



Why

Suppose we are going to make a bunch of measurements. We associate to each element of a finite set a number. If the measurements we make are divided into proportions according to a distribution, if we make all the measurements and then average the results what do we expect to get.

Definition

Consider a distribution p and a real-valued function f . The *distribution expectation* of f under p is the sum of the product of the results of p and f on the elements of the set.

Notation

Let A a finite set. Let R denote the set of real numbers. Let $p : A \rightarrow R$. Let $f : A \rightarrow R$. The expectation of f under p is

$$\sum_{a \in A} p(a)f(a).$$

