





Random Variable

$$E[X] = \sum_x x \cdot \Pr\{X=x\}$$

Dice

$$E[X] = 1 \cdot \frac{1}{6} + 2 \cdot \frac{1}{6} + 3 \cdot \frac{1}{6} + 4 \cdot \frac{1}{6} + 5 \cdot \frac{1}{6} + 6 \cdot \frac{1}{6} = 3.5$$

Indicator Variable

$$E[I] = 0 \cdot \Pr\{I=0\} + 1 \cdot \Pr\{I=1\} = \Pr\{I=1\}$$

$$E[A+B] = E[A] + E[B]$$

$$E\left[\sum_{i=a}^b x_i\right] = \sum_{i=a}^b E[x_i]$$

$X$  = # times flip a coin until you get tails

H, H, T  $x=3$

T  $x=1$

HHHHHT  $x=7$

$$E[X] = \sum_{i=1}^{\infty} i \cdot \Pr\{x=i\} = \sum_{i=1}^{\infty} i \cdot \left(\frac{1}{2}\right)^i$$

$$\Pr\{x=1\} = 0.5$$

$$\Pr\{x=2\} = 0.25$$

$$\Pr\{x=3\} = 0.125$$

$$\Pr\{x=i\} = \left(\frac{1}{2}\right)^i$$

$$I_i = \begin{cases} 1 & \text{if we make it with coin toss} \\ 0 & \text{otherwise} \end{cases}$$



$$X = \sum_{i=1}^{\infty} I_i$$

$$E[X] = E\left[\sum_{i=1}^{\infty} I_i\right]$$

$$\Pr\{I_1=1\} = 1$$

$$\Pr\{I_2=1\} = 1/2$$

$$\Pr\{I_3=1\} = 1/4$$

$$\Pr\{I_4=1\} = 1/8$$

$$\Pr\{I_i=1\} = \left(\frac{1}{2}\right)^{i-1}$$

$$= \sum_{i=1}^{\infty} E[I_i]$$

$$= \sum_{i=1}^{\infty} \Pr\{I_i=1\}$$

$$= 1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots$$

$$= 2$$

$$\text{let } S = 1 + 1/2 + 1/4 + 1/8 + \dots$$

$$1/2 S = 1/2 + 1/4 + 1/8 + \dots$$

$$S - 1/2 S = 1$$

$$1/2 S = 1$$

$n_i = \# \text{ of items in } L_i$

eg.)  $n_0 = n$

$E[n] = ?$

$$E[I_{ij}] = \Pr\{I_{ij} = 1\}$$

$$= \left(\frac{1}{2}\right)^i$$

$$E[n_i] = \sum_{j \in L_0} E[I_{ij}]$$

$$E[n_i] = E\left[\sum_{j \in L_0} I_{ij}\right]$$

$$= \sum_{j \in L_0} \left(\frac{1}{2}\right)^i = n/2^i$$

$$I_{ij} = \begin{cases} 1 & \text{if node } j \\ & \text{appears in } L_i \\ 0 & \text{otherwise} \end{cases}$$

$$E[\text{size of skiplist}] = E[n_0 + n_1 + n_2 + \dots]$$

$$= E\left[\sum_{i=0}^{\infty} n_i\right]$$

$$= \sum_{i=0}^{\infty} E[n_i]$$

$$= \sum_{i=0}^{\infty} n/2^i$$

$$= n \cdot \sum_{i=0}^{\infty} \left(\frac{1}{2}\right)^i$$

$$= n \cdot \left(1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} \dots\right)$$

$$= 2n$$