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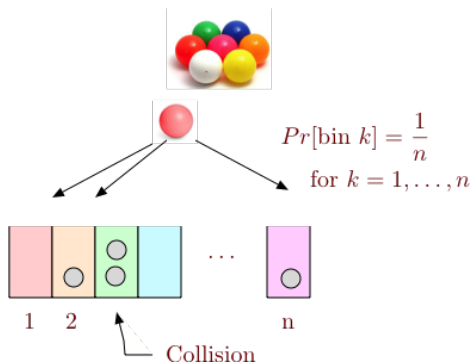
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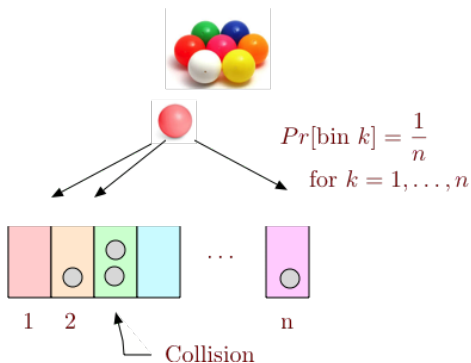
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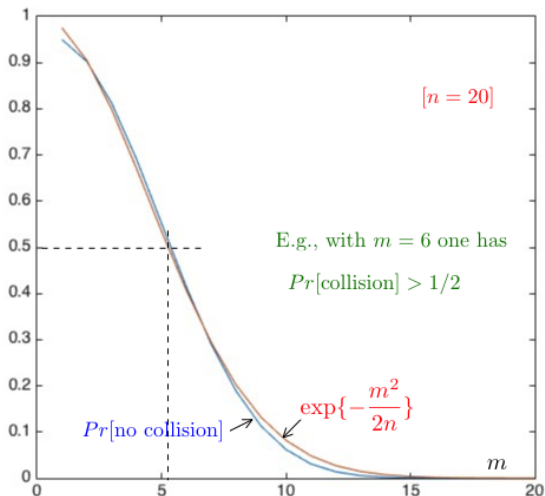
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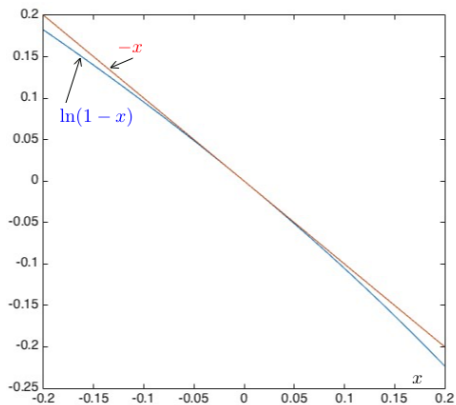
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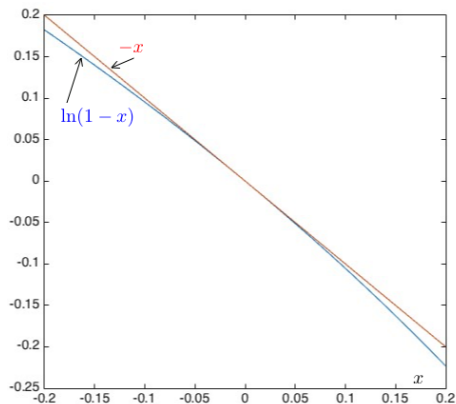
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(†) $1 + 2 + \dots + m-1 = (m-1)m/2$.

Approximation

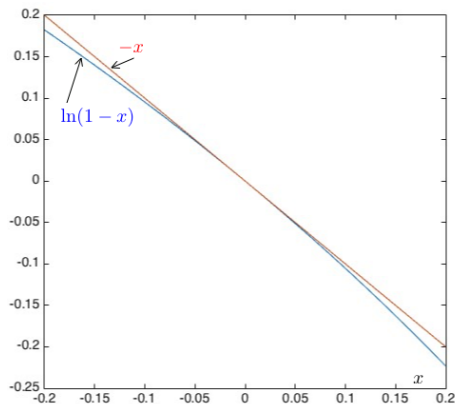


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$$\exp\{-x\} = 1 - x + \frac{1}{2!}x^2 + \cdots \approx 1 - x, \text{ for } |x| \ll 1.$$

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Hence, $-x \approx \ln(1-x)$ for $|x| \ll 1$.

