

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 $i = 1, 2, \dots, n$, define $X_i = I\{\text{the } i\text{th flip results in event } H\}$.
- Then $X = \sum_{i=1}^n X_i$.
- Lemma says that $E[X_i] = \Pr\{H\} = 1/2$ for $i = 1, 2, \dots, n$.
- 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 $E[X_1], E[X_2], \dots, E[X_n]$.
- **Solution:** Linearity of expectation says that the expectation of the sum equals the sum of the expectations. Thus,

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

Solutions Manual Randomized Algorithms And Probabilistic Analysis

Michael Hoelscher



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