

CompSci 161

Design and Analysis of Algorithms Fall, 2018

Michael B. Dillencourt

Professor, Computer Science
University of California, Irvine

CompSci 161

- ▶ Course Web page:
<http://www.ics.uci.edu/~dillenco/compsci161/>
- ▶ Course Notes:
<http://www.ics.uci.edu/~dillenco/compsci161/notes/>
- ▶ User name is UCI ID (ALL CAPS)
- ▶ Password is student number

Books

Text book:

- ▶ Goodrich and Tamassia, *Algorithm design and Applications*, Wiley.

A few other books worth knowing about:

- ▶ Baase and van Geldin, *Computer Algorithms*, Addison-Wesley.
- ▶ Kleinberg and Tardos, *Algorithm Design*, Addison Wesley.
- ▶ Cormen, Leiserson, Rivest, and Stein, *Introduction to Algorithms*, MIT Press.
- ▶ Dasgupta, Papadimitriou and Vazirani, *Algorithms*, McGraw-Hill.

Analysis of Algorithms

Why bother analyzing algorithms? Why not just implement them and run them?

- ▶ Predict behavior **before** implementation.
- ▶ Helps choose among different solutions.
- ▶ Experimentation is limited by the test cases on which experimentation is performed.
- ▶ Experimentation may be biased by choice of hardware.
- ▶ Provides insight into possible improvements.

Analysis of Algorithms

What do we analyze?

- ▶ **Correctness**

- ▶ It is very easy to develop fast, incorrect algorithms.
- ▶ However, this is not very useful.

- ▶ **Performance**

- ▶ **Qualitative:** work, storage, disk accesses, communication, ...?
 - ▶ Most commonly: running time.
- ▶ **Quantitative:** what do we count?
 - ▶ Need a methodology, quantifiable model.

- ▶ **Scalability:** What happens as our inputs get large?

Analysis of Algorithms

We need. . .

- ▶ Methodology for algorithm analysis
 - ▶ Way of describing algorithms
 - ▶ A computational model
 - ▶ A metric for measuring running times
 - ▶ An approach for characterizing running times
- ▶ Mathematical tools for performing the analysis and expressing the results
 - ▶ Terminology for expressing scalability (Asymptotic notation)
 - ▶ Some basic functions
 - ▶ Techniques for reasoning, justification
 - ▶ Probability

Describing Algorithms: Pseudocode

- ▶ Intended for humans, not machines
- ▶ Not computer programs, but more structured than normal language
- ▶ Focus on high-level ideas, not low-level implementation details
- ▶ Captures important steps
- ▶ [GT] enumerate some reasonable constructs
- ▶ Requires finding the right balance

Example 1: Finding Maximum, version 1

Algorithm Maximum1(A, n)

Input: An array $A[n]$, where $n \geq 1$

Output: A maximum element in A

$v \leftarrow A[0];$

for $i \leftarrow 1$ to $n - 1$ do

 if $A[i] > v$ then

$v \leftarrow A[i];$

return v ;

- **Correctness:** At start of iteration i , v is “leftmost maximum” of first i array entries.

Example 2: Finding Maximum, version 2

Algorithm Maximum2(A, n)

Input: An array $A[n]$, where $n \geq 1$

Output: A maximum element in A

$v \leftarrow -\infty$;

for $i \leftarrow 0$ to $n - 1$ do

 if $A[i] \geq v$ then

$v \leftarrow A[i]$;

return v ;

- ▶ **Correctness:** At start of iteration i , v is “rightmost maximum” of first i array entries.
- ▶ What is the maximum of an empty collection?

Example 3: Sequential Search

Determine whether an array contains a particular item and, if so, the index at which the item is stored.

Algorithm Search(A, n)

Input: An array $A[n]$, where $n \geq 1$; an item x

Output: Index where x occurs in A , or -1

for $i \leftarrow 0$ to $n - 1$ do

 if $A[i] = x$ then return(i);

return(-1);

- **Correctness:** At start of iteration i , either we have returned a correct value or x is not one of the first i entries.

