

pts 515. 10/16/2020.

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Midterm: Monday, take home,  
due back Wed. midnight.  
Contest: Write a Paper.

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will upload a video for the midterm  
after I send out the exam pdf.

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Don't give me a laundry list!

# 1.3. Unfolding a program/design

```
1  X := Y + Z;  
2  while (X > Y) {  
3      X++;  
4      Y := Z + 15;  
5  }
```

lines.

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I run the program for 10 steps.

$(X_0, Y_0, Z_0)$   $\longleftarrow$  vals at the begining.

⋮

$(X_{10}, Y_{10}, Z_{10})$   $\longleftarrow$  vals after 10 steps.

The relationship on  $(x_0, y_0, z_0; x_{10}, y_{10}, z_{10})$  is simply (almost) a linear constrained system. Then,

suppose  $P(x_0, y_0, z_0; x_{10}, y_{10}, z_{10})$  is a ~~project~~ for the program. Then,

$$\exists \underline{x}_0, \underline{y}_0, \underline{z}_0; x_{10}, y_{10}, z_{10}. \text{ sat.}$$

$$\neg P(x_0, y_0, z_0; x_{10}, y_{10}, z_{10}) \wedge$$

$$J(x_0, y_0, z_0; x_{10}, y_{10}, z_{10}).$$

When  $P$  is linear, the above can be solved in ILP.

## 2. Randomness.

2.1. R.V.

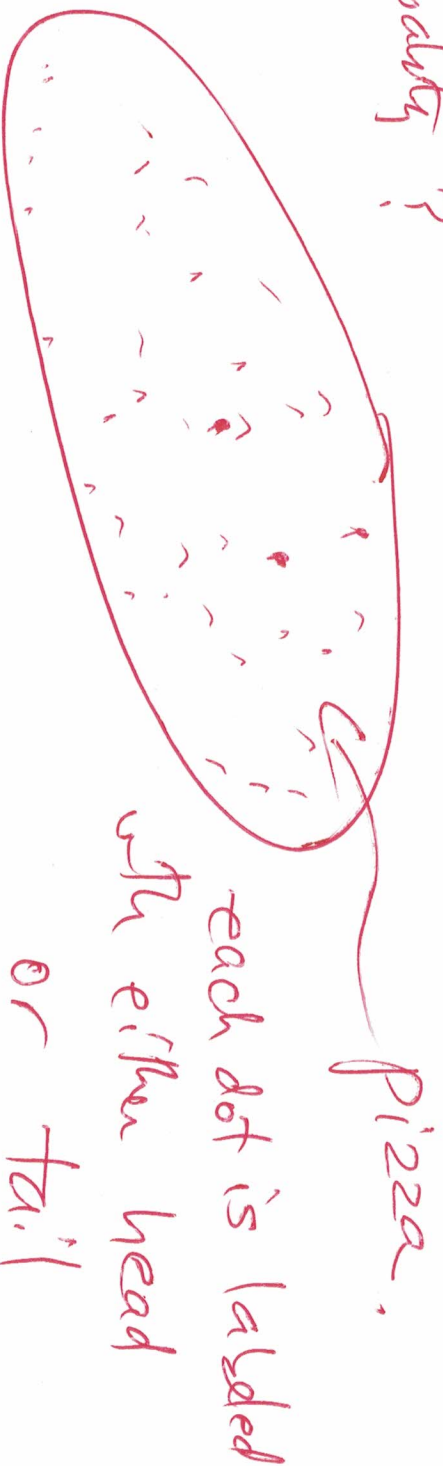
Fair-coin is a r.v. st.

$$\text{Prob}(X = \text{head}) = 1/2$$

$$\text{Prob}(X = \text{tail}) = 1/2.$$

(There is no randomness in def. of r.v.)

What's probability?



$$\text{Prob}(X = \text{head}) = 1/2 \Leftrightarrow$$

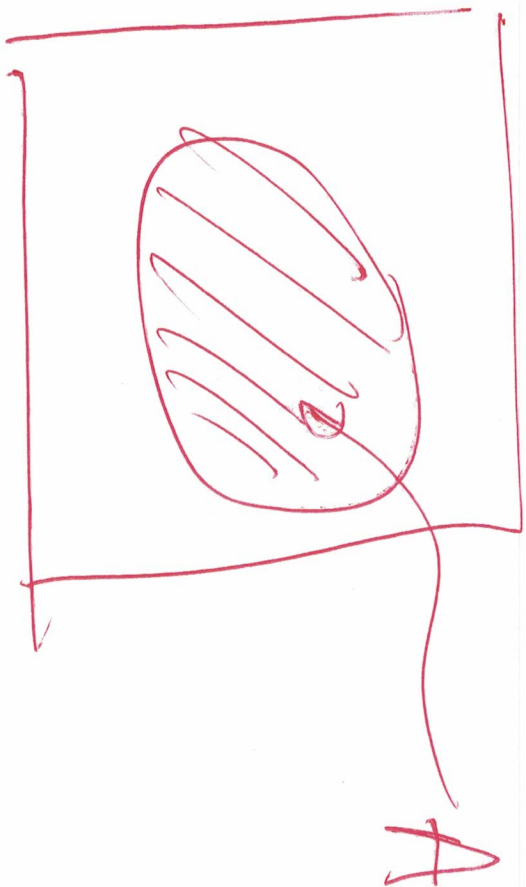
$\Rightarrow$   
not both

the total area of the dots labeled with "head"  
= 50% of the whole pizza.



What's area?

measure theory



Probability of event  $A \equiv \mu(A)$

measure.

which sat.

$$\sum_i \mu(A_i) = \mu(\sum A_i).$$

when  $A_i$ 's are disjoint.

Probability is a pre-defined measure.



Let  $X$  take values  $a_1, \dots, a_k$  w.p.  $p_1, \dots, p_k$ .

$$p_1, \dots, p_k \quad \text{s.t.} \quad \sum_{i=1}^k p_i = 1.$$

Then:  $E(X) = \sum_{i=1}^k p_i a_i$

$$\text{Var}(X) = \sum_{i=1}^k p_i (a_i - E(X))^2$$

$$\sigma^2 = \text{Var}(X).$$

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A r.v. can take if. values

Chebyshev Ineq: for all  $d > 0$ ,

$$\text{Prob}(|X - \mu| \geq d \cdot \sigma) \leq \frac{1}{d^2}$$

where  $\mu$  is  $E(X) < \infty$ .

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Consider a seq of i.i.d seq of r.v.s

$X_1, \dots, X_n, \dots$

Then, as  $n \rightarrow \infty$ ,  $\frac{1}{n} (X_1 + \dots + X_n) \rightarrow \mu$  with

probability 1.

// Central Limit  
// Theorem.



Law of large numbers:

When  $\sigma(X_i) = \sigma$  is finite, then

$$\frac{\frac{1}{n}(X_1 + \dots + X_n) - \mu}{\sqrt{n}} \sim N(0, \sigma^2).$$

Normal dist.