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Note: $\log_2(x) = \log_2(e)\ln(x) \approx 1.44\ln(x)$.

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$$Pr[A_m] \approx \exp\{-\frac{m}{n}\}.$$

For $p_m = \frac{1}{2}$, we need around $n \ln 2 \approx 0.69n$ boxes.

Collect all cards?

Experiment: Choose m cards at random with replacement.

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Plug in and get

$$p \leq ne^{-\frac{m}{n}}.$$

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Bayes' Rule, Mutual Independence, Collisions and Collecting

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Key Mathematical Fact: $\ln(1 - \varepsilon) \approx -\varepsilon$.

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1. Random Variables.
2. Expectation
3. Distributions.

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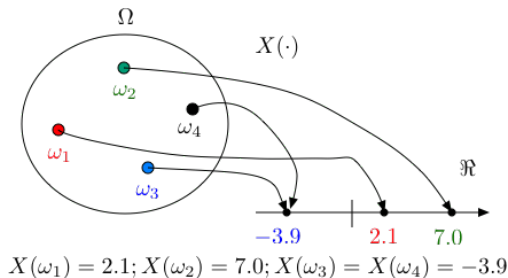
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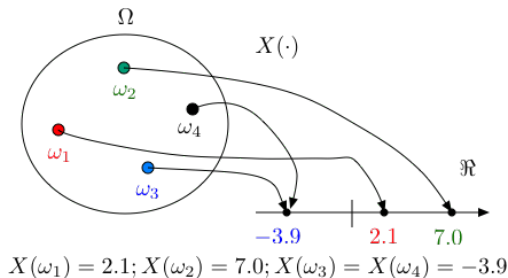
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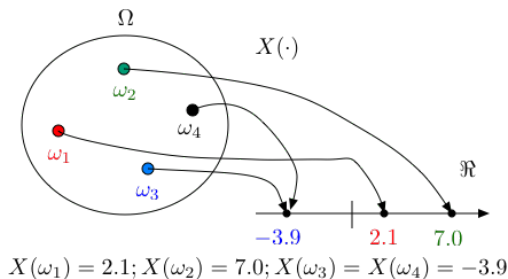


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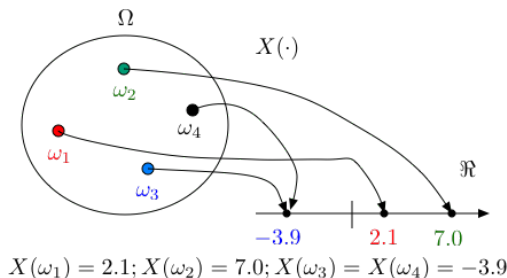
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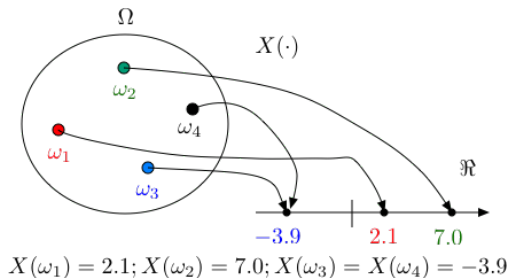
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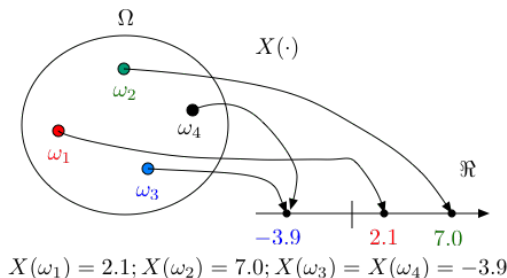
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What varies at random (from experiment to experiment)?

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Random Variable X : number of pips.

