

Contents

1	How to Count	2
1.1	Basic Counting Principles	2
1.2	Permutations	4
1.2.1	Permutations with Identical Objects	5
1.3	Combinations	5
1.4	Binomial and Multinomial Coefficients	6
2	Axioms of Probability	7
2.1	Sample Space and Events	7
2.2	Probability	7
2.3	Inclusion-Exclusion Principle	9
3	Conditional Probability	11
3.1	Conditional Probability	11
3.2	Bayes's Formula	12
3.3	Independent Events	13
4	Random Variables	15
4.1	Random Variables	15
4.2	Discrete Random Variables	15
4.2.1	Expectation of Discrete Random Variables	16

How to Count

1.1 Basic Counting Principles

An important motivation to study combinatorics is to count the **number of ways** in which an event may occur. Intuitively, we have two approaches to count.

The first approach is to categorise the event into **non-overlapping cases**. This means that we break an event into mutually exclusive sub-events, after which we can count the number of ways for each sub-event to occur. The aggregate of these counts is the total number of ways for the original event to occur.

Those familiar with basic set theory may consider E to be the set containing all distinct ways for an event to occur. By breaking up the event, we essentially establish a **partition** of E , so that the sum of cardinalities of all the elements in that partition equals the cardinality of E .

This motivates us to write the following principle using set notations.

Theorem 1.1.1 ► Addition Principle (AP)

Let $k \in \mathbb{N}^+$ and let A_1, A_2, \dots, A_k be k finite sets which are pairwise disjoint, i.e. for all i, j such that $1 \leq i, j \leq k$, $A_i \cap A_j = \emptyset$ whenever $i \neq j$, then

$$\left| \bigcup_{i=1}^k A_i \right| = \sum_{i=1}^k |A_i|.$$

Proof. The case where $k = 1$ is trivial.

Suppose that when $k = n$, we have

$$\left| \bigcup_{i=1}^n A_i \right| = \sum_{i=1}^n |A_i|$$

for any n finite sets which are pairwise disjoint. Let A_{n+1} be an arbitrary finite set

which is disjoint with any of the A_i 's from the n sets. So we have:

$$\begin{aligned}
 \left| \bigcup_{i=1}^{n+1} A_i \right| &= \left| \left(\bigcup_{i=1}^n A_i \right) \cup A_{n+1} \right| \\
 &= \left| \bigcup_{i=1}^n A_i \right| + |A_{n+1}| - \left| \left(\bigcup_{i=1}^n A_i \right) \cap A_{n+1} \right| \\
 &= \left(\sum_{i=1}^n |A_i| \right) + |A_{n+1}| - |\emptyset| \\
 &= \sum_{i=1}^{n+1} |A_i|.
 \end{aligned}$$

Therefore, the original statement holds for all $k \in \mathbb{N}^+$. □

In more casual language, this means that if an event E_k has n_k distinct ways to occur, then there is $\sum_{i=1}^k n_k$ ways for at least one of the events E_1, E_2, \dots, E_k to occur, provided that E_i and E_j can never occur concurrently whenever $i \neq j$.

Given an event E , the other approach to count the number of ways for it to occur is to break E up internally into **non-overlapping stages**.

With set notations, we can write the i -th stage for E to occur as e_i , and so a way for E to occur can be represented by an ordered tuple (e_1, e_2, \dots, e_k) , where k is the total number of stages to undergo for E to occur.

Let E_i denote the set of all distinct ways to undergo the i -th stage of E , then it is easy to see that E is just the **Cartesian product** of all the E_i 's. Hence, we derive the following principle:

Theorem 1.1.2 ► Multiplication Principle (MP)

Let $k \in \mathbb{N}^+$ and let A_1, A_2, \dots, A_k be k pairwise disjoint finite sets, then

$$\left| \prod_{i=1}^k A_i \right| = \prod_{i=1}^k |A_i|.$$

Proof. The case where $k = 1$ is trivial.

