

## Alex Psomas: Lecture 20.

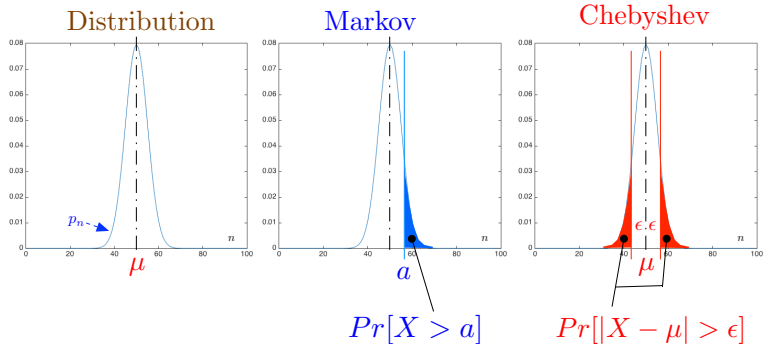
Chernoff and Erdős

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## Chernoff and Erdős

1. Confidence intervals
2. Chernoff
3. Probabilistic Method

# Inequalities: An Overview



## Confidence intervals example

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For  $\varepsilon = 0.01$  we get that  $n \geq 50000$  coins are sufficient.

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- The good: Exponential bound

- The bad: Sum of mutually independent random variables.

- The ugly: People get scared the first time they see the bound.

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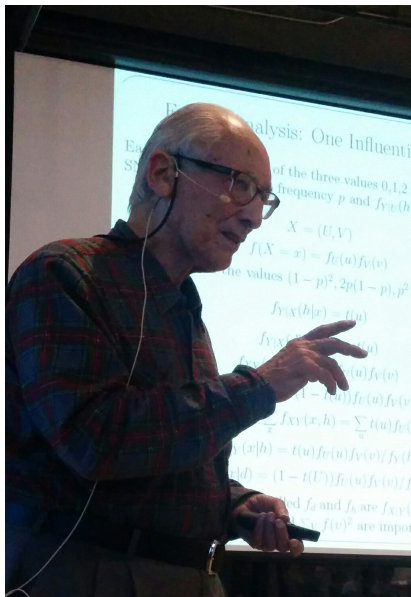
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# Herman Chernoff



## With great proof comes great power

Flip a coin  $n$  times. Probability of  $H$  is  $p$ .  $X$  counts the number of heads.

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Welcome to my life



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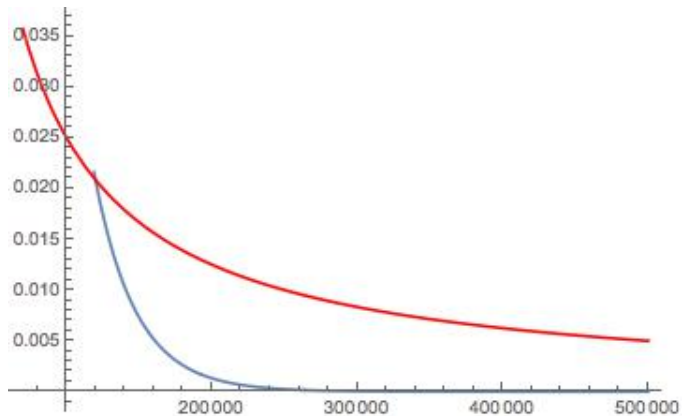
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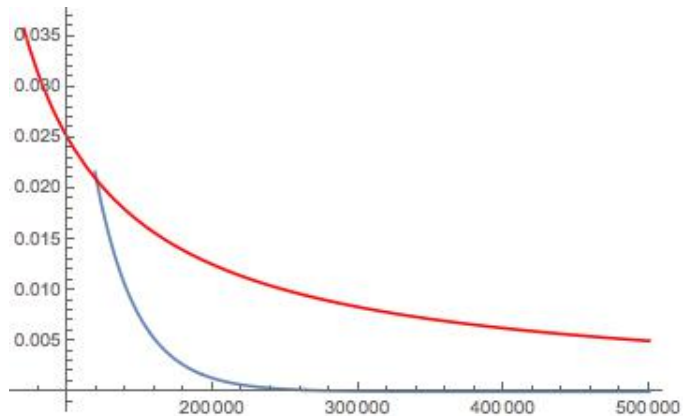
If you want to be within 0.01 of the truth:

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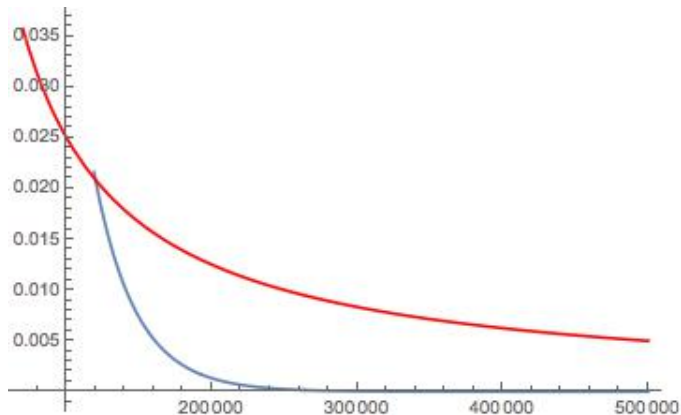


