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Andrey Markov (1856-1922)

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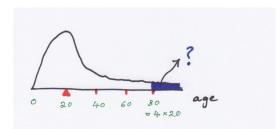
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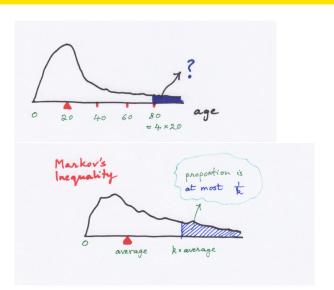
However ...

Andrey Markov (1856-1922) came up with a simple bound.

A tail bound



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Example: In any list of non-negative numbers, the proportion of entries that are at least as large as 4 times the average is **at most 1/4**; in other words, **no more than 25%**.

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And that proportion is at most 1/4, by Markov's inequality.

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Markov's bound is most useful when k is large, that is, when you're interested in entries that are quite far above average.