Suppose that when $k = n$, we have

$$\left| \prod_{i=1}^n A_i \right| = \prod_{i=1}^n |A_i|$$

for any n finite sets which are pairwise disjoint. Let A_{n+1} be an arbitrary finite set which is disjoint with any of the A_i 's from the n sets. Take $a_i, a_j \in A_{n+1}$. Note that for all $\mathbf{a} \in \prod_{i=1}^n A_i$, $(\mathbf{a}, a_i) \neq (\mathbf{a}, a_j)$ whenever $a_i \neq a_j$. This means that

$$\begin{aligned} \left| \prod_{i=1}^{n+1} A_i \right| &= \left| \prod_{i=1}^n A_i \times A_{n+1} \right| \\ &= \left| \prod_{i=1}^n A_i \right| |A_{n+1}| \\ &= \left(\prod_{i=1}^n |A_i| \right) |A_{n+1}| \\ &= \prod_{i=1}^{n+1} |A_i| \end{aligned}$$

Therefore, the original statement holds for all $k \in \mathbb{N}^+$. □

In more casual language, this means that if an event E requires k stages to be undergone before it occurs and the i -th stage has n_i ways to complete, then there is $\prod_{i=1}^k n_i$ ways for E to occur, provided that no two different stages complete concurrently.

1.2 Permutations

A fundamental problem in combinatorics is described as follows: given a set S , how many ways are there to arrange r elements in S , i.e. how many **distinct sequences** can be formed using the elements in S without repetition? The process of selecting elements from S and arranging them as a sequence is known as *permutation*.

Note that forming a sequence using r elements from a set S is an event consisting of r stages, as we need to select an element for each of the r terms of the sequence. Suppose S has n elements. For the first term of the sequence, we can choose any of the elements in S , so there is n ways to do it. For the second term, since we cannot repeat the elements, we are left with $(n - 1)$ choices.

Continue choosing elements in this way, we realise that if we choose the terms sequentially, when we reach the k -th term we will be left with $n - k + 1$ options as the previous $(k - 1)$ terms have taken away $(k - 1)$ elements. By Theorem 1.1.2, we know that the number of sequences which can be formed is given by $\prod_{i=1}^r (n - r + i)$.

Definition 1.2.1 ▶ Permutations

Let A be a finite set such that $|A| = n$, an r -permutation of A is a way to arrange r elements of A , denoted as P_r^n and given by

$$P_r^n = \prod_{i=1}^r (n - r + i) = \frac{n!}{(n - r)!}.$$

1.2.1 Permutations with Identical Objects**Theorem 1.2.2 ▶ Generalised Formula for Permutations**

Let $k \in \mathbb{N}^+$ and let A_1, A_2, \dots, A_k be k distinct objects, where A_i occurs $n_i > 0$ times for $i = 1, 2, \dots, k$, then the number of permutations for these k objects are given by

$$\frac{\left(\sum_{i=1}^k n_i\right)!}{\prod_{i=1}^k (n_i)!}.$$

1.3 Combinations**Definition 1.3.1 ▶ Combinations**

Let A be a finite set such that $|A| = n$, an r -combination of A is a way to choose r elements from A regardless of the order of selection, denoted as C_r^n and given by

$$C_r^n = \frac{P_r^n}{P_r^r} = \frac{n!}{r!(n - r)!} = \binom{n}{r}.$$

Remark. Two obvious results:

1. If $r > n$ or $r < 0$, $C_r^n = 0$;
2. $C_r^n = C_{n-r}^n$.

Theorem 1.3.2 ▶ Pascal's Triangle

Let n be an integer with $n \geq 2$ and let r be an integer with $0 \leq r \leq n$, then

$$C_r^n = C_{r-1}^{n-1} + C_r^{n-1}.$$

1.4 Binomial and Multinomial Coefficients

Consider the expansion of $(x + y)^n$ where $n \in \mathbb{N}$. Note that this expansion is a linear combination of terms in the form of $x^k y^{n-k}$ where $k = 0, 1, 2, \dots, n$.

Thus, fix any k , to determine how many copies of $x^k y^{n-k}$ there are, it suffices to compute C_k^n . Therefore, in the expanded form of $(x + y)^n$, the coefficient is exactly C_r^n .

Theorem 1.4.1 ► Binomial Expansion

Let $n \in \mathbb{N}$, then

$$(x + y)^n = \sum_{k=0}^n \left[\binom{n}{k} x^k y^{n-k} \right].$$

We can extend the idea of binomial coefficients onto multinomial expansions, i.e. expressions in the form of $(\sum_{i=1}^r x_i)^n$.

Note that the binomial coefficient C_r^n is essentially equivalent to dividing n distinct elements into two groups with r and $(n-r)$ members respectively. Now we consider dividing n distinct elements into r groups with n_1, n_2, \dots, n_r members respectively for each group.

