

## Appendix 3

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# Appendix A

## Probability

### A.1 Fundamental concepts

#### A.1.1 Expectation and Variance

##### Expectation

We define the *expected value* of a random variable  $X$  with a PMF  $p_X$  by

$$\mathbb{E}[X] = \sum_x x p_X(x)$$

##### Variance and Standard Deviation

We define the *variance* associated with a random variable  $X$  as

$$\text{var}(X) = \mathbb{E}[(X - \mathbb{E}[X])^2] = \sum_x (X - \mathbb{E}[X])^2 p_X(x)$$

(See that the because of the square the variance is always nonnegative). The variance provides a measure of dispersion of  $X$  around the mean. Another measure of dispersion is the *Standard deviation* of  $X$ , which is defined as the square root of the variance and is denoted by  $\sigma_X$ :

$$\sigma_X = \sqrt{\text{var}(X)}$$

The standard deviation is often easier to interpret because it has the same units as  $X$ .

### A.1.2 Expected value of a function of a RV

#### Expectation of a function

Let  $X$  be a RV with PMF  $p_X$ , and let  $g(X)$  be a function of  $X$ . Then the expected value of the random variable  $g(X)$  is given by

$$\mathbb{E}[g(X)] = \sum_x g(x)p_X(x)$$

This can be shown, since

$$p_Y(y) = \sum_{\{x|g(x)=y\}} p_X(x)$$

we have

$$\begin{aligned}\mathbb{E}[g(X)] &= \mathbb{E}[Y] \\ &= \sum_y yp_Y(y) \\ &= \sum_y y \sum_{\{x|g(x)=y\}} p_X(x) \\ &= \sum_y \sum_{\{x|g(x)=y\}} yp_X(x) \\ &= \sum_y \sum_{\{x|g(x)=y\}} g(x)p_X(x) \\ &= \sum_x g(x)p_X(x)\end{aligned}$$

#### Variance

Using this we can write the variance of  $X$  as

$$\text{var}(X) = \mathbb{E}[(X - \mathbb{E}[X])^2] = \sum_x (X - \mathbb{E}[X])^2 p_X(x)$$

### A.1.3 Expectation and variance of linear functions

We show for a random variable  $X$ , and letting  $Y = aX + b$ :

$$\boxed{\mathbb{E}[Y] = a\mathbb{E}[X] + b, \quad \text{var}(Y) = a^2\text{var}(X)}$$

Linearity of Expectations:

$$\mathbb{E}[Y] = \sum_x (ax + b)p_X(x) = a \underbrace{\sum_x xp_x(x)}_{=\mathbb{E}[X]} + b \underbrace{\sum_x p_x(x)}_{=1} = a\mathbb{E}[X] + b$$

Variance:

$$\begin{aligned} \text{var}(Y) &= \sum_x (ax + b - \mathbb{E}[aX + b])^2 p_X(x) \\ &= \sum_x (ax + b - a\mathbb{E}[X] + b)^2 p_X(x) \\ &= a^2 \sum_x (x - \mathbb{E}[X])^2 p_X(x) \\ &= a^2 \text{var}(X) \end{aligned}$$

Note that unless  $g(X)$  is a linear function, it is not generally true that  $\mathbb{E}[g(X)]$  is equal to  $g(\mathbb{E}[X])$ .

### A.1.4 Variance in terms of Moments Expression

We show

$$\boxed{\text{var}(X) = \mathbb{E}[X^2] - (\mathbb{E}[X])^2}$$

see that

$$\begin{aligned} \text{var}(X) &= \sum_x (x - \mathbb{E}[X])^2 p_X(x) \\ &= \sum_x (x^2 - 2x\mathbb{E}[X] + (\mathbb{E}[X])^2) p_X(x) \\ &= \sum_x x^2 p_X(x) - 2\mathbb{E}[X] \sum_x x p_X(x) + (\mathbb{E}[X])^2 \sum_x p_X(x) \\ &= \mathbb{E}[X^2] - 2(\mathbb{E}[X])^2 + (\mathbb{E}[X])^2 \\ &= \mathbb{E}[X^2] - (\mathbb{E}[X])^2 \end{aligned}$$

