

CS70 In Simpler Terms - Note 8

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July 29, 2017

1 Markov's and Chebyshev's Inequality

The following Inequalities are all interrelated and are used to bound the probability of deviating from the mean.

- Markov's Inequality: $Pr(X \geq a) \leq \frac{E(f(x))}{f(a)}$ where f is an increasing, non-negative function
- Weak form of Markov's Inequality (the form you will most often use): $Pr(X \geq a) \leq \frac{E(X)}{a}$ where X is non-negative
- Chebyshev's Inequality is a continuation of Markov's Inequality. It attempts to bound the probability of any deviation α above or below the mean:
 - $Pr(|X - \mu| \geq \alpha) \leq \frac{Var(X)}{\alpha^2}$
 - The result makes sense because if the $Var(X)$ decreases, then the probability of larger deviations also decreases
 - If we let $\alpha = \beta\sigma$, we can achieve the probability of getting within β standard deviations from the mean: $Pr(|X - \mu| \geq \beta\sigma) \leq \frac{1}{\beta^2}$
 - Chebyshev's Inequality can be applied to *any* r.v.

2 Confidence Interval

- Confidence is defined as $1 - \delta$, so a δ of 0.05 gives a confidence of 0.95
- $Pr[\mu \in (\bar{x} - \epsilon, \bar{x} + \epsilon)] = Pr(|\bar{x} - \mu| < \epsilon)$
 $= 1 - Pr(|\bar{X} - \mu| \geq \epsilon)$ (*Chebyshev*)
 $\geq 1 - \frac{Var(\bar{X})}{\epsilon^2} = 1 - \frac{\sigma^2}{n\epsilon^2} \geq 1 - \delta$
- $1 - \frac{\sigma^2}{n\epsilon^2} \geq 1 - \delta \Rightarrow \delta \geq \frac{\sigma^2}{n\epsilon^2}$
(at most δ error and at least $1 - \delta$ confident)

An important result to keep in mind is that as n increases, the Pr (specific event) decreases, but the Pr (near the event) increases.

Example:

Oftentimes you will be asked to find n given some amount of confidence. We will explore that in this example.

- We attempt to estimate the bias of a coin (e.g. 0.5 for a fair coin)
- Let S_n = number of heads in n tosses, and let \hat{p} = bias estimate
- $\hat{p} = \frac{S_n}{n}, S_n = \sum_{i=1}^n X_i \begin{cases} X_i = 1, heads \\ X_i = 0, tails \end{cases}$
- $E(X_i) = p, E(\hat{p}) = E(\frac{S_n}{n}) = \frac{1}{n} \sum E(X_i) = p$
- $Var(\hat{p}) = Var(\frac{S_n}{n}) = \frac{1}{n^2} Var(S_n) = \frac{\sigma^2}{n}$
- $Pr(|\hat{p} - p| \geq \epsilon) \leq \frac{\sigma^2}{n\epsilon^2}$
 $\Rightarrow n \geq \frac{\sigma^2}{\epsilon^2 \delta} = \frac{p(1-p)}{\epsilon^2 \delta} \geq \frac{1}{4\epsilon^2 \delta}$ (variance of single sample is $p(1-p)$ and the bound is at $p = 0.5$)
- **Chebyshev and C.I.:**
Let X_n denote an i.i.d.
 - $A_n = \frac{x_1 + \dots + x_n}{n}$
 - The 95% C.I. is $A_n \pm \frac{4.5\sigma}{\sqrt{n}}$

Flip a coin n times

- Let A_n denote the *fraction* of heads that you get
- The 95% C.I. is $A_n \pm \frac{2.25}{\sqrt{n}}$
(From above $\sigma^2 = p(1-p) \leq \frac{1}{4} \Rightarrow \sigma \leq \frac{1}{2} \Rightarrow 4.5 * \frac{1}{2} = 2.25$)

3 Weak Law of Large Numbers

Given an n sample test:

- Law of Large Numbers - more samples \Rightarrow less deviations
- $\bar{X} = \frac{X_1 + X_2 + \dots + X_n}{n}$
- $E(\bar{X}) = \frac{E(X_1) + \dots + E(X_n)}{n} = \frac{n\mu}{n} = \mu$
- $Var(\bar{X}) = Var(\frac{1}{n}(X_1 + X_2 + \dots + X_n)) = \frac{1}{n^2}(Var(X_1) + \dots + Var(X_n)) = \frac{1}{n^2} n\sigma^2 = \frac{\sigma^2}{n}$
- $Var(\bar{X}) = \frac{\sigma^2}{n} \rightarrow 0$ as $n \rightarrow \infty$ and \bar{X} converges to μ