

Due: Saturday, 4/19, 4:00 PM
Grace period until Saturday, 4/19, 6:00 PM

Sundry

Before you start writing your final homework submission, state briefly how you worked on it. Who else did you work with? List names and email addresses. (In case of homework party, you can just describe the group.)

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1 Coupon Collector Variance

Note 19

It's that time of the year again—Safeway is offering its Monopoly Card promotion. Each time you visit Safeway, you are given one of n different Monopoly Cards with equal probability. You need to collect them all to redeem the grand prize.

Let X be the number of visits you have to make before you can redeem the grand prize. Show that $\text{Var}(X) = n^2 \left(\sum_{i=1}^n i^{-2} \right) - \mathbb{E}[X]$.

Solution:

We know from the notes that the expected value of X is $\mathbb{E}[X] = n \cdot \sum_{i=1}^n \frac{1}{i}$. The variance of X , where X is equal to $X_1 + X_2 + \cdots + X_n$, i.e., the sum of the number of boxes it takes to find the first to the n -th Monopoly Card, is then $\text{Var}(X) = \text{Var}(X_1) + \text{Var}(X_2) + \cdots + \text{Var}(X_n)$ since the individual random variables are independent of one another. The number of boxes it takes to find the first

coupon has no bearing on the number of boxes it will take to find the next. Then,

$$\begin{aligned}
\text{Var}(X) &= \text{Var}(X_1) + \text{Var}(X_2) + \cdots + \text{Var}(X_n) \\
&= \left(\frac{1-p_1}{p_1^2} \right) + \left(\frac{1-p_2}{p_2^2} \right) + \cdots \\
&= \left(\frac{1-1}{1^2} \right) + \left(\frac{1-\frac{n-1}{n}}{\left(\frac{n-1}{n}\right)^2} \right) + \cdots \\
&= \left(\frac{1-1}{1^2} \right) + \left(\frac{n^2}{(n-1)^2} - \frac{n}{n-1} \right) + \left(\frac{n^2}{(n-2)^2} - \frac{n}{n-2} \right) + \cdots \\
&= \left(\frac{n^2}{n^2} + \frac{n^2}{(n-1)^2} + \frac{n^2}{(n-2)^2} + \cdots \right) - \left(\frac{n}{n} + \frac{n}{n-1} + \frac{n}{n-2} + \cdots \right) \\
&= n^2 \cdot \left(\frac{1}{1} + \frac{1}{(2)^2} + \cdots + \frac{1}{(n)^2} \right) - n \cdot \left(\frac{1}{1} + \frac{1}{2} + \cdots + \frac{1}{n} \right) \\
&= n^2 \sum_{i=1}^n \frac{1}{i^2} - n \sum_{i=1}^n \frac{1}{i} \\
&= n^2 \sum_{i=1}^n \frac{1}{i^2} - \mathbb{E}[X]
\end{aligned}$$

2 Diversify Your Hand

Note 15

Note 16

You are dealt 5 cards from a standard 52 card deck. Let X be the number of distinct values in your hand. For instance, the hand (A, A, A, 2, 3) has 3 distinct values.

- Calculate $\mathbb{E}[X]$. (Hint: Consider indicator variables X_i representing whether i appears in the hand.)
- Calculate $\text{Var}(X)$. The answer expression will be quite involved; you do not need to simplify anything.

Solution:

- The expected value of X , where $X = X_1 + X_2 + \cdots + X_{13}$, is

$$\begin{aligned}
\mathbb{E}(X) &= \sum_{i=1}^{13} \mathbb{E}(X_i) \\
&= \sum_{i=1}^{13} \mathbb{P}[X_i = 1] \\
&= \sum_{i=1}^{13} \left(1 - \frac{\binom{48}{5}}{\binom{52}{5}} \right) \\
&= 13 \left(1 - \frac{\binom{48}{5}}{\binom{52}{5}} \right)
\end{aligned}$$

(b) The variance of X is then

$$\begin{aligned}\text{Var}(X) &= \mathbb{E}[X^2] - (\mathbb{E}[X])^2 \\ &= \mathbb{E}[X] - (\mathbb{E}[X])^2 \\ &= 13 \left(1 - \frac{\binom{48}{5}}{\binom{52}{5}} \right) - \left(13 \left(1 - \frac{\binom{48}{5}}{\binom{52}{5}} \right) \right)^2\end{aligned}$$

3 Double-Check Your Intuition Again

Note 16

- (a) You roll a fair six-sided die and record the result X . You roll the die again and record the result Y .
- (i) What is $\text{cov}(X + Y, X - Y)$?
 - (ii) Prove that $X + Y$ and $X - Y$ are not independent.