Notice that we can simply permute the n distinct elements and assign them sequentially into the r groups, i.e. the first n_1 elements will go into the first group and so on.

Since the order of elements within each group does not matter, we need to remove repeated selections by dividing by $\prod_{i=1}^r (n_i!)$. So we have the following definition:

Definition 1.4.2 ► Multinomial Coefficients

The **multinomial coefficient** is defined by

$$\binom{n}{n_1, n_2, \dots, n_k} = \frac{n!}{\prod_{i=1}^k (n_i!)}$$

Theorem 1.4.3 ► Multinomial Expansion

Let $n \in \mathbb{N}$, then

$$\left(\sum_{i=1}^r x_i \right)^n = \sum_{\substack{n_1, n_2, \dots, n_r \in \mathbb{N} \\ \sum_{j=1}^r n_j = n}} \left[\binom{n}{n_1, n_2, \dots, n_r} \prod_{i=1}^r x_i^{n_i} \right]$$

Axioms of Probability

2.1 Sample Space and Events

Definition 2.1.1 ► Sample Space

Consider an experiment whose outcome is **not** predictable, then the set of all possible outcomes of the experiment is called the **sample space** of the experiment, denoted by S .

Remark. Note that $S \neq \emptyset$.

Definition 2.1.2 ► Events

Let S be a sample space, a set $E \subseteq S$ is known as an **event**.

Remark. S itself is known as the **sure event** and \emptyset is known as the **null event**.

Note that since sample spaces and events are sets, we can apply operations onto events precisely in the same way for sets.

By convention, the intersection of two events E and F is preferably written as EF . Two events which are disjoint are called *mutually exclusive*.

2.2 Probability

Definition 2.2.1 ► Probability

Let E be any event of an experiment and let $n(E)$ be the number of occurrences of E in the first n repetitions of the experiment, then the **probability** of E is

$$P(E) = \lim_{n \rightarrow \infty} \frac{n(E)}{n},$$

if the limit exists.

However, notice that from the above, the notion of probability may not be well-defined as $n(E)$ is not a function, which means that the limit is not defined.

To avoid this problem, we shall use an axiomatic definition instead, i.e., we define probability to be such that if it exists and is well-defined, then it satisfies a series of axioms.

Definition 2.2.2 ► Axioms of Probability

Let S be a sample space and let $P(E)$ be a real number defined for every $E \subseteq S$. If

- $0 \leq P(E) \leq 1$,
- $P(S) = 1$, and
- for all mutually exclusive E and F , $P(E \cup F) = P(E) + P(F)$,

then $P(E)$ is the **probability** of E .

With induction, one can easily show that if E_1, E_2, \dots to be any sequence of events in a sample space S , then

$$P\left(\bigcup_{i=1}^{\infty} E_i\right) = \sum_{i=1}^{\infty} P(E_i).$$

We now follow up with proofs for two seemingly intuitive results.

Theorem 2.2.3 ► The Null Event

Consider the null event \emptyset , we have

$$P(\emptyset) = 0.$$

Proof. Let S be a sample space and let E_1, E_2, \dots be a countably infinite sequence of events such that $E_i = \emptyset$ for all $i \in \mathbb{N}^+$. We can write

$$P\left(\bigcup_{i=1}^{\infty} E_i\right) = \sum_{i=1}^{\infty} P(E_i).$$

Note that the countable union of empty sets is empty, so the above is equivalent to

$$P\left(\bigcup_{i=1}^{\infty} \emptyset\right) = P(\emptyset) = \sum_{i=1}^{\infty} P(\emptyset).$$

This means that $P(\emptyset)$ equals the sum of a countably infinite sequence of itself, so

$$P(\emptyset) = 0.$$

□

Theorem 2.2.4 ► Monotonicity of Probability

Let E and F be events such that $E \subseteq F$, then

$$P(F) \geq P(E).$$

Proof. Note that E and $F - E$ are mutually exclusive, so

$$P(F) = P(E \cup (F - E)) = P(E) + P(F - E).$$

Note that $P(F - E) \geq 0$, so $P(E) + P(F - E) \geq P(E)$, which means

$$P(F) \geq P(E).$$

□

2.3 Inclusion-Exclusion Principle

It is easy to compute the probability of a countable union of mutually exclusive events. However, it may get tricky when an event is the union of events which are not mutually exclusive. Intuitively, we can sum up the probabilities of all individual events and subtract the portions which are double-counted. This approach is rigorously summarised as follows:

