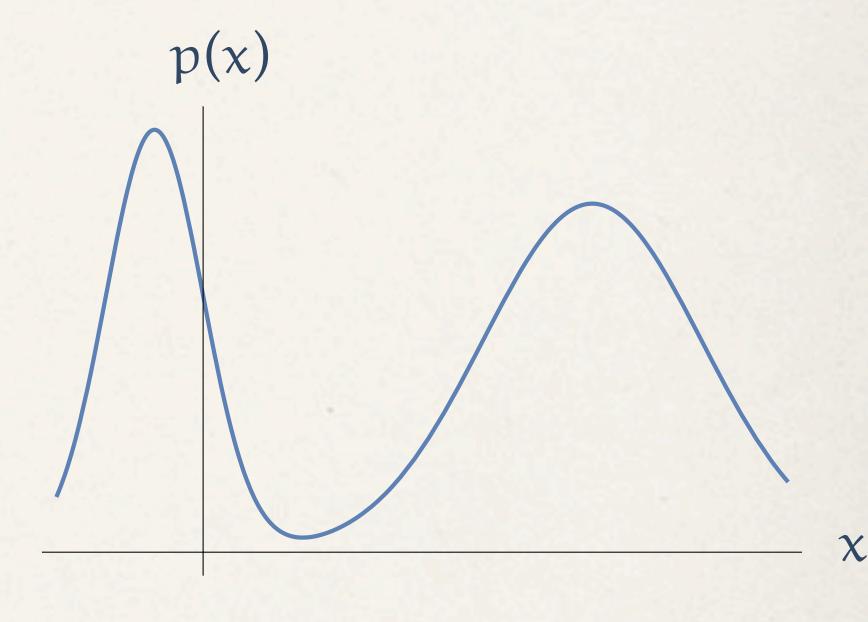
Chebyshev, reprised

A continuous random variable X has density p(x) with expectation μ and variance σ^2 . Estimate the probability that X deviates from μ by more than a given positive quantity τ .

