

CATTU - 964684110

Axiom: Proposition assumed to be T

PROPOSITIONS: T/F statement

LEMMA: "Stepping stone" theorem statement

PREDICATE: Statement whose truth depends on variable P(n):=

STIRLING'S APPROX: $n! \sim \sqrt{2\pi n} \left(\frac{n}{e}\right)^n$ for large n: $\binom{n}{k} \sim \frac{n^k}{k!}$

SETS & LOGIC:

el's of set satisfying a predicate		SET BUILDER: $\{n \in N \mid \text{isprime}(n)\} = \{2, 3, 5, \dots\}$
$x \in A \cdot x$ is element of A		$A \subseteq B \cdot A$ is subset of B (every el of A is in B)
$x \notin A \cdot x$ not element of A		$A \cap B \cdot$ intersection (els in both A & B)
		$A \cup B \cdot$ union (els in either)
		$A \setminus B \cdot$ set difference (in A but not in B)

PROOFS:

\exists (there exists)	\forall (for all)	\forall counterexample	$P \rightarrow Q$ contrapos $(P \wedge Q) \rightarrow (\neg Q \rightarrow \neg P)$	CONTRADICTION "indirect"
THM: $\exists \dots$	THM: $\forall \dots$	THM: $\forall \dots$	THM: $\forall \dots$ PF: suppose $n \in \mathbb{Z}$. PF by contra assume $\neg Q$; wts $\neg P$...	THM: ... PF: pf. by contradiction. assume opposite → find a contradiction ..., contradicting the fact that ...
PF: Show that some val works	PF: introduce generic example & solve.	PF: not true b/c... (give counter)		

INDUCTION:

STRONG INDUCTION:		CASEWORK:	
$P(n) := \dots$	$P(n) := \dots$	THM: ...	
THM: $\forall n \in \mathbb{N}. P(n)$	THM: $\forall n \in \mathbb{N}. P(n)$	PF: by cases	
PF: by induction, using $P(n)$.	PF: by induction, using $P(n)$.	CASE 1: assume ... then, __ is true b/c __	
BASE CASE(S): $P(-) = \dots, P(-) = \dots$	BASE CASE(S): $P(-) = \dots, P(-) = \dots$	CASE 2: assume ... then, __ is true b/c __	
INDUCTIVE STEP: Suppose $n \geq 0$ and assume $P(n)$; WTS $P(n+1)$...	INDUCTIVE STEP: assume $P(0), P(1), P(2), \dots, P(n)$ are all true. WTS: $P(n+1)$	at least one of __ must be true b/c __ (aka, these cases are exhaustive)	
CONCLUSION: since we found __ by induction, we proved $P(n)$ holds for $n \geq 0$.			

STATE MACHINES: collection of states, specified initial state, and for each state S, a set of possible transitions to other states.

PRESERVED PRED P(): for every state $S \rightarrow t$, if $P(S) = T$, $P(t) = T$.

INVARIANT: state pred. T for all reachable states if pred. T in start state (P holds for So & P is preserved for possible transitions)

MONOTONIC DERIVED VARIABLE f(s): f always in IN and f strictly incr/decr. & terminates after @ most f(initial) steps

TERMINATION: set of states w/ no possible transitions & prove machine reaches those states

RUNTIME: $|f(S_0)|$ -bound!

PROVE INVARIANT: *ONE-SIDED TEST a state's reachability)

- define invariant $Q(n_a, n_b, \dots) := \dots$. we'll prove that Q is invariant.
- if start state: $Q(-, -) = \dots$, so property holds. *can also define predicate P & prove P is invan.
- CASES: (can also use induction)
 - transition $(-, -) : \dots$
 - transition $(-, -) : \dots$

since __, these cases are exhaustive. since $P(n_a, n_b)$ true @ the start state & preserved across transitions, the invariant principle shows it is true @ all reachable states.

(OR: since ..., ... is unreachable, ...)

Ex: $P(x, y) := y - x$ is a multiple of 3.

FUNCTION MAPPING STATES TO VALUES

PROVE DERIVED VARIABLE: \mathcal{T} TERM.