### A.1.5 Expectation and Variance of Bernoulli

Consider a Bernoulli RV  $X$  with PMF

$$p_X(k) = \begin{cases} p, & \text{if } k = 1. \\ 1 - p, & \text{if } k = 0. \end{cases}$$

The mean, second moment, and variance of  $X$  are as follows:

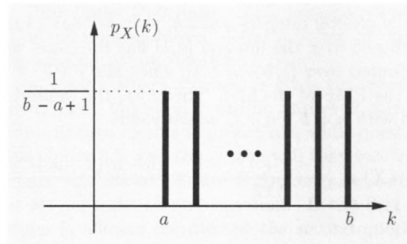
$$\begin{aligned} \mathbb{E}[X] &= 1 \cdot p + 0 \cdot (1 - p) = p \\ \mathbb{E}[X^2] &= 1^2 \cdot p + 0 \cdot (1 - p) = p \\ \text{var}(X) &= \mathbb{E}[X^2] - (\mathbb{E}[X])^2 = p - p^2 = p(1 - p) \end{aligned}$$

### A.1.6 Expectation of Discrete Uniform

Consider a Discrete Uniform RV  $X$  with PMF, for  $k \in [a, b]$ :

$$p_X(k) = \begin{cases} \frac{1}{b-a+1}, & \text{if } k = a, a+1, \dots, b \\ 0, & \text{otherwise.} \end{cases}$$

An illustration is useful here:



#### Expectation

Upon inspection one might suppose that the expectation is

$$\mathbb{E}[X] = \frac{a+b}{2}$$

(next page)

**Expectation (cont.)**

The formula can be elucidated from the definition of the expectation. First see that a sequence  $\sum_{k=a}^b k$  can be written as

$$\begin{aligned}\sum_{k=a}^b k &= \sum_{k=1}^b k - \sum_{k=1}^{a-1} k \\ &= \frac{(b)(b+1)}{2} - \frac{(a-1)(a)}{2} \quad (\text{see B.1}) \\ &= \frac{b^2 + b - a^2 + a}{2} = \frac{(b-a+1)(a+b)}{2}\end{aligned}$$

The last step isn't easy to factor, but working back from our 'hypothesis' for the expectation it coincides.

so now we have

$$\begin{aligned}\mathbb{E}[X] &= \sum_{k=a}^b k \left( \frac{1}{b-a+1} \right) \\ &= \frac{1}{b-a+1} \sum_{k=a}^b k \\ &= \frac{1}{b-a+1} \cdot \frac{(b-a+1)(a+b)}{2} \\ \mathbb{E}[X] &= \frac{(a+b)}{2}\end{aligned}$$

### A.1.7 Variance of Discrete Uniform

**Case for  $k \in [1, n]$ :**

We can obtain the second moment for a discrete uniform distributed over  $k \in [1, n]$  as

$$\begin{aligned}\mathbb{E}[X^2] &= \sum_{k=1}^n k^2 \left(\frac{1}{n}\right) \\ &= \frac{1}{n} \sum_{k=1}^n k^2 \\ &= \frac{1}{n} \cdot \frac{n(n+1)(2n+1)}{6} \quad (\text{see B.4}) \\ &= \frac{(n+1)(2n+1)}{6}\end{aligned}$$

We then use the formula for variance in terms of moments expression:

$$\begin{aligned}\text{var}(X) &= \mathbb{E}[X^2] - (\mathbb{E}[X])^2 \\ &= \frac{(n+1)(2n+1)}{6} - \left(\frac{n+1}{2}\right)^2 \\ &= \frac{1}{12}(n+1)(4n+2-3n-3) \\ &= \frac{n^2-1}{12}\end{aligned}$$

**General case  $k \in [a, b]$ :**

For the general case, note that a RV uniformly distributed over an interval  $[a, b]$  has the *same variance* as one which is uniformly distributed over  $[1, b-a+1]$ —the PMF of the second is just a shifted version of the PMF of the first.

