

1 Interesting Gaussians

- (a) If $X \sim N(0, \sigma_X^2)$ and $Y \sim N(0, \sigma_Y^2)$ are independent, then what is $\mathbb{E}[(X+Y)^k]$ for any *odd* $k \in \mathbb{N}$?
- (b) Let $f_{\mu, \sigma}(x)$ be the density of a $N(\mu, \sigma^2)$ random variable, and let X be distributed according to $\alpha f_{\mu_1, \sigma_1}(x) + (1 - \alpha)f_{\mu_2, \sigma_2}(x)$ for some $\alpha \in [0, 1]$. Please compute $\mathbb{E}[X]$ and $\text{Var}[X]$. Is X normally distributed?

Solution:

(a) $\mathbb{E}[(X+Y)^k] = 0.$

Since X and Y are Gaussians, so must $Z = X + Y$ be. Moreover, as Z is of mean 0, we know that its distribution f_Z is symmetric around the origin, i.e. $f_Z(x) = f_Z(-x)$ for any $a, b \in \mathbb{R}$. Therefore, $\mathbb{E}[(X+Y)^k] = \mathbb{E}[Z^k] = \int_{-\infty}^{\infty} x^k f_Z(x) \, dx = \int_{-\infty}^0 x^k f_Z(x) \, dx + \int_0^{\infty} x^k f_Z(x) \, dx = \int_0^{\infty} (-x)^k f_Z(-x) \, dx + \int_0^{\infty} x^k f_Z(x) \, dx = -\int_0^{\infty} x^k f_Z(x) \, dx + \int_0^{\infty} x^k f_Z(x) \, dx = 0$, since k is odd.

(b) $\mathbb{E}[X] = \alpha\mu_1 + (1 - \alpha)\mu_2$

$$\text{Var}[X] = \alpha(\sigma_1^2 + \mu_1^2) + (1 - \alpha)(\sigma_2^2 + \mu_2^2) - (\mathbb{E}[X])^2$$

No, X is not necessarily normally distributed.

$$\begin{aligned} \mathbb{E}[X] &:= \mu = \int_{-\infty}^{\infty} x (\alpha f_{\mu_1, \sigma_1}(x) + (1 - \alpha)f_{\mu_2, \sigma_2}(x)) \, dx \\ &= \alpha \int_{-\infty}^{\infty} x f_{\mu_1, \sigma_1}(x) \, dx + (1 - \alpha) \int_{-\infty}^{\infty} x f_{\mu_2, \sigma_2}(x) \, dx = \alpha\mu_1 + (1 - \alpha)\mu_2 \\ \text{Var}[X] &:= \sigma^2 = \mathbb{E}[X^2] - \mu^2 = \alpha \int_{-\infty}^{\infty} x^2 f_{\mu_1, \sigma_1}(x) \, dx + (1 - \alpha) \int_{-\infty}^{\infty} x^2 f_{\mu_2, \sigma_2}(x) \, dx - \mu^2 \\ &= \alpha(\sigma_1^2 + \mu_1^2) + (1 - \alpha)(\sigma_2^2 + \mu_2^2) - \mu^2. \end{aligned}$$

We know that the density of $N(\mu, \sigma)$ has a unique maximum at $x = \mu$; however, if, e.g. $\alpha = 1/2, \mu_1 = -10, \mu_2 = 10, \sigma_1 = \sigma_2 = 1$, then $\alpha f_{\mu_1, \sigma_1} + (1 - \alpha)f_{\mu_2, \sigma_2}$ has two maxima, and so cannot be the density of a Gaussian.

2 Binomial Concentration

Here, we will prove that the binomial distribution is *concentrated* about its mean as the number of trials tends to ∞ . Suppose we have i.i.d. trials, each with a probability of success $1/2$. Let S_n be the number of successes in the first n trials (n is a positive integer), and define

$$Z_n := \frac{S_n - n/2}{\sqrt{n}/2}.$$

- (a) What are the mean and variance of Z_n ?
- (b) What is the distribution of Z_n as $n \rightarrow \infty$?
- (c) Use the bound $\mathbb{P}[Z > z] \leq (\sqrt{2\pi}z)^{-1} e^{-z^2/2}$ when Z is a standard normal in order to approximately bound $\mathbb{P}[S_n/n > 1/2 + \delta]$, where $\delta > 0$.

Solution:

- (a) 0 and 1, respectively. We made them so, in order to apply the CLT. Here are the computations.

$$\begin{aligned}\mathbb{E}[Z_n] &= \frac{1}{\sqrt{n}/2} \mathbb{E}\left[S_n - \frac{n}{2}\right] = \frac{1}{\sqrt{n}/2} \left(\mathbb{E}[S_n] - \frac{n}{2}\right) = 0, \\ \text{Var } Z_n &= \frac{1}{n/4} \text{Var}\left(S_n - \frac{n}{2}\right) = \frac{1}{n/4} \text{Var } S_n = 1,\end{aligned}$$

since $S_n \sim \text{Binomial}(n, 1/2)$.