Computational Model: RAM

Random Access Machine (RAM)

- ▶ Define primitive operations
- ▶ Operations include:
 - ▶ Assigning a value to a variable
 - ▶ Calling a function (method)
 - ▶ Performing an arithmetic operation
 - ▶ Comparing two numbers
 - ▶ Indexing into an array
 - ▶ Following an object reference (Dereferencing a pointer)
 - ▶ Returning from a function
- ▶ To measure running time: count operations

Example: Finding Maximum

$v \leftarrow A[0];$	2
// for $i \leftarrow 1$ to $n - 1$ do	
$i \leftarrow 1;$	1
Loop: if $i \leq n - 1$ then	$2n$
if $A[i] > v$ then	$2n - 2$
$v \leftarrow A[i];$	between 0 and $2n - 2$
$i = i + 1$	$2n - 2$
go to Loop	
return $v;$	1

- ▶ Best case: cost = $6n$
- ▶ Worst case: cost = $8n - 2$

Best case vs. Worst case vs. Average Case

- ▶ Algorithms run faster on some inputs than others
- ▶ What about average case (taken over all inputs)?
 - ▶ Often requires heavy mathematics, probability
 - ▶ Requires knowing the probability distribution on the set of inputs. This can be hard to determine.
- ▶ We will focus on worst-case analysis
 - ▶ Gives us a guarantee.
 - ▶ Murphy's law: "If anything can go wrong, it will."
 - ▶ If we design for worst case, sometimes we get a better algorithm
- ▶ Another type of average case analysis: algorithm makes random decisions.

Recursive Algorithms

Alternative to Iterative Algorithms

Example: Finding maximum

```
recursiveMax(A,n) // returns maximum of A[0]...A[n-1]
```

```
if  $n = 1$  then;
```

```
    return A[0];
```

```
return max(recursiveMax(A,n-1),A[n-1])
```

1

2

 $T(n-1) + 6$

- ▶ Let $T(n)$ be cost for input of size n . Equation:

$$T(n) = \begin{cases} 3 & \text{if } n = 1 \\ T(n-1) + 7 & \text{otherwise} \end{cases}$$

- ▶ Solution: $T(n) = 7n - 4$

Asymptotic notation:

O, o, Ω, Θ

- ▶ Measures growth rates of functions as $n \rightarrow \infty$.
- ▶ Treats two functions as being roughly the same if they are roughly constant multiples of each other.
- ▶ Function may represent description of algorithm behavior. (E.g., $f(n)$ could be the worst-case running time of a given algorithm on an input of size n).
- ▶ Allows us to focus on the most important considerations when analyzing an algorithm, and to ignore fine-grain details.
- ▶ Allows us to compare two algorithms easily.
- ▶ (Allows us to be “imprecise in a precise way”)
- ▶ Read the book! ([GT] 1.2; also [CLRS] 3.1)

O (“big oh”)

Informally:

- ▶ $g \in O(f)$ if g is bounded above by a constant multiple of f (for sufficiently large values of n).
- ▶ $g \in O(f)$ if “ g grows no faster than (a constant multiple of) f .”
- ▶ $g \in O(f)$ if the ratio g/f is bounded above by a constant (for sufficiently values of n).

O (“big oh”)

Formally:

- ▶ $g \in O(f)$ if and only if:

$$\exists C > 0 \exists n_0 > 0 \forall n > n_0 \ g(n) \leq C \cdot f(n).$$

- ▶ Equivalently: $g \in O(f)$ if and only if:

$$\exists C > 0 \exists n_0 > 0 \forall n > n_0 \ \frac{g(n)}{f(n)} \leq C.$$

- ▶ Sometimes we write: $g = O(f)$ rather than $g \in O(f)$

Examples of O -notation:

Example 1: $f(n) = n$, $g(n) = 1000n$: $g \in O(f)$.

Proof: Let $C = 1000$. Then $g(n) \leq C \cdot f(n)$ for all n .

Examples of O -notation:

Example 2: $f(n) = n^2$, $g(n) = n^{3/2}$: $g \in O(f)$.

Proof: $\lim_{n \rightarrow \infty} \frac{g(n)}{f(n)} = 0$. Hence for any $C > 0$ the ratio is less than C as long as n is sufficiently large. (Of course, how large n must be to be “sufficiently large” depends on C).

Alternate Proof: If $n \geq 1$, $n^{1/2} \geq 1$, so $n^{3/2} \leq n^2$. Hence we can choose $C = 1$ and $n_0 = 1$.

