Probabilistic Analysis and Randomized Algorithms

Slightly more complicated example

Determine the expected number of heads in n coin flips.

- Let X be a random variable for the number of heads in n flips.
- Could compute $E[X] = \sum_{k=0}^{n} k \cdot \Pr\{X = k\}$. In fact, this is what the book does in equation (C.37).
- Instead, we'll use indicator random variables.
- For $i = 1, 2, \ldots, n$, define $X_i = I\{$the ith flip results in event $H\}$.
- Then $X = \sum_{i=1}^{n} X_i$.
- Lemma says that $E[X_i] = \Pr\{H\} = 1/2$ for $i = 1, 2, \ldots, n$.
- Expected number of heads is $E[X] = E[\sum_{i=1}^{n} X_i]$.
- *Problem:* We want $E[\sum_{i=1}^{n} X_i]$. We have only the individual expectations $E[X_1], E[X_2], \ldots, E[X_n]$.
- *Solution:* Linearity of expectation says that the expectation of the sum equals the sum of the expectations. Thus,

$$E[X] = E\left[\sum_{i=1}^{n} X_i\right]$$
$$= \sum_{i=1}^{n} E[X_i]$$
$$= \sum_{i=1}^{n} 1/2$$
$$= n/2 .$$

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   Design and Analysis of Algorithms Rahul Autade,2025-11-22 It s with great happiness that I would like to acknowledge a great deal of people that get helped me extremely through the entire difficult challenging but a rewarding and interesting path towards some sort of Edited Book without having their help and support none of this work could have been possible   Probability, Random Processes, and Statistical Analysis Hisashi Kobayashi,Brian L. Mark,William Turin,2011-12-15 Together with the fundamentals of probability random processes and statistical analysis this insightful book also presents a broad range of advanced topics and applications There is extensive coverage of Bayesian vs frequentist statistics time series and spectral representation inequalities bound and approximation maximum likelihood estimation and the expectation maximization EM algorithm geometric Brownian motion and It process Applications such as hidden Markov models HMM the Viterbi BCJR and Baum Welch algorithms algorithms for machine learning Wiener and Kalman filters and queueing and loss networks are treated in detail The book will be useful to students and researchers in such areas as communications signal processing networks machine learning bioinformatics econometrics and mathematical finance With a solutions manual lecture slides supplementary materials and MATLAB programs all available online it is ideal for classroom teaching as well as a valuable reference for professionals   **Department of Defense Catalog of Logistics Models** ,1990

   Probability and Statistics with Reliability, Queuing, and Computer Science Applications Kishor S. Trivedi,2016-06-30 An accessible introduction to probability stochastic processes and statistics for computer science and engineering applications Second edition now also available in Paperback This updated and revised edition of the popular classic first edition relates fundamental concepts in probability and statistics to the computer sciences and engineering The author uses Markov chains and other statistical tools to illustrate processes in reliability of computer systems and networks fault tolerance and performance This edition features an entirely new section on stochastic Petri nets as well as new sections on system availability modeling wireless system modeling numerical solution techniques for Markov chains and software reliability modeling among other subjects Extensive revisions take new developments in solution techniques and applications into account and bring this work totally up to date It includes more than 200 worked examples and self study exercises for each section Probability and Statistics with Reliability Queuing and Computer Science Applications Second Edition offers a comprehensive introduction to probability stochastic processes and statistics for students of computer science electrical and computer engineering and applied mathematics Its wealth of practical examples and up to date information makes it an excellent resource for practitioners as well An Instructor s Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department   *Limit Distributions for Sums of Independent Random Vectors* Mark M. Meerschaert,Hans-Peter Scheffler,2001-07-11 A comprehensive introduction to the central limit theory from foundations to current research This volume provides an introduction to the central limit theory of random vectors which lies at the heart

of probability and statistics The authors develop the central limit theory in detail starting with the basic constructions of modern probability theory then developing the fundamental tools of infinitely divisible distributions and regular variation They provide a number of extensions and applications to probability and statistics and take the reader through the fundamentals to the current level of research In synthesizing results from nearly 200 research papers and presenting them in a self contained form authors Meerschaert and Scheffler have produced an accessible reference that treats the central limit theory honestly and focuses on multivariate models For researchers it provides an efficient and logical path through a large collection of results with many possible applications to real world phenomena Limit Distributions for Sums of Independent Random Vectors includes a coherent introduction to limit distributions and these other features A self contained introduction to the multivariate problem Multivariate regular variation for linear operators real valued functions and Borel Measures Multivariate limit theorems limit distributions central limit theorems and related limit theorems Real world applications Limit Distributions for Sums of Independent Random Vectors is a comprehensive reference that provides an up to date survey of the state of the art in this important research area   Scientific and Technical Aerospace Reports ,1987 Lists citations with abstracts for aerospace related reports obtained from world wide sources and announces documents that have recently been entered into the NASA Scientific and Technical Information Database   *Probabilistic Analysis of Large-scale Composite Structures Using the IPACS Code* Jeffrey LeMonds,1995   **An Introduction to Quantitative Methods for Decision Making** Richard E. Trueman,1977   **Proceedings of the CMG XIV International Conference** Computer Measurement Group,1983   **Subject Guide to Books in Print** ,1993   **Applied Survival Analysis** David W. Hosmer, Jr.,Stanley Lemeshow,1999-01-21 A Practical Up To Date Guide To Modern Methods In The Analysis Of Time To Event Data The rapid proliferation of powerful and affordable statistical software packages over the past decade has inspired the development of an array of valuable new methods for analyzing survival time data Yet there continues to be a paucity of statistical modeling guides geared to the concerns of health related researchers who study time to event data This book helps bridge this important gap in the literature Applied Survival Analysis is a comprehensive introduction to regression modeling for time to event data used in epidemiological biostatistical and other health related research Unlike other texts on the subject it focuses almost exclusively on practical applications rather than mathematical theory and offers clear accessible presentations of modern modeling techniques supplemented with real world examples and case studies While the authors emphasize the proportional hazards model descriptive methods and parametric models are also considered in some detail Key topics covered in depth include Variable selection Identification of the scale of continuous covariates The role of interactions in the model Interpretation of a fitted model Assessment of fit and model assumptions Regression diagnostics Recurrent event models frailty models and additive models Commercially available statistical software and getting the most out of it Applied Survival Analysis is an ideal introduction for graduate students in biostatistics and epidemiology as well as researchers in

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