$f(s) = \dots$

- prove $f(s)$ always in IN
- prove $f(s)$ strictly incr/decr.
 - if decr: 1st is highest, has lower bound
 - if incr: 1st is lowest, has upper bound
- max steps = $\frac{\text{initial - bound}}{\# \text{steps}}$
- so, we found a derived var. that __ by at least 1 @ every step (s can't __ past__).
- if value starts @ m, no more than m steps possible, otherwise derived var will be __

STATES: the states are (x, y, \dots) for $x, y, \dots \in \mathbb{Z}$ (with restriction $x \neq y \neq 0$)

INITIAL STATE: (...)

TRANSITIONS: $(x+2, y-1), (x, \dots, y), \dots$

SUMS:

$\sum_{k=1}^n k = 1+2+\dots+k = \frac{n(n+1)}{2}$	$\sum_{k=1}^n k^2 = \frac{n(n+1)(2n+1)}{6}$
$\sum_{k=0}^{n-1} kx^k = 1+x+x^2+\dots = \frac{(1-x^n)}{1-x}$	$\sum_{k=1}^n kx^k = \frac{x+x^{n+1}(nx-n-1)}{(1-x)^2}$
or $\frac{a(1-x^n)}{1-x}$ a=1st term	$\sum_{k=1}^n k^3 = \frac{n^2(n+1)^2}{4}$
$\sum_{k=i}^n c = c(n-i+1)$	

PERTURBATION: manipulate

EX: $S = \sum_{k=1}^n k^2 x^k = x + 4x^2 + 9x^3 + \dots$

$xS = x^2 + 4x^3 + \dots$

$S - xS = \dots$

TRY: $+/-, x/\div$, basic ops.

GUESS/CHECK (ANSATZ):

- look @ small terms
- common: pow of 2, squares, fib
- find pattern & prove w/ induction

INTEGRAL METHOD: squeeze thm.

when $f = +$ & weakly incr: $I + f(1) \leq S \leq I + f(n)$

when $f = -$ & weakly decr: $I + f(n) \leq S \leq I + f(1)$ only diff: incr: $f(1) + \dots + f(n) + \int_1^n f(x) dx \leq \dots \leq f(1) + \dots + f(n) + \int_n^\infty f(x) dx$

decr: $f(n) + \int_n^\infty S \leq \dots \leq f(n) + \int_1^n f(x) dx$

since lower $\leq S \leq \text{upper}$ $\Rightarrow S \in \Omega(-)$ $\Rightarrow S \in O(-)$

FUNG:

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    fung
    ↓
    f ∈ Θ(g)
    ↓
    f ∈ O(g) & f ∈ Ω(g)
    ↓
    n → ∞ g(n) = 1
    3c > 0 ∃ n₀ ≥ 0
    ∀ n ≥ n₀ f(n) ≤ cg(n)
    & f/g = finite
    ↓
    n → ∞ f(n) = 0
    n → ∞ g(n) = 0
    & n → ∞ f(n)/g(n) = 0
    ↓
    n → ∞ f(n) = 0
    n → ∞ g(n) = 0
    & n → ∞ f(n)/g(n) = 0
    ↓
    f ∈ O(f)
  
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STIRLING: $n! \sim \sqrt{2\pi n} \left(\frac{n}{e}\right)^n$

ASYMPTOTICS:

- focus on dominant term
- ignore constants/lower order
- $\log < n^a < n^b < n!$
- poly exp fact.

EXAMPLES:

$f \in \Theta(g) \Leftrightarrow f \in O(g) \wedge f \in \Omega(g)$	$f \in O(g) \wedge \lim_{n \rightarrow \infty} \frac{f(n)}{g(n)} = 1$	$f \in O(g) \leq f \in \Omega(g)$	$f \in \Omega(g) \geq f \in O(g)$
$2n + \log n \in \Theta(n)$	$n+1 \sim n$	$\log n \in O(1)$	$\sqrt{n} \in \omega(n^{1/2})$
$n \in \Theta\left(\frac{3n^2}{(n+1)(n-1)}\right)$	$n^2 + n \sim n^2$	$f(n) = \frac{3n^2}{n^2} = 3, g(n) = 4$	$f(n) = \Theta(n^{1/2})$
$b \in \Theta\left(\frac{c}{n(n+1)}\right)$	$b \sim c$	$\lim_{n \rightarrow \infty} f(n) = 3, 3 < 4 \in O(1)$	$g(n) = 4$