For each of the problems below, if you think the answer is "yes" then provide a proof. If you think the answer is "no", then provide a counterexample.

- (b) If X is a random variable and $\text{Var}(X) = 0$, then must X be a constant?
- (c) If X is a random variable and c is a constant, then is $\text{Var}(cX) = c \text{Var}(X)$?
- (d) If A and B are random variables with nonzero standard deviations and $\text{Corr}(A, B) = 0$, then are A and B independent?
- (e) If X and Y are not necessarily independent random variables, but $\text{Corr}(X, Y) = 0$, and X and Y have nonzero standard deviations, then is $\text{Var}(X + Y) = \text{Var}(X) + \text{Var}(Y)$?
- (f) If X and Y are random variables then is $\mathbb{E}[\max(X, Y) \min(X, Y)] = \mathbb{E}[XY]$?
- (g) If X and Y are independent random variables with nonzero standard deviations, then is

$$\text{Corr}(\max(X, Y), \min(X, Y)) = \text{Corr}(X, Y)?$$

4 Dice Games

Note 20

- (a) Alice rolls a die until she gets a 1. Let X be the number of total rolls she makes (including the last one), and let Y be the number of rolls on which she gets an even number. Compute $\mathbb{E}[Y \mid X = x]$, and use it to calculate $\mathbb{E}[Y]$.
- (b) Bob plays a game in which he starts off with one die. At each time step, he rolls all the dice he has. Then, for each die, if it comes up as an odd number, he puts that die back, and adds a number of dice equal to the number displayed to his collection. (For example, if he rolls a one on the first time step, he puts that die back along with an extra die.) However, if it comes up as an even number, he removes that die from his collection.

Compute the expected number of dice Bob will have after n time steps. (Hint: compute the value of $\mathbb{E}[X_k \mid X_{k-1} = m]$ to derive a recursive expression for X_k , where X_i is the random variable representing the number of dice after i time steps.)

5 LLSE and Graphs

Note 20

Consider a graph with n vertices numbered 1 through n , where n is a positive integer ≥ 2 . For each pair of distinct vertices, we add an undirected edge between them independently with probability p . Let D_1 be the random variable representing the degree of vertex 1, and let D_2 be the random variable representing the degree of vertex 2.

- (a) Compute $\mathbb{E}[D_1]$ and $\mathbb{E}[D_2]$.
- (b) Compute $\text{Var}(D_1)$.
- (c) Compute $\text{cov}(D_1, D_2)$.
- (d) Using the information from the first three parts, what is $L(D_2 \mid D_1)$?

6 Balls in Bins Estimation

Note 20

We throw $n > 0$ balls into $m \geq 2$ bins. Let X and Y represent the number of balls that land in bin 1 and 2 respectively.

- (a) Calculate $\mathbb{E}[Y \mid X]$. [Hint: Your intuition may be more useful than formal calculations.]
- (b) What is $L[Y \mid X]$ (where $L[Y \mid X]$ is the best linear estimator of Y given X)? [Hint: Your justification should be no more than two or three sentences, no calculations necessary! Think carefully about the meaning of the conditional expectation.]
- (c) Unfortunately, your friend is not convinced by your answer to the previous part. Compute $\mathbb{E}[X]$ and $\mathbb{E}[Y]$.
- (d) Compute $\text{Var}(X)$.
- (e) Compute $\text{cov}(X, Y)$.
- (f) Compute $L[Y \mid X]$ using the formula. Ensure that your answer is the same as your answer to part (b).