Examples of O -notation:

Example 3: $f(n) = n^3$, $g(n) = n^4$: $g \notin O(f)$.

Proof: $\lim_{n \rightarrow \infty} \frac{g(n)}{f(n)} = \infty$. Hence there is no $C > 0$ such that $g(n) \leq C \cdot f(n)$ for sufficiently large n .

Examples of O -notation:

Example 4: $f(n) = n^2$, $g(n) = 5n^2 + 23n + 2$: $g \in O(f)$.

Proof: If $n \geq 1$, then $n \leq n^2$ and $1 \leq n^2$. Hence:

$$\begin{aligned} g(n) &= 5n^2 + 23n + 2 \\ &\leq 5n^2 + 23n^2 + 2n^2 \\ &\leq 30n^2 \\ &= 30f(n) \end{aligned}$$

So we can take $C = 30$, $n_0 = 1$.

More asymptotic notation: o (“little oh”), Ω (“big Omega”)

- ▶ o (“little oh”):

$$g \in o(f) \quad \text{if and only if} \quad \lim_{n \rightarrow \infty} \frac{g(n)}{f(n)} = 0.$$

- ▶ Ω (“big Omega”) (or just “Omega”)

$$g \in \Omega(f) \quad \text{if and only if} \quad \exists_{C>0} \exists_{n_0>0} \forall_{n>n_0} g(n) \geq C \cdot f(n).$$

Equivalently:

$$g \in \Omega(f) \quad \text{if and only if} \quad \exists_{C>0} \exists_{n_0>0} \forall_{n>n_0} \frac{g(n)}{f(n)} \geq C.$$

One more definition:

Θ (“Theta”)

- ▶ Θ (“Theta”):

$$g \in \Theta(f) \text{ if and only if } g \in O(f) \text{ and } g \in \Omega(f).$$

- ▶ Equivalently: $g \in \Theta(f)$ if and only if:

$$\exists_{C_1 > 0} \exists_{C_2 > 0} \exists_{n_0 > 0} \forall_{n > n_0} C_1 \leq \frac{g(n)}{f(n)} \leq C_2.$$

Examples of Asymptotic notation

Example 1: $f(n) = n$, $g(n) = 1000n$:
 $g \in \Omega(f)$, $g \in \Theta(f)$

To see that $g \in \Omega(f)$, take $C = 1000$.

To see that $g \in \Theta(f)$, take $C_1 = C_2 = 1000$.

Examples of Asymptotic notation

Example 2: $f(n) = n^2$, $g(n) = n^{3/2}$: $g \in o(f)$

Because $\lim_{n \rightarrow \infty} \frac{g(n)}{f(n)} = 0$.

Examples of Asymptotic notation

Example 3: $f(n) = n^3$, $g(n) = n^4$:
 $g \in \Omega(f)$

Because $\lim_{n \rightarrow \infty} \frac{g(n)}{f(n)} = \infty$, so we can choose any C we want.

Examples of Asymptotic notation

Example 4: $f(n) = n^2$, $g(n) = 5n^2 - 23n + 2$: $g \in \Omega(f)$.

Proof: If $n \geq 23$, then $23n \leq n^2$. Hence if $n \geq 23$,

$$\begin{aligned} g(n) &= 5n^2 - 23n + 2 \\ &\geq 5n^2 - n^2 \\ &\geq 4n^2 \\ &= 4f(n) \end{aligned}$$

So we can take $C = 4$, $n_0 = 23$.

Another Example

Example 5: $\ln n = o(n)$

Proof: Examine the ratio $\frac{\ln n}{n}$ as $n \rightarrow \infty$. If we try to evaluate the limit directly, we obtain the “indeterminate form” $\frac{\infty}{\infty}$. We need to apply **L'Hôpital's rule** (from calculus).

Example 5, continued:

$$\ln n = o(n)$$

L'Hôpital's rule: If the ratio of limits

$$\frac{\lim_{n \rightarrow \infty} g(n)}{\lim_{n \rightarrow \infty} f(n)}$$

is an indeterminate form (i.e., ∞/∞ or $0/0$), then

$$\lim_{n \rightarrow \infty} \frac{g(n)}{f(n)} = \lim_{n \rightarrow \infty} \frac{g'(n)}{f'(n)}$$

where f' and g' are, respectively, the derivatives of f and g .