Theorem 2.3.1 ► Inclusion-Exclusion Principle

Let S be a sample space and let E_1, E_2, \dots, E_n be a sequence of events. In general, we have

$$P\left(\bigcup_{i=1}^n E_i\right) = \sum_{j=1}^n \left[(-1)^{j+1} \left(\sum_{k_1 \leq k_2 \leq \dots \leq k_j} P\left(\bigcap_{h=1}^j E_{k_h}\right) \right) \right].$$

Proof. Define a function $f_S : S \rightarrow \{0, 1\}$ by

$$f_S(x) = \begin{cases} 1 & \text{if } x \in S \\ 0 & \text{if } x \notin S \end{cases}.$$

Let $E = \bigcup_{i=1}^n E_i$. Consider the function $g : S \rightarrow \{0, 1\}$ given by

$$g(x) = \prod_{i=1}^n (f_E(x) - f_{E_i}(x)).$$

For any $x \in S$, if $x \in E$, then $x \in E_k$ for some $k \in \{x \in \mathbb{N} : x \leq n\}$, which means that $f_E(x) - f_{E_k}(x) = 0$; if $x \notin E$, then $f_E(x) = f_{E_i}(x) = 0$ for all $i \in \{x \in \mathbb{N} : x \leq n\}$. In either case, $g(x) = 0$. \square

Theorem 2.3.2 ▶ Boole's Inequality

Let $E_1, E_2, \dots, E_n, \dots$ be a countable sequence of events, then

$$P\left(\bigcup_{i=1}^{\infty} E_i\right) \leq \sum_{i=1}^{\infty} P(E_i).$$

In particular, equality is achieved if and only if the E_i 's are mutually exclusive.

Theorem 2.3.3 ▶ Probability in a Finite Sample Space

Let S be a sample space which is finite and let $E \subseteq S$ be an event, then

$$P(E) = \frac{|E|}{|S|}.$$

Conditional Probability

3.1 Conditional Probability

Given a sample space S , we may wish to find the probability of two events E and F both occurring, $P(EF)$. However, suppose that we already know that event F **has occurred**, then necessarily, the sample space we consider would no longer be S . Essentially, this condition of F having occurred has restricted our sample space to F . Thus, we give the following definition:

Definition 3.1.1 ► Conditional Probability

Let S be a sample space and $E, F \subseteq S$ be two events. If $P(F) \geq 0$, then the **conditional probability** is the probability that E occurs given that F has occurred, denoted by

$$P(E|F) = \frac{P(EF)}{P(F)}.$$

In particular, if $E \subseteq F$, we have $P(E|F) = \frac{P(E)}{P(F)}$.

Remark. Note that $P(E|F) = P(EF|F)$.

It is easy to see that $P(EF) = P(E|F)P(F)$, i.e., the probability of E and F both occurring is the product of the probability of F occurring and the probability of E occurring given the occurrence of F . This complies with our intuition. We can generalise this for a countable number of events:

Proposition 3.1.2 ► Multiplication Rule

Let S be a sample space and let $E_i \subseteq S$ for $i = 1, 2, \dots, n$ be n events, where $n \geq 2$. Suppose that $P\left(\bigcap_{i=1}^{n-1} E_i\right) > 0$, then

$$P\left(\bigcap_{i=1}^n E_i\right) = P(E_1) \prod_{i=2}^n P\left(E_i \left| \bigcap_{j=1}^{i-1} E_j \right.\right).$$

Proof. The case where $n = 2$ is immediate from Definition 3.1.1.

Suppose that there is some $k \in \mathbb{N}$ and $k \geq 2$ such that

$$P\left(\bigcap_{i=1}^k E_i\right) = P(E_1) \prod_{i=2}^k P\left(E_i \left| \bigcap_{j=1}^{i-1} E_j\right.\right),$$

then we consider

$$\begin{aligned} P\left(E_{k+1} \left| \bigcap_{i=1}^k E_i\right.\right) &= \frac{P\left(\bigcap_{i=1}^{k+1} E_i\right)}{P\left(\bigcap_{i=1}^k E_i\right)} \\ &= \frac{P\left(\bigcap_{i=1}^{k+1} E_i\right)}{P(E_1) \prod_{i=2}^k P\left(E_i \left| \bigcap_{j=1}^{i-1} E_j\right.\right)}. \end{aligned}$$