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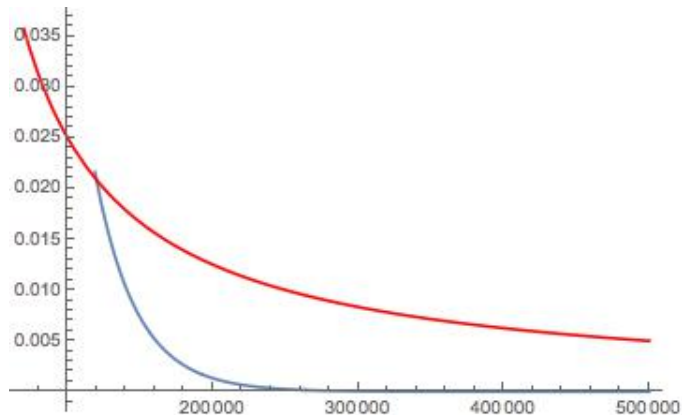
x axis is number of coins.

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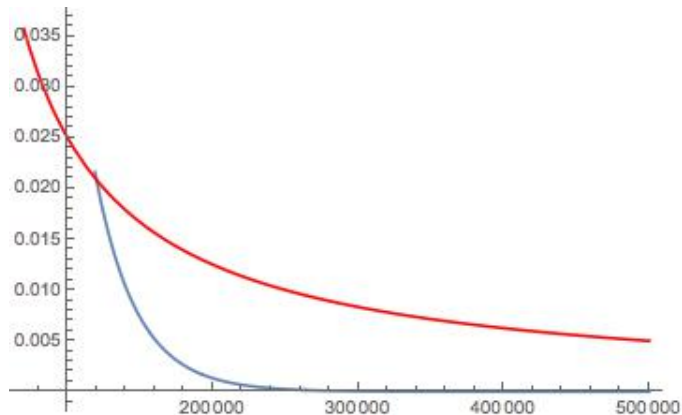
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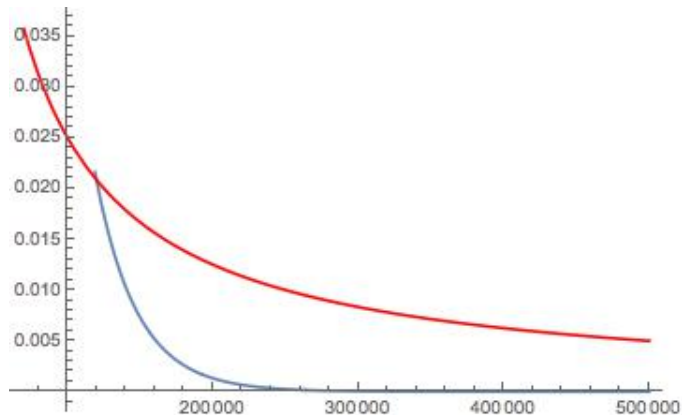


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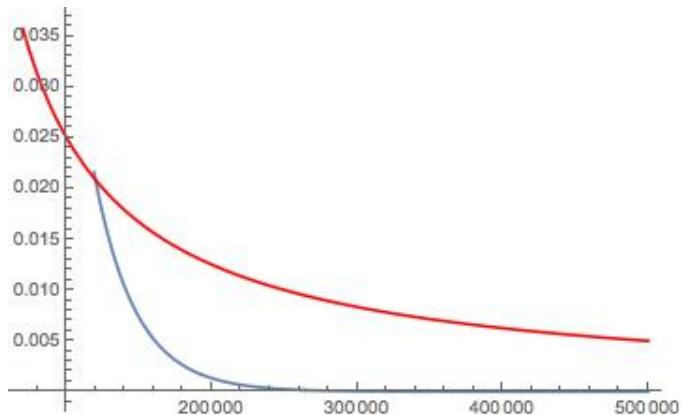


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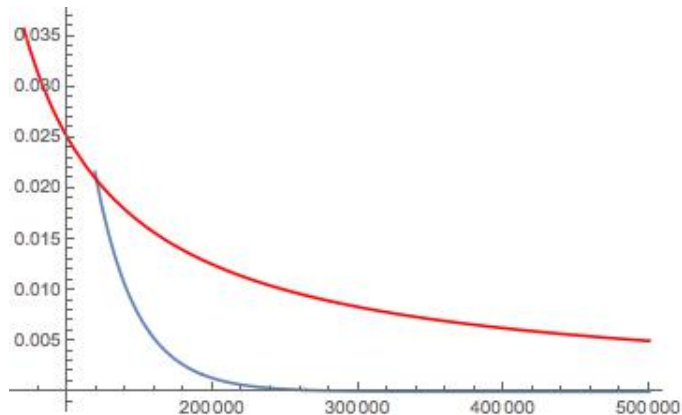


