

1 Problem 2

1.1 Part A

Let X be the random variable of the number of different coupons you have. Further, let

$$X_i = \begin{cases} 1 & \text{if you have the } i\text{th kind of coupon} \\ 0 & \text{otherwise,} \end{cases}$$

Hence,

$$X = \sum_i X_i.$$

Then, the probability that you didn't get the i th coupon after n rounds is $(1 - \frac{1}{n})^n$. Hence, the probability that you did get the i th coupon after n rounds is $1 - (1 - \frac{1}{n})^n$. Thus, the expected number of different coupons after n rounds using linearity of expectation is

$$\begin{aligned} X &= \sum_{i=1}^n X_i \\ E(X) &= E\left(\sum_{i=1}^n X_i\right) \\ &= \sum_{i=1}^n E(X_i) \\ &= n \cdot \left(1 - \left(1 - \frac{1}{n}\right)^n\right) \\ \frac{E(X)}{n} &= 1 - \left(1 - \frac{1}{n}\right)^n \\ E(X) &= n\left(1 - \left(1 - \frac{1}{n}\right)^n\right) \\ \lim_{n \rightarrow \infty} \frac{E(X)}{n} &= 1 - \frac{1}{e}. \end{aligned}$$

1.2 Part B

Let Y_i be the number of coupons of type i you received after n rounds. Further, let

$$Y_{ik} = \begin{cases} 1 & \text{if you get the } i\text{th kind of coupon at round } k \\ 0 & \text{otherwise,} \end{cases}$$

Then, the probability that you get the i th coupon on round k is $\frac{1}{n}$. Thus, the expected number of the same coupon i after n rounds is

$$\begin{aligned} E(Y_i) &= E\left(\sum_{k=1}^n Y_{ik}\right) \\ &= \sum_{k=1}^n E(Y_{ik}) \\ &= n \cdot \frac{1}{n} \\ &= 1. \end{aligned}$$

1.3 Part C

We see $E(\max_i Y_i)$ represents the expected number of the most common coupon of type i you received after n rounds. However, $\max_i E(Y_i)$ is the maximum value of the expected number of the same coupon i after n rounds. However, by part B $E(Y_i)$ for any coupon i is 1. Thus,

$$\begin{aligned} \max_i E(Y_i) &= \max_i (1) \\ &= 1. \end{aligned}$$

Hence, $\max_i E(Y_i) = 1$ for all i , while $\max_i Y_i$ may vary from 1 to n . Note, $E(\max_i Y_i) \neq 1$ as $E(\max_i Y_i) = \sum_{j=1}^n jP(\max_i Y_i = j) > 1$, as the $\sum_{j=1}^n P(\max_i Y_i = j) = 1$.