MASTER'S THM: let $T(n) = aT\left(\frac{n}{b}\right) + f(n)$, $b > 1, a \geq 1$

CASE 1: if $f(n) \in O(n^{\log_b a - \epsilon})$, for some $\epsilon > 0$, $T(n) \in \Theta(n^{\log_b a})$

CASE 2: if $f(n) \in \Theta(n^{\log_b a})$, $T(n) \in \Theta(n^{\log_b a} \cdot \log n)$

CASE 3: if $f(n) \in \Omega(n^{\log_b a + \epsilon})$ & $a\left(\frac{n}{b}\right) \leq c f(n)$, $T(n) \in \Theta(f(n))$

*NOT work for $<$, $>$
*NOT exhaustive

L'HOPITALS: if $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = 0$ or ∞ , then $\lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$

RECURSIONS: inductive sequence

$T(n) = aT\left(\frac{n}{b}\right) + f(n)$

$T\left(\frac{n}{b}\right) = a\left(aT\left(\frac{n}{b^2}\right) + f\left(\frac{n}{b}\right)\right) + f\left(\frac{n}{b}\right)$

$= a^2 T\left(\frac{n}{b^2}\right) + \dots + a^k T\left(\frac{n}{b^k}\right) + \dots$ get closed form

\vdots

\vdots simplify

let $K = \log_b n$ and we know $b^K = n$

$T(n) = a^{\log_b n} T(1) + \dots$

(if prove): $\text{let } P(n) := T(n) = \dots$ (induction)

LOG PROPERTIES:

$\log_a b = \frac{\log_a b}{\log_a a}$

$\log(x^2) = 2 \log x$

$\log(ab) = \log a + \log b$

$\log_a b = \frac{1}{\log_a b}$

DERIVATIVES:

$\frac{d}{dx}(\log_a x) = \frac{1}{x \ln a}$

$\frac{d}{dx}(\ln x) = \frac{1}{x}$

$\frac{d}{dx}(a^x) = a^x \ln a$

EXAMPLES:

Problem 6. Recurrences

Use the Plug and Chug method to find an exact closed form formula for $a(n)$ as a function of n, where $a(n) = 2a(n-1) + 3^n$ for $n \geq 1$, and $a(0) = 5$.

Solution. We perform a few substitutions to look for a pattern:

$$\begin{aligned} a(n) &= 3^n + 2a(n-1) \\ &= 3^n + 2(3^{n-1} + 2a(n-2)) \\ &= 3^n + 2 \cdot 3^{n-1} + 4a(n-2) \\ &= 3^n + 2 \cdot 3^{n-1} + 2^2 \cdot 3^{n-2} + 8 \cdot a(n-3) \\ &\vdots \\ \text{After k expansions, we guess that the formula takes the form} \\ a(n) &= 3^n + 2 \cdot 3^{n-1} + \dots + 2^k \cdot 3^{n-k} + 2^{k+1} \cdot a(n-k-1) \\ &= \left(\sum_{i=0}^k 3^n \cdot \left(\frac{2}{3}\right)^i\right) + 2^{k+1} \cdot a(n-k-1) \end{aligned}$$

Choosing $k = n - 1$, we find that

$$\begin{aligned} &= \left(\sum_{i=0}^{n-1} 3^n \cdot \left(\frac{2}{3}\right)^i\right) + 2^n \cdot a(n-1) \\ &= 3^n \cdot \frac{1 - \left(\frac{2}{3}\right)^n}{1 - \frac{2}{3}} + 2^n \cdot a(n-1) \end{aligned}$$

which is in closed form!

This can optionally be simplified, to $a(n) = 2^{n+1} + 3^{n+1}$.