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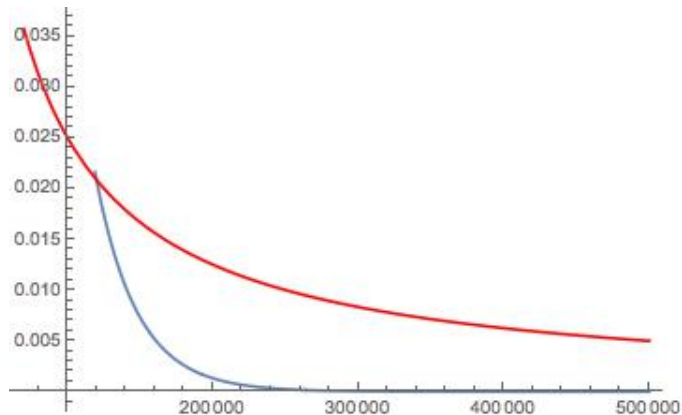
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Today's gig: The Probabilistic Method.

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Gigs so far:

1. How to tell random from human.
2. Monty Hall.
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## Proof techniques so far

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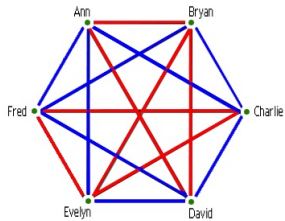
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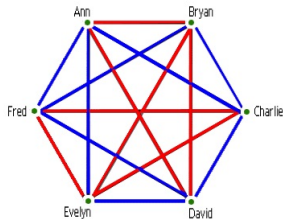


6 volunteers

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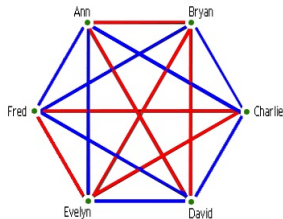


## 6 volunteers



Blue edge if they know each other.

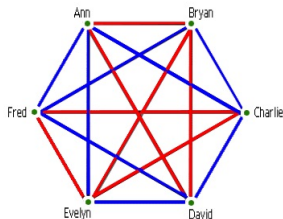
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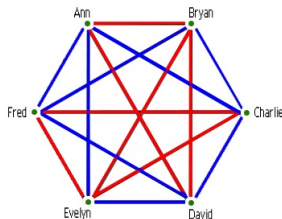


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## 6 volunteers



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There is always a group of 3 that either all know each other, or all are strangers.

There always exists a monochromatic triangle.

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Well, that means that there is a coloring with no monochromatic clique of size  $k$ !

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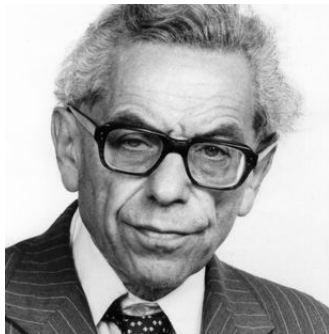
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If I do something at random, and the probability I fail is strictly less than 1, that means that there is a way to succeed!!

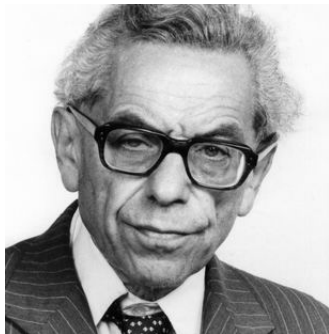
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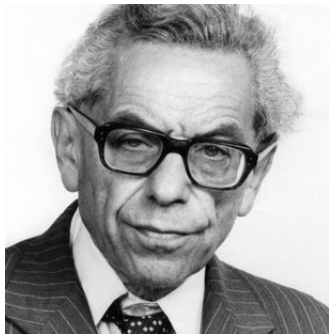
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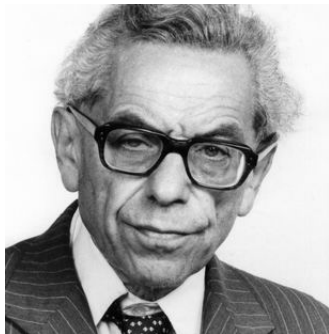
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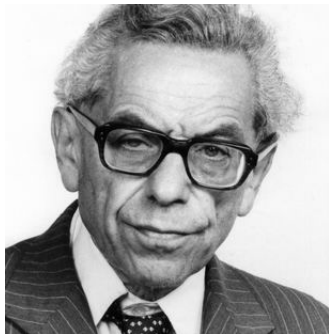
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Another roof, another proof.



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It is not enough to be in the right place at the right time. You should also have an open mind at the right time.

# Summary

Chernoff and Erdős

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## Chernoff and Erdős

- ▶ Chernoff.
- ▶ The Probabilistic Method.