Example 5, continued:

$$\ln n = o(n)$$

So let $f(n) = n$, $g(n) = \ln n$. Then $f'(n) = 1$, $g'(n) = 1/n$. By L'Hôpital's rule:

$$\begin{aligned}\lim_{n \rightarrow \infty} \frac{g(n)}{f(n)} &= \lim_{n \rightarrow \infty} \frac{g'(n)}{f'(n)} \\ &= \lim_{n \rightarrow \infty} \frac{1/n}{1} \\ &= \lim_{n \rightarrow \infty} \frac{1}{n} \\ &= 0.\end{aligned}$$

Hence $g(n) = o(f(n))$.

Math background—review!?

- ▶ Sums, Summations
- ▶ Logarithms, Exponents Floors, Ceilings, Harmonic Numbers
- ▶ Proof Techniques
- ▶ Basic Probability

Sums, Summations

- ▶ Summation notation:

$$\sum_{i=a}^b f(i) = f(a) + f(a+1) + \cdots + f(b).$$

- ▶ Special cases: What if $a = b$? What if $a > b$?
- ▶ If $S = \{s_1, \dots, s_n\}$ is a finite set

$$\sum_{x \in S} f(x) = f(s_1) + f(s_2) + \cdots + f(s_n).$$

Geometric sum

- ▶ Geometric sum:

$$\sum_{i=0}^n a^i = 1 + a^1 + a^2 + \cdots + a^n = \frac{1 - a^{n+1}}{1 - a},$$

provided that $a \neq 0, a \neq 1$. (Recall that $a^0 = 1$ if $a \neq 0$.)

- ▶ Special case of geometric sum:

$$\sum_{i=0}^n 2^i = 1 + 2 + 4 + 8 + \cdots + 2^n = 2^{n+1} - 1.$$

Infinite Geometric sum

- ▶ If $|a| < 1$, can take limit as $n \rightarrow \infty$:

$$\sum_{i=0}^{\infty} a^i = 1 + a^1 + a^2 + \cdots = \frac{1}{1-a},$$

- ▶ Special case of infinite geometric sum:

$$\sum_{i=0}^n \frac{1}{2^i} = 1 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \cdots = 2.$$

Other Summations

- ▶ Sum of first n integers

$$\sum_{i=1}^n i = 1 + 2 + 3 + \cdots + n = \frac{n(n+1)}{2}.$$

- ▶ Sum of first n squares

$$\sum_{i=1}^n i^2 = 1 + 4 + 9 + 16 + \cdots + n^2 = \frac{n(n+1)(2n+1)}{6}$$

- ▶ In general, for any fixed positive integer k :

$$\sum_{i=1}^n i^k = 1 + 2^k + 3^k + \cdots + n^k = \Theta(n^{k+1})$$

Logarithms

Definition: $\log_b x = y$ if and only if $b^y = x$.

Some useful properties:

1. $\log_b 1 = 0$.

2. $\log_b b^a = a$.

3. $\log_b(xy) = \log_b x + \log_b y$.

4. $\log_b(x^a) = a \log_b x$.

5. $x^{\log_b y} = y^{\log_b x}$.

6. $\log_x b = \frac{1}{\log_b x}$.

7. $\log_a x = \frac{\log_b x}{\log_b a}$.

8. $\log_a x = (\log_b x)(\log_a b)$.

Exercise: Prove the above properties.

Logarithms

Example (#2): Prove $\log_b b^a = a$.

Solution: Let $y = \log_b b^a$

$$b^y = b^a \quad [\text{by definition of log}]$$

$$y = a$$

Logarithms

Special Notations:

- ▶ $\ln x = \log_e x$ ($e = 2.71828 \dots$)
- ▶ $\lg x = \log_2 x$

Some conversions (from Rules #7 and #8 on previous slides):

- ▶ $\ln x = (\log_2 x)(\log_e 2) = 0.693 \lg x.$
- ▶ $\lg x = \frac{\log_e x}{\log_e 2} = \frac{\ln x}{0.693} = 1.44 \ln x.$

Floors and ceilings

- ▶ $\lfloor x \rfloor$ = largest integer $\leq x$. (Read as **Floor** of x)
- ▶ $\lceil x \rceil$ = smallest integer $\geq x$ (Read as **Ceiling** of x)

Factorials

- ▶ $n! = 1 \cdot 2 \cdots n$
- ▶ $n!$ represents the number of distinct permutations of n objects.