Therefore,

$$\begin{aligned} P\left(\bigcap_{i=1}^{k+1} E_i\right) &= \left[P(E_1) \prod_{i=2}^k P\left(E_i \left| \bigcap_{j=1}^{i-1} E_j\right.\right) \right] P\left(E_{k+1} \left| \bigcap_{i=1}^k E_i\right.\right) \\ &= P(E_1) \prod_{i=2}^{k+1} P\left(E_i \left| \bigcap_{j=1}^{i-1} E_j\right.\right) \end{aligned}$$

□

3.2 Bayes's Formula

Consider a sample space S and two events $E, F \subseteq S$. Suppose that E occurs, then either F has occurred or F has never occurred (i.e. F^c occurred). Therefore, it is easy to see that

$$P(E) = P(EF) + P(EF^c) = P(E|F) + P(E|F^c).$$

We can extend the above argument for more than two events. Suppose that F_1, F_2, \dots, F_n are n mutually exclusive events such that $\bigcup_{i=1}^n F_i = S$, then obviously $\{F_1, F_2, \dots, F_n\}$ is a *partition* of S .

Consider any event E and let $e \in E$. Clearly, e must be in one and only one of F_1, F_2, \dots, F_n . It then follows that $\{E \cap F_1, E \cap F_2, \dots, E \cap F_n\}$ is a partition of E . Generalising this further to a countably infinite number of mutually exclusive events F_1, F_2, \dots such that $\bigcup_{i=1}^{\infty} F_i = S$,

we arrive at the following formula:

$$P(E) = \sum_{i=1}^{\infty} P(E|F_i)P(F_i).$$

This leads to the *Bayes's Formula*:

Theorem 3.2.1 ► Bayes's Formula

Let F_1, F_2, \dots be a countably infinite sequence of events over a sample space S such that $\bigcup_{i=1}^{\infty} F_i = S$. For any event $E \subseteq S$, we have

$$P(F_j|E) = \frac{P(E|F_j)P(F_j)}{\sum_{i=1}^{\infty} P(E|F_i)P(F_i)}.$$

3.3 Independent Events

Note that in general, for two events E and F , $P(E|F) \neq P(E)$, i.e., the occurrence of F may affect the occurrence of E . However, in some cases, we notice that the occurrence of E is *independent* of F , and so we introduce the following definition:

Definition 3.3.1 ► Independent Events

Let S be a sample space and let $E, F \subseteq S$ be two events. We say that E and F are **independent** if $P(EF) = P(E)P(F)$, and **dependent** otherwise.

Remark. The following results are immediate:

1. If $P(E) = 0$ or $P(F) = 0$, then E and F are independent.
2. If $P(E) > 0$ (respectively, $P(F) > 0$), then E and F are independent if and only if $P(F|E) = P(F)$ (respectively, $P(E|F) = P(E)$).

Intuitively, given independent events E and F , we may believe that if the occurrence of E does not affect the occurrence of F , then naturally the occurrence of E should also not affect the “not-occurring” of F , i.e., the following is true:

Proposition 3.3.2

E and F are independent events if and only if E and F^c are independent events.

Proof. Since $F = (F^c)^c$, it suffices to prove for one direction.

Notice that $EF \cup EF^c = E(F \cup F^c) = E$, so

$$P(E) = P(EF) + P(EF^c) = P(E)P(F) + P(EF^c).$$

Therefore,

$$P(EF^c) = P(E) - P(E)P(F) = P(E)(1 - P(F)) = P(E)P(F^c),$$

and so E and F^c are independent. □

Random Variables

4.1 Random Variables

In many contexts, we might wish to generalise a formula to compute the probability of the occurrence of a certain event. However, in cases where the events are abstract or unquantifiable (e.g. the event “tomorrow is rainy”), it becomes hard to formulate a well-defined mapping from a sample space to $[0, 1]$. Thus, to model all events easily using functions and mappings, we introduce the notion of *random variables*.

Definition 4.1.1 ► Random Variable

Let Ω be a sample space, the **random variable**

$$X : \Omega \rightarrow \mathbb{R}$$

is a real-valued function such that for any event $E \subseteq \Omega$,

$$P(E) = P(X[E]) = P(X \in X[E]),$$

where

$$X[E] := \{X(\omega) : \omega \in E\}$$

is the image of the event E under X .