(a) There exists a nonconstant function $f(n)$ that is $\Theta(1)$.

Solution. True. There are many! Any function that is eventually bounded within some interval $[c_0, c_1]$, for some positive numbers $0 < c_0 \leq c_1$, is $\Theta(1)$. For example, $f(n) = 61 + 20$. Then $f(n) \sim 61$ and therefore $f(n) \in \Theta(1)$.

(b) Suppose we start with 100 of each token. Prove carefully that the state (50,8) is unreachable. If you would like to use a fact from the previous part, you must prove it here.

Solution. Define the predicate $P(n_0, n_8) := \text{rem}(n_0 + n_8, 3) = 2$; we'll prove that P is invariant.

0, 100, the property $P(100, 100)$ holds because $100 + 100 = 200 \equiv 2$ we have any state (n_0, n_8) where (n_0, n_8) holds; we must show that owing any transition from (n_0, n_8) . The first kind of transition takes t , and $(n_0 - t) + (n_1 + t) = n_0 + n_8$, which has remainder 2 when implied, so the property holds. For the second kind of transition, $n_0 + n_8 - 3$, which has the same remainder as $n_0 + n_8$, namely, 2, at the start state and is preserved across transitions, the invariant is true at all reachable states.

(d) Explain why the Master Theorem cannot be used to analyze $T(n) = 2T(\lfloor n/2 \rfloor) + n \log n$. (You don't need to find a Θ -bound yourself, but it could be a fun optional challenge!)

Solution. Since $a = b = 2$, the critical exponent is $\log_2 a = 1$. The ratios $(n \log n)/n^1$ and $n^{1+1}/(n \log n)$ both limit to ∞ as $n \rightarrow \infty$, no matter how small $\epsilon > 0$ is chosen, so $f(n)$ grows too fast and belong to $\Omega(n^{1+1})$ (so cases 1 and 2 don't apply), and at the same time, $f(n)$ grows and slow for $\Theta(n^{1+1})$ (so case 3 doesn't apply).

This example shows that the Master Theorem is not exhaustive: there are cases like this one that can "fall through the cracks" by being simultaneously too big for case 2 but too small for case 3. It's possible to fit between cases 1 and 2 similarly; try to come up with such an example.

DAYS 8-16: PSETS 5-8

MOD RULES:

- 1) $a \equiv a \pmod{n}$
- 2) $a \equiv b \pmod{n} \Rightarrow b \equiv a \pmod{n}$
- 3) $a \equiv b \pmod{n}$ & $b \equiv c \pmod{n} \Rightarrow a \equiv c \pmod{n}$
- 4) $a \equiv b \pmod{n} \Rightarrow a+c \equiv b+c \pmod{n}$
- 5) $a \equiv b \pmod{n} \Rightarrow ac \equiv bc \pmod{n}$
- 6) $a \equiv b \pmod{n}$ & $c \equiv d \pmod{n} \Rightarrow ac \equiv bd \pmod{n}$
- 7) $a \equiv b \pmod{n}$ & $c \equiv d \pmod{n} \Rightarrow a+c \equiv b+d \pmod{n}$

properties

aka. relatively prime

CHINESE REMAINDER

THM: if $\gcd(p,q)=1$, then there is a unique solution mod pq to $x \equiv a \pmod{p}$ & $x \equiv b \pmod{q}$ let q^{-1} = inverse of q mod p
 p^{-1} = inverse of p mod q

$$x = a \cdot q^{-1} \cdot q + b \cdot p^{-1} \cdot p$$

IDEA:
• bob has public+priv. key
• anyone can encrypt to bob w/ public key
• only bob can decrypt w/ private key

GREEDY ALG:

give each vertex smallest possible color. if degs=n guarantees upper bound of colors = n+1