1	2	3
1	3	2
2	1	3
2	3	1
3	1	2
3	2	1

Combinations

$\binom{n}{k}$ = The number of different ways of choosing k objects from a collection of n objects. (Pronounced “ n choose k ”.)

Example: $\binom{5}{2} = 10$

$\{1, 2\}$ $\{1, 3\}$ $\{1, 4\}$ $\{1, 5\}$ $\{2, 3\}$
 $\{2, 4\}$ $\{2, 5\}$ $\{3, 4\}$ $\{3, 5\}$ $\{4, 5\}$

Formula: $\binom{n}{k} = \frac{n!}{k!(n-k)!}$

Special cases: $\binom{n}{0} = 1$, $\binom{n}{1} = n$, $\binom{n}{2} = \frac{n(n-1)}{2}$

Harmonic Numbers

The n th Harmonic number is the sum:

$$H_n = \sum_{i=1}^n \frac{1}{i}$$

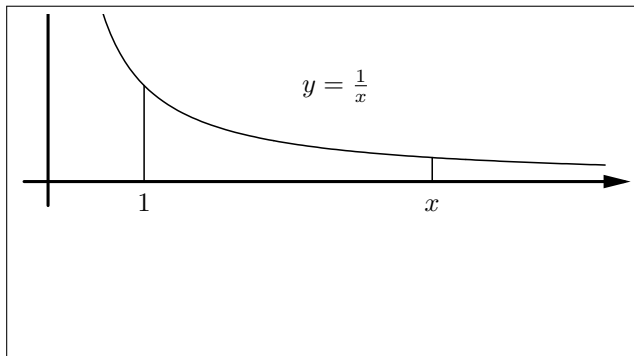
These numbers go to infinity:

$$\lim_{n \rightarrow \infty} H_n = \sum_{i=1}^{\infty} \frac{1}{i} = \infty$$

Harmonic Numbers

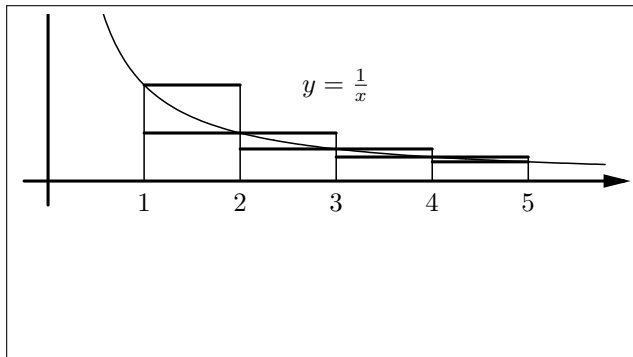
The harmonic numbers are closely related to logs. Recall:

$$\ln x = \int_1^x \frac{1}{x} dx$$



We will show that $H_n = \Theta(\log n)$.

Harmonic Numbers



$$\frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} < \ln n < 1 + \frac{1}{2} + \dots + \frac{1}{n-1}$$

$$H_n - 1 < \ln n < H_n - \frac{1}{n}$$

Hence $\ln n + \frac{1}{n} < H_n < \ln n + 1$, so $H_n = \Theta(\log n)$.

Proof/Justification Techniques

- ▶ Proof by Example: Can be used to prove
 - ▶ A statement of the form “There exists. . .” is **true**.
 - ▶ A statement of the form “For all. . .” is **false**.
 - ▶ A statement of the form “If P then Q” is **false**.

- ▶ **Illustration:** Consider the statement:

All numbers of the form $2^k - 1$ are prime.

statement is **False**: $2^4 - 1 = 15 = 3 \cdot 5$

- ▶ **Note:** Above statement can be rewritten:

If n is an integer of the form $2^k - 1$, then n is prime.