Therefore, the desired variance is given by the first case, but instead with  $n = b-a+1$ , yielding

$$\boxed{\text{var}(X) = \frac{(b-a+1)^2-1}{12} = \frac{(b-a)(b-a+2)}{12}}$$



## Appendix B

# Supplementary Notes

### B.1 The sum of the first $n$ natural numbers is $n(n+1)/2$

We have that

$$\sum_{i=1}^n i = 1 + 2 + \cdots + n$$

Now consider  $2 \sum_{i=1}^n i$ :

$$\begin{aligned} 2 \sum_{i=1}^n i &= 2(1 + 2 + \cdots + (n-1) + n) \\ &= (1 + 2 + \cdots + (n-1) + n) + (n + (n-1) + \cdots + 2 + 1) \\ &= (1 + n) + (2 + (n-1)) + \cdots + ((n-1) + 2) + (n + 1) \\ &= (n+1)_1 + (n+1)_2 + \cdots + (n+1)_n \\ &= n(n+1) \end{aligned}$$

so

$$\begin{aligned} 2 \sum_{i=1}^n i &= n(n+1) \\ \sum_{i=1}^n i &= \frac{n(n+1)}{2} \end{aligned}$$

## B.2 Telescoping series

Let  $\langle b_n \rangle$  be a sequence in  $\mathbb{R}$ . Let  $\langle a_n \rangle$  be a sequence defined as

$$a_k = b_k - b_{k-1}$$

we show

$$\boxed{\sum_{k=m}^n a_k = b_n - b_{m-1}}$$

See that

$$\begin{aligned} \sum_{k=m}^n a_k &= \sum_{k=m}^n (b_k - b_{k-1}) \\ &= \sum_{k=m}^n b_k - \sum_{k=m}^n b_{k-1} \\ &= \sum_{k=m}^n b_k - \sum_{k=m-1}^{n-1} b_k \\ &= \left( \sum_{k=m}^{n-1} b_k + b_n \right) - \left( b_{m-1} + \sum_{k=m}^{n-1} b_k \right) \\ &= b_n - b_{m-1} \end{aligned}$$

### B.3 Sum of series of products of consecutive integers

We show

$$\boxed{\sum_{j=1}^n j(j+1) = 1 \cdot 2 + 2 \cdot 3 + \cdots + n(n+1) = \frac{n(n+1)(n+2)}{3}}$$

See that

$$\begin{aligned} 3i(i+1) &= i(i+1)(i+2) - i(i+1)(i-1) \\ &= (i+1)((i+1)+1)((i+1)-1) - i(i+1)(i-1) \end{aligned}$$

Thus we have the basis of a telescoping series (see (B.2)):

$$3i(i+1) = b(i+1) - b(i)$$

where

$$b(i) = i(i+1)(i-1)$$

So we have

$$\begin{aligned} \sum_{j=1}^n 3j(j+1) &= \sum_{j=1}^n (j+1)((j+1)+1)((j+1)-1) - j(j+1)(j-1) \\ &= n(n+1)(n+2) - 0(0+1)(0-1) \\ &= n(n+1)(n+2) \end{aligned}$$

Thus

$$\sum_{j=1}^n j(j+1) = \frac{n(n+1)(n+2)}{3}$$

## B.4 Sum of sequence of squares

We show

$$\forall n \in \mathbb{N} : \sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}$$

See that this follows from (B.3):

$$\begin{aligned} \sum_{i=1}^n 3i(i+1) &= n(n+1)(n+2) \\ \sum_{i=1}^n 3i^2 + \sum_{i=1}^n 3i &= n(n+1)(n+2) \\ \sum_{i=1}^n 3i^2 &= n(n+1)(n+2) - 3\frac{n(n+1)}{2} \quad \text{see (B.1)} \\ \sum_{i=1}^n i^2 &= \frac{n(n+1)(n+2)}{3} - \frac{n(n+1)}{2} \\ &= \frac{2n(n+1)(n+2) - 3n(n+1)}{6} \\ &= \frac{n(n+1)(2n+1)}{6} \end{aligned}$$