

W05

Counting and Probability

Counting

Rule of sum and product

Strings

k-string

K-sub string

Permutations

k-permutation

k-combination

Combinations

Binomial coefficients

Binomial expansion

Binomial bound

$$\binom{n}{k}$$

\geq

$$\left(\frac{n}{k}\right)^k$$

$$\binom{n}{k}$$

\leq

$$\left(\frac{en}{k}\right)^k$$

Probability

Axioms of probability

Discrete probability distributions

Continuous uniform probability distribution

Conditional probability and independence

Pairwise independent

Mutually independent

Bayes's Theorem

Discrete random variable

Probability density function

Joint probability density function

Expected value

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

Linearity of expectation

$$E[aX + Y] = aE[X] + E[Y]$$

independent

$$E(XY) = E(X)E(Y)$$

convex $f(x)$: Jensen's inequality

$$E[f(X)] \geq f(E[X])$$

Variance and standard deviation

$$E[X^2] = \text{Var}[X] + E^2[X]$$

$$\text{Var}[aX] = a^2 \text{Var}[X]$$

Geometric and binomial distributions

Geometric distribution

$$E(X) = 1/p$$

$$\text{VAR}(X) = q/p^2$$

Binomial distribution

$$E(X) = np$$

$$\text{VAR}(X) = npq$$

Lemma C.1
Let $n \geq 0$, let $0 < p < 1$, let $q = 1 - p$, and let $0 \leq k \leq n$. Then
$$b(k; n, p) \leq \left(\frac{np}{k}\right)^k \left(\frac{nq}{n-k}\right)^{n-k}.$$

The hiring problem

Worst-case analysis

Probabilistic analysis

Average-case running time

uniform random permutation

Randomized algorithms

Expected running time

Indicator random variable

Linearity of expectation

Hiring problem

$$E(X) = \sum 1/i = \ln n + O(1)$$

Randomized algorithms

Randomize in the algorithm, not in the input distribution

No particular input elicits its worst-case behavior

Common: Assign random priority, sort

Uniform random permutation