Proof/Justification Techniques

- ▶ Suppose we want to prove a statement of the form “If P then Q” is **true**. There are three approaches:
 1. **Direct proof**: Assume P is **true**. Show that Q must be **true**.
 2. **Indirect proof**: Assume Q is **false**. Show that P must be **false**.
This is also known as a **proof by contraposition**.
 3. **Proof by contradiction**: Assume P is **true** and Q is **false**. Show that there is a contradiction.

See [GT] Section 1.3.3 for examples.

Proof/Justification Techniques:

Induction

- ▶ A technique for proving theorems about the positive (or nonnegative) integers.
- ▶ Let $P(n)$ be a statement with an integer parameter, n .
Mathematical induction is a technique for proving that $P(n)$ is true for all integers \geq some **base value** b .
- ▶ Usually, the base value is 0 or 1.
- ▶ To show $P(n)$ holds for all $n \geq b$, we must show two things:
 1. **Base Case:** $P(b)$ is true (where b is the base value).
 2. **Inductive step:** If $P(k)$ is true, then $P(k + 1)$ is true.

Induction Example

Example: Show that for all $n \geq 1$

$$\sum_{i=1}^n i \cdot 2^i = (n-1) \cdot 2^{(n+1)} + 2$$

Base Case: ($n = 1$)

$$\text{LHS} = \sum_{i=1}^1 i \cdot 2^i = 1 \cdot 2^1 = 2.$$

$$\text{RHS} = (1-1) \cdot 2^{1+1} + 2 = 0 + 2 = 2.$$

$$\text{LHS} = \text{RHS} \quad \checkmark$$

Induction Example, continued

Inductive Step:

Assume $P(k)$ is true:

$$\sum_{i=1}^k i \cdot 2^i = (k-1) \cdot 2^{(k+1)} + 2.$$

Show $P(k+1)$ is true:

$$\sum_{i=1}^{k+1} i \cdot 2^i = k \cdot 2^{(k+2)} + 2.$$

Induction Example, continued

Show $\sum_{i=1}^{k+1} i \cdot 2^i = k \cdot 2^{(k+2)} + 2 :$

$$\begin{aligned}\sum_{i=1}^{k+1} i \cdot 2^i &= \sum_{i=1}^k i \cdot 2^i + (k+1) \cdot 2^{k+1} \\ &= (k-1) \cdot 2^{(k+1)} + 2 + (k+1) \cdot 2^{k+1} \\ &= 2k \cdot 2^{(k+1)} + 2 \\ &= k \cdot 2^{(k+2)} + 2 \quad \text{QED}\end{aligned}$$

Probability

- ▶ Defined in terms of a **sample space**, S .
- ▶ Sample space consists of a finite set of **outcomes**, also called **elementary events**.
- ▶ An **event** is a subset of the sample space. (So an event is a set of outcomes).
- ▶ Sample space can be infinite, even uncountable. In this course, it will generally be finite.

Example: (2-coin example.) Flip two coins. Sample space $S = \{\text{HH}, \text{HT}, \text{TH}, \text{TT}\}$. The event “first coin is heads” is the subset $\{\text{HH}, \text{HT}\}$.

Probability function

- ▶ A **probability function** is a function $P(\cdot)$ that maps events (subsets of the sample space S) to real numbers such that:
 1. $P(\emptyset) = 0$.
 2. $P(S) = 1$.
 3. For every event A , $0 \leq P(A) \leq 1$.
 4. If $A, B \subseteq S$ and $A \cap B = \emptyset$, then $P(A \cup B) = P(A) + P(B)$.
- ▶ Note: Property 4 implies that if $A \subseteq B$ then $P(A) \leq P(B)$.
- ▶ In the case of a finite sample space $S = \{s_1, \dots, s_k\}$, this can be simplified. Each outcome S_i is assigned a probability $P(s_i)$, with

$$\sum_{i=1}^k P(s_i) = 1.$$

The probability of an event $E \subseteq S$ is then given by:

$$P(E) = \sum_{s_i \in E} P(s_i).$$

Probability function

- ▶ If the sample space is finite, then the probability of an event is the sum of the probabilities of all the outcomes that the event contains.