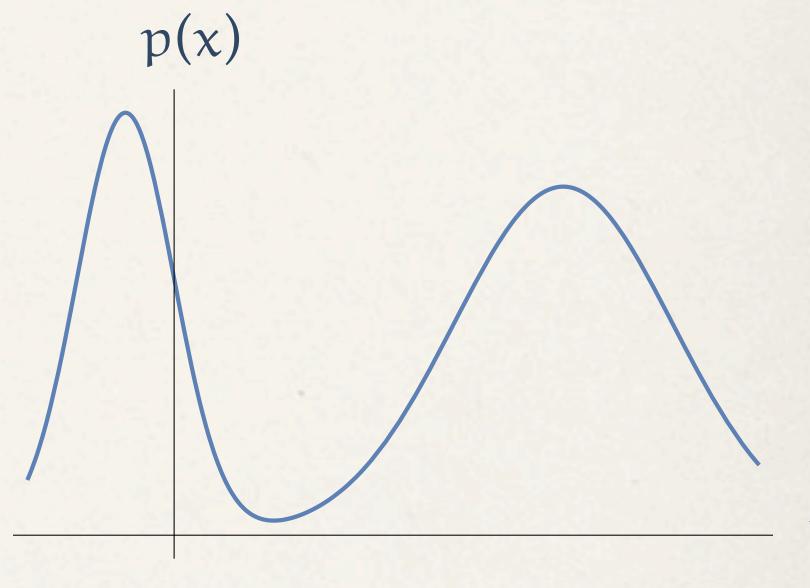
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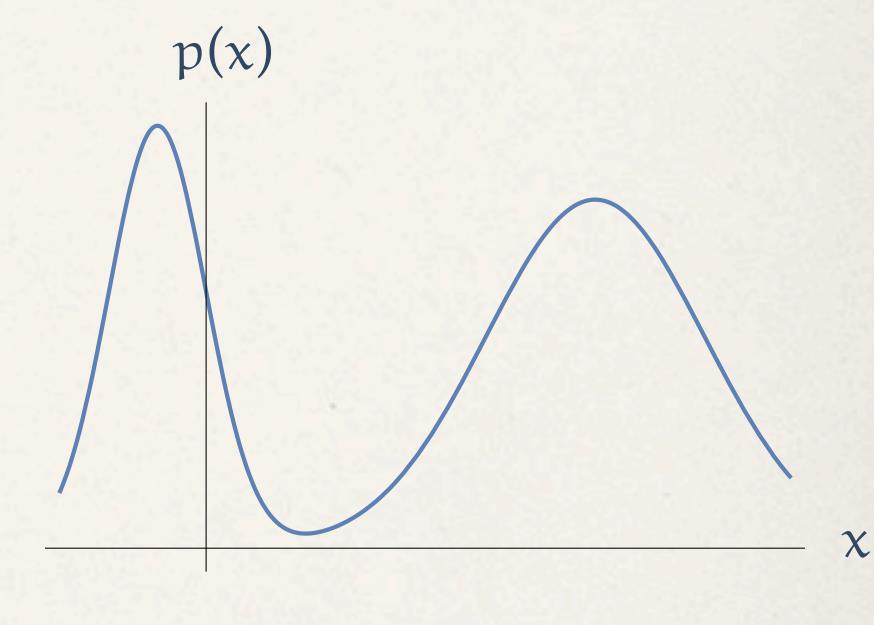
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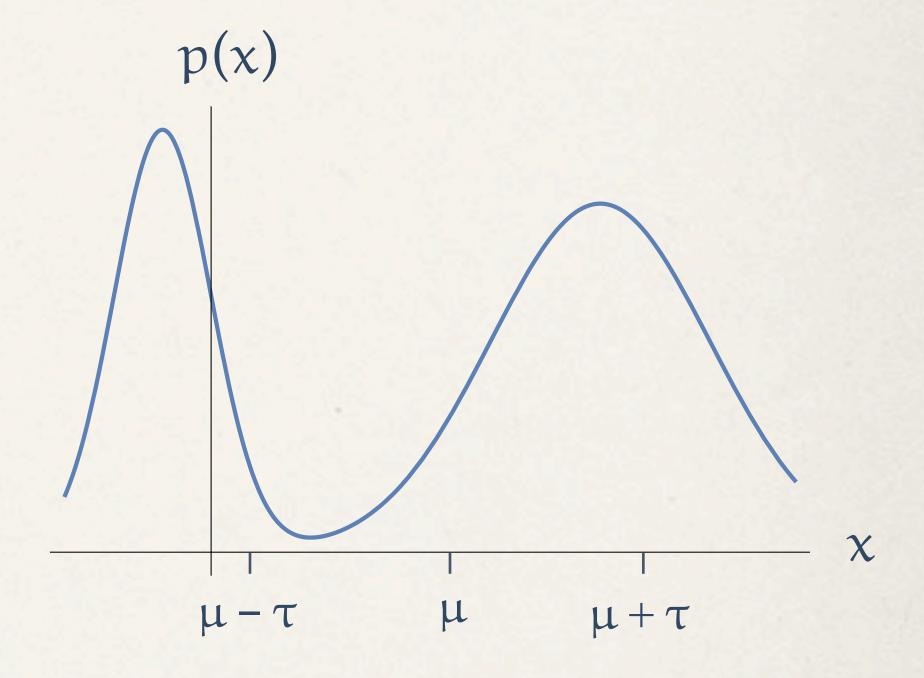
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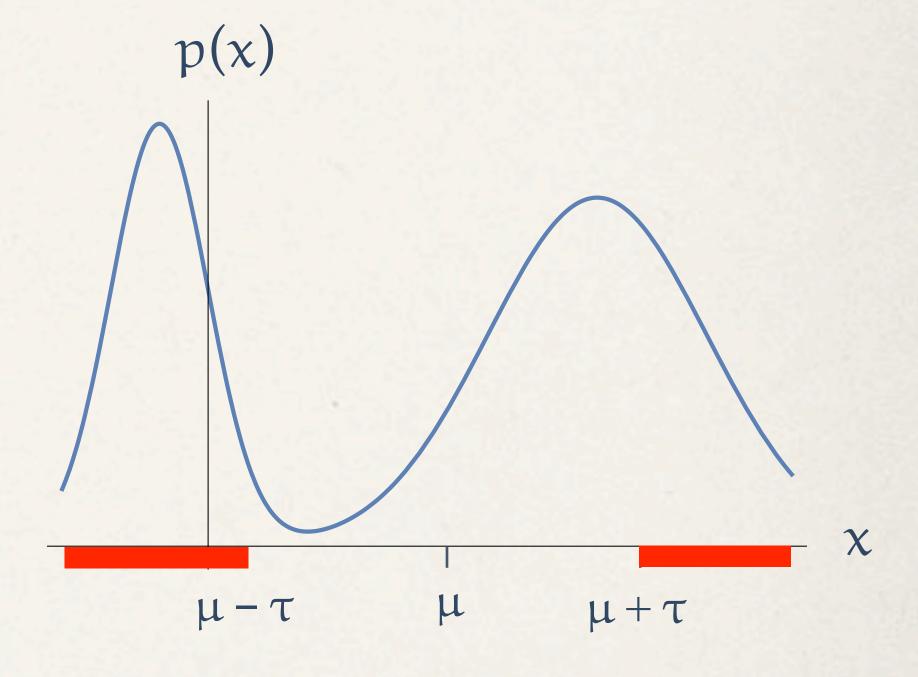
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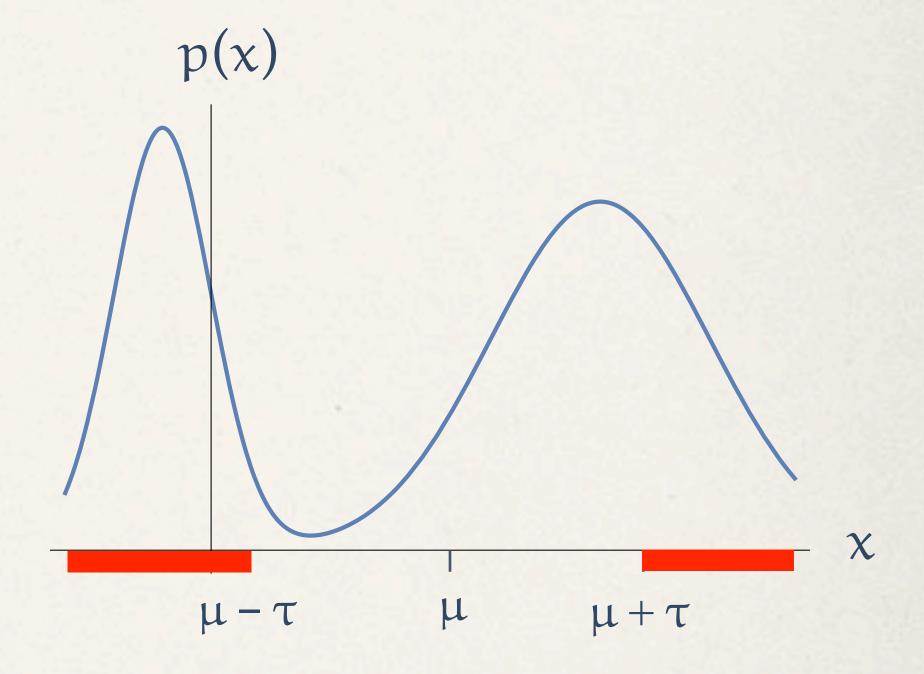