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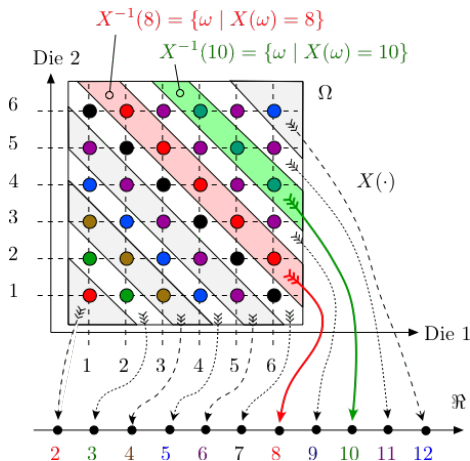
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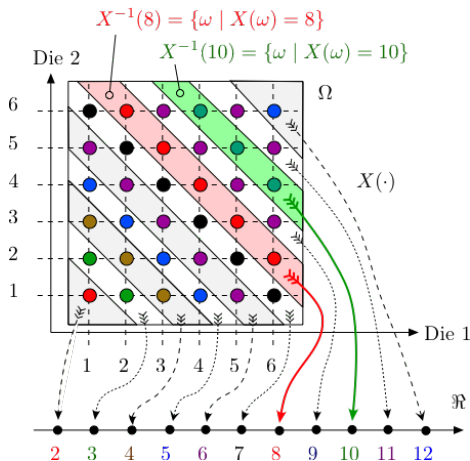
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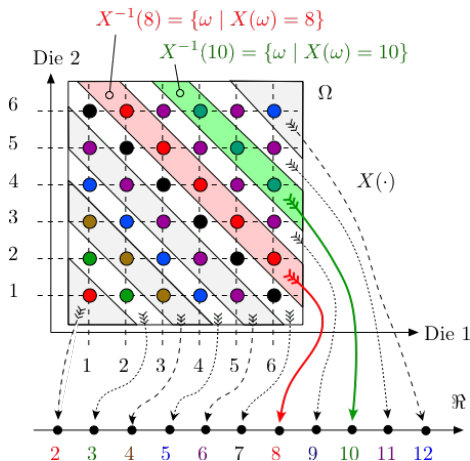
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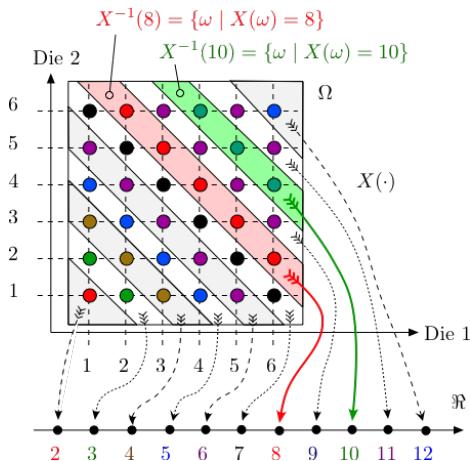
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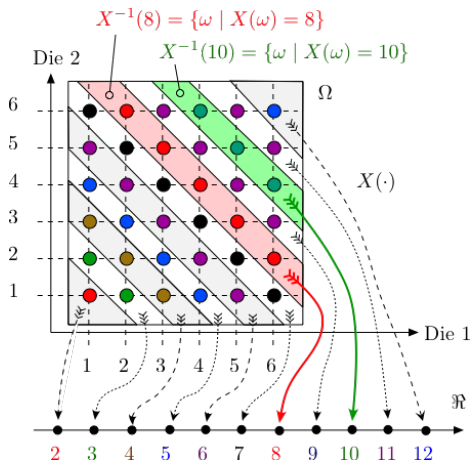
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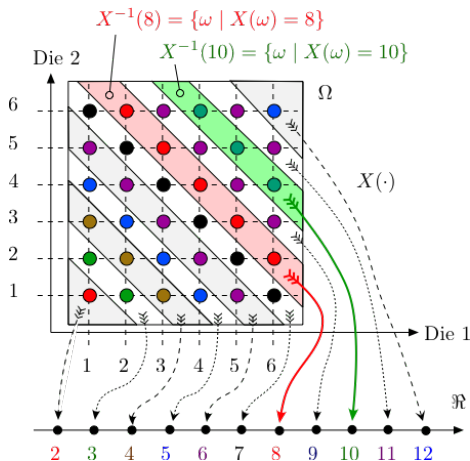
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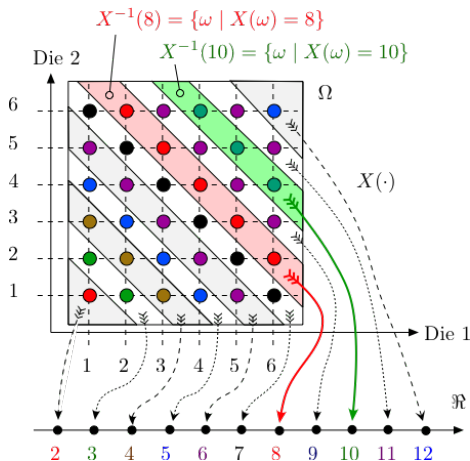
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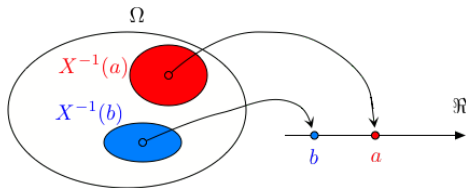
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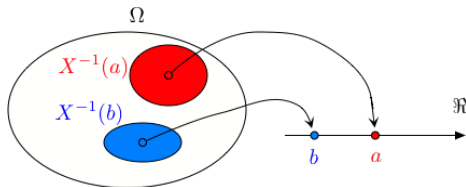
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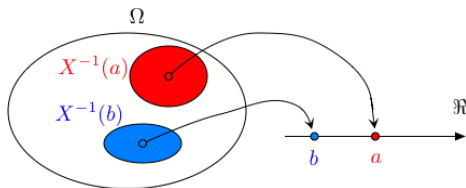