Example: (2-coin example, continued). Define

$$P(\text{HH}) = P(\text{HT}) = P(\text{TH}) = P(\text{TT}) = \frac{1}{4}.$$

Then

$$P(\text{first coin is heads}) = P(\text{HH}) + P(\text{HT}) = \frac{1}{2}.$$

Random variables

- ▶ **Intuitive definition:** a **random variable** is a variable whose values depend on the outcome of some experiment.
- ▶ **Formal definition:** a **random variable** is a function that maps outcomes in a sample space S to real numbers.
- ▶ **Special case:** An **Indicator variable** is a random variable that is always either 0 or 1.

Expectation

- ▶ The **expected value**, or **expectation**, of a random variable X represents its “average value”.
- ▶ Formally: if X is a random variable with a finite number of possible values

$$E(X) = \sum_{x \in X} x \cdot P(X = x).$$

Example: (2-coin example, continued). Let X be the number of heads when two coins are thrown. Then

$$\begin{aligned} E(X) &= 0 \cdot P(X = 0) + 1 \cdot P(X = 1) + 2 \cdot P(X = 2) \\ &= 0 \cdot \left(\frac{1}{4}\right) + 1 \cdot \left(\frac{1}{2}\right) + 2 \cdot \left(\frac{1}{4}\right) \\ &= 1 \end{aligned}$$

Expectation

Example: Throw a single six-sided die. Assume the die is fair, so each possible throw has a probability of $1/6$. The expected value of the throw is:

$$1 \cdot \frac{1}{6} + 2 \cdot \frac{1}{6} + 3 \cdot \frac{1}{6} + 4 \cdot \frac{1}{6} + 5 \cdot \frac{1}{6} + 6 \cdot \frac{1}{6} = 3.5$$

Linearity of Expectation

- ▶ For any two random variables X and Y ,

$$E(X + Y) = E(X) + E(Y).$$

- ▶ Proof: see [GT], 1.3.4
- ▶ Very useful, because usually it is easier to compute $E(X)$ and $E(Y)$ and apply the formula than to compute $E(X + Y)$ directly.

Example 1: Throw two six-sided dice. Let X be the sum of the values. Then

$$E(X) = E(X_1 + X_2) = E(X_1) + E(X_2) = 3.5 + 3.5 = 7,$$

where X_i is the value on die i ($i = 1, 2$).

Example 2: Throw 100 six-sided dice. Let Y be the sum of the values. Then

$$E(Y) = 100 \cdot 3.5 = 350.$$

Independent events

- Two events A_1 and A_2 are **independent** iff

$$P(A_1 \cap A_2) = P(A_1) \cdot P(A_2).$$

Example: (2-coin example, continued). Let

$$A_1 = \text{coin 1 is heads} = \{\text{HH}, \text{HT}\}$$

$$A_2 = \text{coin 2 is tails} = \{\text{HT}, \text{TT}\}$$

Then $P(A_1) = \frac{1}{2}$, $P(A_2) = \frac{1}{2}$, and

$$P(A_1 \cap A_2) = P(\text{HT}) = \frac{1}{4} = P(A_1) \cdot P(A_2).$$

So A_1 and A_2 are independent.

Independent events

A collection of n events $C = \{A_1, A_2, \dots, A_n\}$ is **mutually independent** (or simply **independent**) if:

For every subset $\{A_{i_1}, A_{i_2}, \dots, A_{i_k}\} \subseteq C$:

$$P(A_{i_1} \cap A_{i_2} \cap \dots \cap A_{i_k}) = P(A_{i_1}) \cdot P(A_{i_2}) \cdots P(A_{i_k}).$$

Example: Suppose we flip 10 coins. Suppose the flips are fair ($P(\text{H}) = P(\text{T}) = 1/2$) and independent. Then the probability of any particular sequence of flips (e.g., **HHTTTHHTTH**) is $1/(2^{10})$.

Example: Probability and counting

Suppose we flip a coin 10 times. Suppose the flips are fair and independent. What is the probability of getting exactly 7 heads out of the 10 flips?

Solution:

- ▶ The outcomes consist of the set of possible sequences of 10 flips (e.g., **HHTTTHHTH**).
- ▶ The probability of each outcome is $1/(2^{10})$.
- ▶ The number of **successful outcomes** is $\binom{10}{7}$.
- ▶ Hence the probability of getting exactly 7 heads is:

$$\frac{\binom{10}{7}}{2^{10}} = \frac{120}{1024} = 0.117.$$