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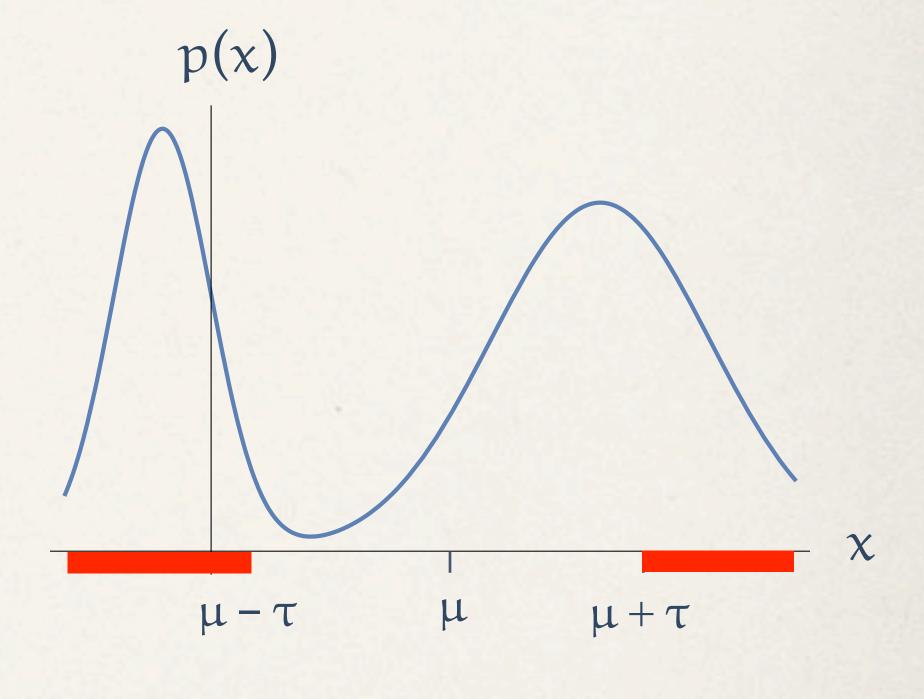
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$$\mathbf{P}\{|\mathbf{X} - \mathbf{\mu}| > \tau\} = \int_{\{x:|\mathbf{x} - \mathbf{\mu}| > \tau\}} \mathbf{p}(\mathbf{x}) \, d\mathbf{x}$$
$$= \int_{\{x:|\mathbf{x} - \mathbf{\mu}| > \tau\}} \mathbf{1} \cdot \mathbf{p}(\mathbf{x}) \, d\mathbf{x}$$

