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I Random Variables II

1. **E[levator]**

A building has n floors numbered $1, 2, \dots, n$, plus a ground floor G . At the ground floor, m people get on the elevator together, and each gets off at a uniformly random one of the n floors (independently of everybody else).

(a) What is the expected value of the last floor someone gets off at? For example, if people leave at floors 1, 2, and 5, Floor 5 is the last floor.

(b) What is the expected number of times the elevator stops (not including the ground floor)?

2. **Chaotic Santa**

(Fall '17 Disc) A delivery guy is out delivering n packages to n customers, where $n \in \mathbb{N}$, $n > 1$. Not only does he hand a random package to each customer, he opens the package before delivering it with probability $\frac{1}{2}$.

(a) What is the expected number of customers that get their own package unopened?

(b) What is the variance for the random variable above?

II Variance

3. **Introduction to Variance**

Let us say that we are dealing with a biased die and we want to know how often my roll varies from turn to turn. Consider the

following 6-length tuple assigning probabilities to each of the 6 rolls on the die, whose distribution we name X :

$$(p_1, p_2, p_3, p_4, p_5, p_6)$$

(a) Find the mean and variance for the die with distribution $(\frac{1}{6}, \frac{1}{6}, \frac{1}{6}, \frac{1}{6}, \frac{1}{6}, \frac{1}{6})$

(b) Find the mean and variance for the die with distribution $(\frac{1}{3}, \frac{1}{12}, \frac{1}{12}, \frac{1}{12}, \frac{1}{12}, \frac{1}{3})$

(c) Give an intuitive explanation for the difference between the results in part(a) and part (b)

4. Money Balls

We are drawing dollar bills out of a bag consisting of R red balls and B blue balls. We get 1 dollar for every blue ball, but whenever we draw a red ball, the game stops and we retrieve the amount of money we have made so far.

(a) Find the expected value of the amount of money made from this game.

(b) Find the variance of the amount of money made in this game.

III Concentration Inequalities

5. Introduction to Markov and Chebyshev Bounds

(a) Let X be a nonnegative random variable with $E[X] = 5$. Using Markov's Inequality, determine an upper bound for the probability that $X > 10$.

(b) Let X be a random variable with $E[X] = 3$ and $\text{Var}(X) = 4$. Using Chebyshev's Inequality, determine an upper bound for the probability that $X > 13$.

6. Strengthening Inequalities

Imagine that we have a biased coin with a probability of getting heads as 0.3. This coin is flipped 10 times.

(a) Find a bound for the probability that the coin lands on heads at least 8 times with Markov's inequality. How good is this bound compared to the true probability?

(b) Now, find the same bound (coin lands on heads at least 8 times) using Chebyshev's inequality.

(c) Is this bound better? Can we divide this bound by 2 to get the bound on the tail we are interested in?

IV LLN

7. Introduction to LLN

Leanne has a weighted coin that shows up heads with probability $\frac{4}{5}$ and tails with probability $\frac{1}{5}$. Leanne flips the coin 100 times, and computes X , the average number of coins that show up heads.

(a) What is $E[X]$?

(b) What is $\text{Var}(X)$?

(c) Suppose Leanne flips n coins instead of 100. What does the LLN tell us about X ?