MODULAR Eqs:

$$\begin{aligned} \text{EX: Find last digit of } 12^{202} \pmod{10} \\ 12 \equiv 2 \pmod{10} \\ 2^2 \equiv 4 \pmod{10} \\ 2^4 \equiv 16 \equiv 6 \pmod{10} \\ 2^8 \equiv 36 \equiv 6 \pmod{10} \\ 2^{16} \equiv 36 \equiv 6 \pmod{10} \\ 2^{32} \equiv 36 \equiv 6 \pmod{10} \\ 2^{64} \equiv 36 \equiv 6 \pmod{10} \\ 2^{128} \equiv 36 \equiv 6 \pmod{10} \\ 2^{256} \equiv 36 \equiv 6 \pmod{10} \end{aligned}$$

smaller

bigger

DIVISIBILITY: $a|b \iff ak=b$

EX: $3|12, -5|100$
 \rightarrow if $a|b$, then $a|c$
 \rightarrow if $a|b$ & $a|c$, then $a|bc$
 \rightarrow if $a|b$ & $a|c$, then $a|b+c \rightarrow a|y_1+y_2=(y_1+y_2)a$
 \rightarrow if $a|b$ & $a|c$, then $a|b+c$ for $y_1, y_2 \in \mathbb{Z}$
 \rightarrow for all $i \neq j$, $a|b_i$ iff $a|b_{i,j}$ ($i,j \in \mathbb{Z}$)
 $\rightarrow n|n$ & $n|0$

MODULAR ARITHMETIC: $a \equiv b \pmod{n} \iff n|a-b$ (a is congruent to b mod n iff $n|a-b$)

EX: $17 \equiv 12 \pmod{5}, 17 \equiv 3 \pmod{5} (17-3=20)$

if $a \equiv b \pmod{n}$, then for any c ,
 $\rightarrow a+c \equiv b+c \pmod{n}$
 $\rightarrow a \cdot c \equiv b \cdot c \pmod{n}$
 $\rightarrow a^2 \equiv b^2 \pmod{n}$
 $\rightarrow a^k \equiv b^k \pmod{n}$

NO WORK CO. \equiv n

CRYPTOGRAPHY: HISTORY:

CAESAR CIPHER: shifts each letter by certain # in 0-25. ($A=0, B=1, \dots$)

VERNAM CIPHER: shifts each letter by random #, cannot send multiple msgs

RSA

PRIVATE KEY: (P, Q, d) PUBLIC KEY: $(N=PQ, e)$

BEFORE:

1) generate 2 distinct primes, P & Q . (kept hidden)2) $N = PQ$ 3) integer e s.t. $\gcd(e, \phi(N))=1 \rightarrow \phi(N)=(p-1)(q-1)$ 4) public key: (e, N) 5) $d \equiv e^{-1} \pmod{\phi(N)}$ using Puverizer. secret key: (d, N)

GRAPHS:

SIMPLE GRAPHS: G is a pair (V, E) where V = non-empty set of vertices & E = set of 2 element subsets of V called edgesNOT ALLOWED: $V = \emptyset, a, b, c, d, \dots, \emptyset$

• self-loops

• duplicate edges $E = \{a, a, b, b, \{a, c\}, \dots, \emptyset\}$ • empty $\emptyset \notin E$ ADJACENT: if 2 nodes a, b connected by edgeINCIDENT: if an edge a, b connected to a & b .DEGREE: of vertex v is # edges incident to v DEGREE SEQUENCE: all node degs in G listed EX: $(2, 2, 4)$ PROPER K-COLORING: function $f: V \rightarrow C$ where $i \neq j \in S$, for all edges $\{v_i, v_j\} \in E$, $f(v_i) \neq f(v_j)$ CHROMATIC NUMBER: smallest k s.t. G = proper k -col.→ prove X works & X does not work

BUILD-UP ERROR: not proving theorem for all graphs

INDUCED SUBGRAPH: subgraph W w/ all edges in $E \cap W'$

X(G):

can repeat vertices/edges

not necessarily closed

vertices can repeat; closed (tour)

can repeat vertices/edges

REFLEXIVE: A connected to itselfSYMMETRIC: A connect to B iff B connect to A TRANSITIVE: A connect to B , B to C implies A to C

PROPERTIES - GRAPH

REFLEXIVE: A connected to itselfSYMMETRIC: A connect to B iff B connect to A TRANSITIVE: A connect to B , B to C implies A to C

connected comp:

Strongly connected:

edges can go b/t

arrows can go b/t

DAYS 17-24 + previous
PSETS 9-10
CAT TU

PROBABILITY:
#successful outcomes
total outcomes

BINOMIAL THM:
 $(x+y)^n = \sum_{k=0}^n \binom{n}{k} x^k y^{n-k}$

MULTINOMIAL COEFF:

bookkeeper: $\frac{10!}{5! 2! 3!} = \binom{10}{5, 2, 3}$

if disjoint

UNION: $|A \cup B| = |A| + |B|$ PASCAL'S

$|A \cup B| = |A| + |B| - |A \cap B|$

$|A \cup B \cup C| = |A| + |B| + |C| - |A \cap B| - |A \cap C| - |B \cap C| + |A \cap B \cap C|$

INCLUSION / EXCLUSION:

$$\bigcup_{i=1}^n A_i = \sum_{i=1}^n |A_i| - \sum_{1 \leq i < j \leq n} |A_i \cap A_j| + \sum_{1 \leq i < j < k \leq n} |A_i \cap A_j \cap A_k| + \dots + (-1)^{n-1} |A_1 \cap A_2 \cap \dots \cap A_n|$$

COMBINATORIAL PROOFS:

$$2^n = \sum_{k=0}^n \binom{n}{k}$$

$$\sum_{r=0}^k \binom{n}{r} \binom{n-r}{k-r} = \binom{2n}{k}$$

$$\sum_{j=k}^n \binom{j}{k} = \binom{n+1}{k+1} = \sum_{t=k+1}^{n+1} \binom{t-1}{k}$$

HARMONIC #S:

$$H_n = \sum_{k=1}^n \frac{1}{k} \approx \ln n$$

MONOTONICITY:
event $A \subseteq B$
 $\Pr[A] \leq \Pr[B]$
"adding possibilities can't make event less likely"

outcomes:
pairs H, C where
 $H = \dots, C = \dots$ in ...
(can also list all)
 $G_2 = \{\text{GGG}, \dots\}$ etc.
probs: put by tree,
or "each outcome has prob. —"

pigeons holes

PIGEON-HOLE PRINCIPLE: if $|A| > K \cdot |B|$ & if $A \rightarrow B$ is total, then f is not injective. \geq least $k+1$ inputs in A map to same output in B .

O: assumptions

I: SAMPLE SPACE

S: non-empty finite set called Sample Space \rightarrow list possible outcomes

Pr: total func. from $S \rightarrow [0, 1]$ representing prob. that each outcome occurs (should add to 1)

$\sum_{w \in S} \Pr[w] = 1$ \rightarrow uniform if all outcomes equally likely

2: probability func. (assign each edge a Pr)

3: events subset $A \subseteq S$

CONDITIONAL PROB: $\Pr[A|B] = \frac{\Pr[A \cap B]}{\Pr[B]}$ if $\Pr[B] \neq 0$

BAYES RULE: $\Pr[A|B] \cdot \Pr[B] = \Pr[B|A] \cdot \Pr[A]$

LAW OF TOTAL PROB: $\Pr[A] = \Pr[A|B] \cdot \Pr(B) + \Pr[A|\bar{B}] \cdot \Pr(\bar{B})$ \leftarrow for disjoint (can have more events - sum all)

PRODUCT RULE: $\Pr(A \cap B) = \Pr(A|B) \cdot \Pr(B)$

GENERALIZED: $\Pr(A_1 \cap A_2 \cap \dots \cap A_n) = \Pr(A_1) \cdot \Pr(A_1|A_2) \cdot \Pr(A_3|A_1, A_2) \dots \Pr(A_n|A_1, A_2, \dots, A_{n-1})$

INDEPENDENCE: event A ind. event B if $\Pr[A|B] = \Pr[A]$ or $\Pr[B] = 0$

1) $\Pr[B] = 0$: $A \cap B \subseteq$

(occurrence of one does not affect the other)

$\Pr[A \cap B] \leq \Pr[B]$, $\Pr[A \cap B] = 0$ (monotonicity)

$\Pr[A], \Pr[B] = 0$ (\Pr can't be neg.)