4.2 Discrete Random Variables

Intuitively, there are certain events whose outcomes are finite or can be enumerated. In such cases, we may associate these events with a *discrete random variable*.

Definition 4.2.1 ► Discrete Random Variable (DRV)

Let X be a random variable over a sample space S , if $\text{ran}(X)$ is countable, then X is called a **discrete random variable**.

Definition 4.2.2 ▶ Probability Mass Function (PMF)

Let X be a discrete random variable over a sample space S , the function

$$p_X : X[S] \rightarrow [0, 1]$$

where $p_X(a) = P(X = a)$ is known as the **probability mass function** of X .

Remark. $\sum_{a \in X[S]} p_X(a) = 1$.

For any discrete random variable X , $p_X(a) = 0$ if and only if $\{s \in S : X(s) = a\} = \emptyset$. This essentially means that if p_X evaluates to 0, then the corresponding event is an impossible event.

Note that p_X essentially gives the probability of **singleton** events in a sample space. Naturally, we can represent the probability of a union of singleton events as a linear combination of the values of p_X .

Definition 4.2.3 ▶ Cumulative Distribution Function (CDF)

Let X be a discrete random variable over a sample space S with PMF p_X , the function

$$F_X : X[S] \rightarrow [0, 1]$$

where $F_X(a) = \sum_{x \leq a} p_X(x)$ is known as the **cumulative distribution function** of X .

Remark. Suppose that $X(s_i) = a_i$ for all $s_i \in S$ such that $a_i < a_j$ whenever $i < j$, then F_X is a non-decreasing **step function**, i.e., for all a such that $a_i \leq a < a_{i+1}$,

$$F_X(a) = \sum_{x \leq a} p_X(x) = \sum_{k=1}^i p_X(a_k).$$

4.2.1 Expectation of Discrete Random Variables

Suppose X is a discrete random variable with range $\{x_1, x_2, \dots, x_m\}$ and PMF p_X . By repeating an experiment of X for n times, we can approximate the total number of occurrences of $X = x_i$ by $np_X(x_i)$. Therefore, the average value of X can be approximated by

$$\frac{\sum_{i=1}^m nx_i p_X(x_i)}{n}.$$

For large n , we have

$$\lim_{n \rightarrow \infty} \frac{\sum_{i=1}^m nx_i p_X(x_i)x_i}{n} = \lim_{n \rightarrow \infty} \sum_{i=1}^m x_i p_X(x_i) = \sum_{i=1}^m x_i p_X(x_i).$$

Similarly, if the range of X is countably infinite, replacing from the above $\sum_{i=1}^m nx_i p_X(x_i)x_i$ with $\sum_{i=1}^{\infty} nx_i p_X(x_i)x_i$ will yield the same limit.

Intuitively, the above limit represents the *expected value* of X when a large number of experiments are conducted, which leads to the following definition:

Definition 4.2.4 ► Expectation of Discrete Random Variables

Let X be a discrete random variable. The **expectation** (or **mean**, **expected value**) of X is defined to be

$$E[X] = \sum_{i=1}^m [x_i p_X(x_i)] = \sum_{i=1}^m [x_i P(X = x_i)]$$

if $|\text{ran}(X)| = m$, and

$$E[X] = \sum_{i=1}^{\infty} [x_i p_X(x_i)] = \sum_{i=1}^{\infty} [x_i P(X = x_i)]$$

if $\text{ran}(X)$ is countably infinite.

For a discrete random variable X , we can define a function $g : \text{ran}(X) \rightarrow \mathbb{R}$. It is easy to see that $g(X)$ is also a discrete random variable. Therefore, we may have the following result:

Theorem 4.2.5 ► Expectation of Functions

Let X be a discrete random variable and define $Y = g(X)$, then

$$E[Y] = E[g(X)] = \sum_x [g(x)P(X = x)].$$

Proof. Note that for each $y \in \text{ran}(Y)$, $g(x) = y$ for some $x \in \text{ran}(X)$, and so

$$P(Y = y) = \sum_{g(x)=y} P(X = x).$$

Therefore,

$$\begin{aligned} E[Y] &= \sum_y [yP(Y = y)] \\ &= \sum_y \left[y \sum_{g(x)=y} P(X = x) \right] \\ &= \sum_y \left[\sum_{g(x)=y} g(x)P(X = x) \right] \\ &= \sum_x [g(x)P(X = x)]. \end{aligned}$$

□