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$$= \int_{\{x:|x - \mu| > \tau\}} 1 \cdot p(x) dx$$

$$\leq \int_{\{x:|x - \mu| > \tau\}} \frac{(x - \mu)^2}{\tau^2} \cdot p(x) dx$$

$$\leq \int_{-\infty}^{\infty} \frac{(x - \mu)^2}{\tau^2} \cdot p(x) dx$$

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$$\begin{aligned} \mathbf{P}\{|\mathbf{X} - \mathbf{\mu}| > \tau\} &= \int_{\{x:|\mathbf{x} - \mathbf{\mu}| > \tau\}} \mathbf{p}(\mathbf{x}) \, d\mathbf{x} \\ &= \int_{\{x:|\mathbf{x} - \mathbf{\mu}| > \tau\}} \mathbf{1} \cdot \mathbf{p}(\mathbf{x}) \, d\mathbf{x} \\ &\leq \int_{\{x:|\mathbf{x} - \mathbf{\mu}| > \tau\}} \frac{(\mathbf{x} - \mathbf{\mu})^2}{\tau^2} \cdot \mathbf{p}(\mathbf{x}) \, d\mathbf{x} \\ &\leq \int_{-\infty}^{\infty} \frac{(\mathbf{x} - \mathbf{\mu})^2}{\tau^2} \cdot \mathbf{p}(\mathbf{x}) \, d\mathbf{x} \\ &= \frac{1}{\tau^2} \int_{-\infty}^{\infty} (\mathbf{x} - \mathbf{\mu})^2 \cdot \mathbf{p}(\mathbf{x}) \, d\mathbf{x} \end{aligned}$$

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&= \frac{\sigma^2}{\tau^2}
\end{aligned}$$

Chebyshev's inequality:
$$P\{|X-\mu|>\tau\} \leq \frac{\sigma^2}{\tau^2}$$

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Slogan

The probability that X deviates from its expected value by more than three standard deviations is small.