2) $\Pr[B] \neq 0$:

$\Pr[A \cap B] = \Pr[A] \cdot \Pr[B]$ (general prod. rule) if A ind. B

PAIRWISE IND: collection of events A_1, A_2, \dots, A_n where every pair $\Pr[A_i \cap A_j] = \Pr[A_i] \cdot \Pr[A_j]$ for all $i \neq j$

TOTAL

MUTUAL IND: every subset is ind (check pairs, triples, etc.) \rightarrow implies pairwise, but not vice versa

RANDOM VAR: total function whose domain is sample space

INDEPENDENT: rvs X & Y , $\Pr[X=x \cap Y=y] = \Pr[X=x] \cdot \Pr[Y=y]$

MUTUALLY IND: every subset ind. (all combos)

(knowing B doesn't impact $\Pr[A]$)

$\Pr[A \cap B] = 0$

DISJOINT: events that cannot happen together (mut. ex.)

DIFFERENCE RULE: $\Pr[A \cap \bar{B}] = \Pr[A|B] = \Pr[A] - \Pr[A \cap B]$

SUM RULE: $\Pr[A \cup \dots \cup A_n] = \Pr[A_1] + \dots + \Pr[A_n] \leftarrow$ for mut. ex.

MUTUAL INDEPENDENCE:

$$\Pr[H_1 H_2] = \Pr[H_2]$$

Pr @ a point

Pr of all vals up to pt

CDF_R(x) = $\Pr(R \leq x)$

n # items/coins

K successes

p = prob. correct

same for geometric distribution

geometric distribution

• fixed # trials

• each trial ind.

• 2 outcomes

• Pr[success] stays same b/t trials

rv events x prob.

EXPECTATION: $\Pr[x] = \sum x \cdot \Pr[R=x]$

E[x \cap y] = E[x] E[y]

E[aX+b] = aE[X]+b \leftarrow linearity

MEAN μ to FAI1:

P[fail] = $\frac{1}{p}$ p=failing

E[# iterations] = $\frac{1}{1-p} = \mu$ (includes failure)

independent trials

each trial: fixed success prob. p

how many trials until 1st success? $p-1$

UNION BOUND: events E: $\Pr[E_1 \cup \dots \cup E_n] \leq \Pr[E_1] + \dots + \Pr[E_n]$

MARKOV'S: if R is non-neg. rv, then

$\forall x > 0, \Pr[R \geq x] \leq \frac{\Pr[R]}{x}$

x = c. E[R]

Pr[R $\geq c \cdot E[R]$] $\leq \frac{1}{c}$ (neater)

basically multiply each prob by x^2

instead of x^2

add!

$1 \cdot \frac{5}{16} + 2 \cdot \frac{5}{16} + 3 \cdot \frac{3}{16} + 4 \cdot \frac{1}{16}$

becomes

$1^2 \cdot \frac{2}{16} + 2^2 \cdot \frac{5}{16} + 3^2 \cdot \frac{3}{16} + 4^2 \cdot \frac{1}{16}$

($\binom{n}{2} = \frac{n(n-1)}{2}$)

$\sum_{i < j} E[i; j] = \binom{n}{2} \cdot E[i; j]$

pairwise ind: $E[i; j] = E[i] E[j]$

= $E[i]^2$ for all $i \neq j$

= $N E[X]^2 + N(N-1)(E[X])^2$

= $N E[X]^2 + (NE[X])^2 - N(E[X])^2$

$\text{var}[R] = E[R^2] - E[R]^2 = N E[X]^2 + (NE[X])^2 - N(E[X])^2 - (N \cdot E[X]^2)$

= $N \cdot E[X]^2 (1 - E[X]^2)$

common rvs:

INDICATOR RV: value 1 with prob. p, 0 with 1-p

UNIFORM: takes on each val $\{1, \dots, n\}$ with $\frac{1}{n}$

INDICATORS: given event i , $I_A = RV$ defined

$$by I_i(w) = \begin{cases} 1 & \text{if } i = A \\ 0 & \text{if } i \neq A \end{cases}$$

