Probabilistic Analysis and Randomized Algorithms

Slightly more complicated example

Determine the expected number of heads in n coin flips.

- Let X be a random variable for the number of heads in n flips.
- Could compute E [X] = ∑_{k=0}ⁿ k · Pr {X = k}. In fact, this is what the book does in equation (C.37).
- Instead, we'll use indicator random variables.
- For i = 1, 2, ..., n, define X_i = I (the i th flip results in event II).
- Then X = ∑_{i=1}ⁿ X_i.
- Lemma says that E [X_i] = Pr {II} = 1/2 for i = 1, 2, ..., n.
- Expected number of heads is E [X] = E [∑_{i=1}ⁿ X_i].
- Problem: We want E [∑_{i=1}ⁿ X_i]. We have only the individual expectations E [X₁], E [X₂],.... E [X_n].
- Solution: Linearity of expectation says that the expectation of the sum equals
 the sum of the expectations. Thus,

$$E[X] = E\left[\sum_{i=1}^{n} X_{i}\right]$$

$$= \sum_{i=1}^{n} E[X_{i}]$$

$$= \sum_{i=1}^{n} 1/2$$

$$= n/2$$

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Chao Zhang

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