- (b) The CLT tells us that $Z_n \rightarrow \mathcal{N}(0, 1)$.
- (c) In order to apply the bound, we must apply it to Z_n .

$$\begin{aligned}\mathbb{P}\left[\frac{S_n}{n} > \frac{1}{2} + \delta\right] &= \mathbb{P}\left[\frac{S_n - n/2}{n} > \delta\right] = \mathbb{P}\left[\frac{S_n - n/2}{\sqrt{n}/2} > 2\delta\sqrt{n}\right] \approx \mathbb{P}[Z_n > 2\delta\sqrt{n}] \\ &\leq \frac{1}{2^{3/2}\delta\sqrt{\pi n}} e^{-2\delta^2 n}\end{aligned}$$

3 Erasures, Bounds, and Probabilities

Alice is sending 1000 bits to Bob. The probability that a bit gets erased is p , and the erasure of each bit is independent of the others.

Alice is using a scheme that can tolerate up to one-fifth of the bits being erased. That is, as long as Bob receives at least 801 of the 1000 bits correctly, he can decode Alice's message.

In other words, Bob becomes unable to decode Alice's message only if 200 or more bits are erased. We call this a "communication breakdown", and we want the probability of a communication breakdown to be at most 10^{-6} .

- (a) Use Chebyshev's inequality to upper bound p such that the probability of a communications breakdown is at most 10^{-6} .
- (b) As the CLT would suggest, approximate the fraction of erasures by a Gaussian random variable (with suitable mean and variance). Use this to find an approximate bound for p such that the probability of a communications breakdown is at most 10^{-6} .

You may use that $\Phi^{-1}(1 - 10^{-6}) \approx 4.753$.

Solution:

- (a) Chebyshev's inequality states the following:

$$\Pr(\|X - \mu_X\| \geq k\sigma_X) \leq \frac{1}{k^2}$$

So we need to choose a k given by:

$$k = \frac{200 - 1000p}{\sqrt{1000p(1-p)}}$$

Note: The above is valid only for $200 - 1000p > 0$, or $p < 0.2$, since k has to be positive. But as we will see below, our upper bound for p will be below 0.2, so there is no problem.

Proceeding with the above value of k , and substituting for μ_X and σ_X , we obtain:

$$\Pr(\|X - 1000p\| \geq 200 - 1000p) \leq \frac{1}{\left(\frac{(200-1000p)^2}{1000p(1-p)}\right)}$$

Simplifying, we get:

$$\Pr(\|X - 1000p\| \geq 200 - 1000p) \leq \frac{p(1-p)}{40(1-5p)^2}$$

Now we know the following:

$$\begin{aligned} \Pr(X \geq 200) &= \Pr(X - 1000p \geq 200 - 1000p) \\ &\leq \Pr(\|X - 1000p\| \geq 200 - 1000p) \\ &\leq \frac{p(1-p)}{40(1-5p)^2} \end{aligned}$$

As before, to meet our objective, we just have to ensure that

$$\frac{p(1-p)}{40(1-5p)^2} \leq 10^{-6},$$

which yields an upper bound of about 3.998×10^{-5} for p .

- (b) Let Y be equal to the fraction of erasures, i.e. $\frac{X}{1000}$. Using properties of expectation and variance, we can see that

$$\begin{aligned}\mathbb{E}[Y] &= p \\ \text{Var}(Y) &= \text{Var}(X) \cdot \frac{1}{1000^2} = \frac{p(1-p)}{1000}\end{aligned}$$

Therefore, by Central Limit Theorem, we can say that Y is roughly a normal distribution with that mean and variance. Since we are interested in the event that $Y \geq 0.2$, let's figure out how many standard deviations above the mean 0.2 is:

$$\frac{0.2 - p}{\sqrt{\frac{p(1-p)}{1000}}} = \frac{(0.2 - p)\sqrt{1000}}{\sqrt{p(1-p)}}.$$

Therefore, the probability that we get a failure should be approximately (by CLT),

$$1 - \Phi\left(\frac{(0.2 - p)\sqrt{1000}}{\sqrt{p(1-p)}}\right)$$

where Φ is the CDF of a standard normal variable. Setting this to be at most 10^{-6} gives us

$$\Phi\left(\frac{(0.2 - p)\sqrt{1000}}{\sqrt{p(1-p)}}\right) \geq 1 - 10^{-6}$$

And, since $\Phi^{-1}(1 - 10^{-6}) \approx 4.753$, we solve the inequality

$$\frac{(0.2 - p)\sqrt{1000}}{\sqrt{p(1-p)}} \geq 4.753$$

This yields that we need $p \leq 0.1468$.

Note that this gives quite a different value from the previous parts. This is because the Central Limit Theorem gives a much tighter approximation for tail events than Markov's and Chebyshev's. However, we can only apply the Central Limit Theorem because n is large.

Therefore, we do not need p to be so low to achieve a communication breakdown probability of 10^{-6} . The other bounds required us to need a probability of on the order of 10^{-5} , but here we realize that we only need it to be less than 0.1468. (The true bound is .1459.) Quite drastic!