X EVENTS: $\Pr[x] = \Pr[I_1] + \Pr[I_2] + \dots + \Pr[I_n]$

for $X = I_1 + \dots + I_n = \#$ events that occur

sum of indicators

$X = \# \text{ successes in } n \text{ ind. trials}$, each with success prob. p

$\Pr[x] = n \cdot p$ (what to expect on avg, NOT a specific outcome)

$\text{var}[x] = np(1-p)$

$n = \# \text{ trials}$, $p = \text{success rate}$

rv event

CONDITIONAL EXP: $\Pr[X|Y=y] = \sum_{x \in \text{range}(X)} x \cdot \Pr[X=x|Y=y]$

TOTAL EXPECTATION: $\Pr[R] = \Pr[R|E_1] \cdot \Pr[E_1] + \Pr[R|E_2] \cdot \Pr[E_2] + \dots$

$\Pr[D_1 + D_2] = \Pr[D_1|E_1] \cdot \Pr[E_1] + \Pr[D_2|E_2] \cdot \Pr[E_2] + \dots$

VARIANCE of rv R: $\text{var}(R) = \Pr[(R - \text{Ex}(R))^2] = \Pr[R^2] - \text{Ex}^2[R]$

$\text{var}(ax+b) = a^2 \text{var}(x)$ (as found in rec.)

STD. DEV: $\sigma(R) = \sqrt{\text{var}(R)}$ if rvs pairwise independent: $\text{var}(R_1 + R_2) = \text{var}(R_1) + \text{var}(R_2)$

GEOM. DIST: $\Pr[c=i] = (1-p)^{i-1} p \rightarrow$ fails $i-1$ times until i th success

$E[X] = \frac{1}{p}$ exp. tries \rightarrow keep flipping until get H

until 1st suc. p = prob. correct

Pr[X ≥ 2] \geq shift $\Pr[X \geq 1] = 1 - \Pr[X \leq 0] = 1 - e^{-(1-p)c}$ \rightarrow good for summing independent indicator vars

EX: MARKOV & SHIFT

Average body temperature in the herd is 85 degrees. Cow will die if its temperature below 90 degrees F, and temperatures low as 70 degrees, but no lower, were actually found in the herd.

(a) Use Markov's Bound to prove that at most 3/4 of the cows could survive

APPLY TO T-70

$\Pr[T-70 \geq 20] \leq \frac{\Pr[T-70]}{20} \rightarrow \frac{\Pr[T-70]}{20}$

original: $\leq \frac{85-70}{20} \leq \frac{3}{4}$

$T \geq 90$

COROLLARY / THMS:

- $\Pr[A \wedge B] = \Pr[B \wedge A]$
- A, B ind. iff A, \bar{B} ind.
- if $R: S \rightarrow \{0, 1\}$, $\text{Ex}[R] = 0 \cdot \Pr[R=0] + 1 \cdot \Pr[R=1] = \Pr[R=1]$
- if $R: S \rightarrow \mathbb{N}$, $\text{Ex}[R] = \sum_{i=1}^{\infty} i \cdot \Pr[R=i] = \text{Ex}[R]$
- $\text{Ex}(T) = \sum_{i=1}^n \Pr(A_i)$
- $\Pr[T > 0] \leq \text{Ex}(T)$
- $\Pr(T > 0) \leq \sum \Pr(A_i)$
- $\Pr(T > 0) \geq 1 - e^{-\text{Ex}(T)}$ for n mut. ind. events (Murphys)
- $\text{Ex}(R_1, R_2) = \text{Ex}(R_1) \cdot \text{Ex}(R_2)$ if R_1, R_2 ind.
- C ind of A, C ind. B, C ind $A \wedge B \rightarrow$ C ind $A \cup B$
- $\text{var}[R] = \text{Ex}[R^2] - \text{Ex}^2[R]$
- $\text{var}[aR+b] = a^2 \text{var}[R]$
- $\text{var}[R_1 + R_2] = \text{var}[R_1] + \text{var}[R_2]$ IF INDEPENDENT RVs!