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Handing back assignments

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Experiment: hand back assignments to 3 students at random.

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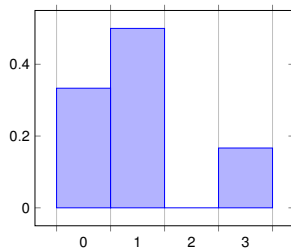
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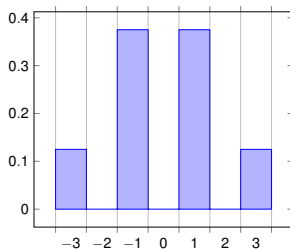
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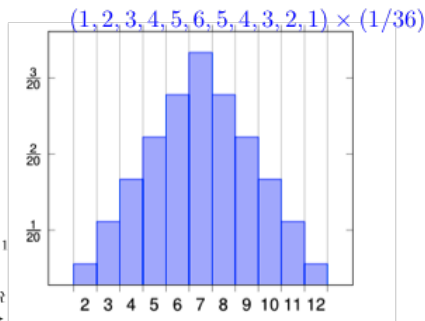
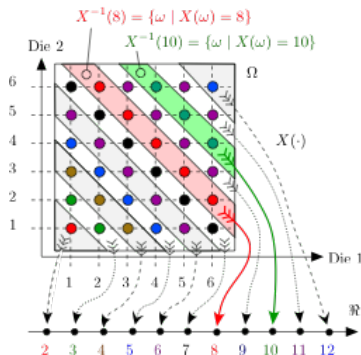


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Summary of distribution?

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The subjectivist(bayesian) interpretation of $E[X]$ is less obvious.

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Distributive property of multiplication over addition.

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Hence,

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Expectation and Average.

There are n students in the class;

$X(m)$ = score of student m , for $m = 1, 2, \dots, n$.

“Average score” of the n students: add scores and divide by n :

$$\text{Average} = \frac{X(1) + X(1) + \dots + X(n)}{n}.$$

Experiment: choose a student uniformly at random.

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This holds for a **uniform** probability space.

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Let's cover some.

The binomial distribution.

Flip n coins with heads probability p .

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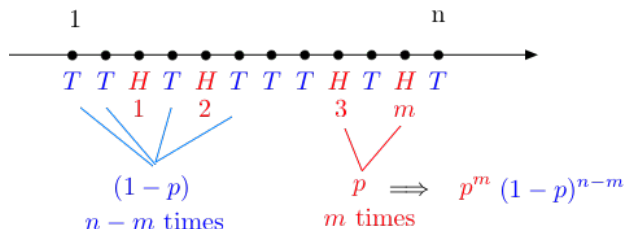
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Probability of “ $X = i$ ” is sum of $Pr[\omega]$, $\omega \in “X = i”$.

$$Pr[X = i] = \binom{n}{i} p^i (1 - p)^{n-i}, i = 0, 1, \dots, n : B(n, p) \text{ distribution}$$

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$\binom{n}{m}$ outcomes with m Hs and $n-m$ Ts

$$\Rightarrow \Pr[X = m] = \binom{n}{m} p^m (1-p)^{n-m}$$

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Also distribution in polling, experiments, etc.

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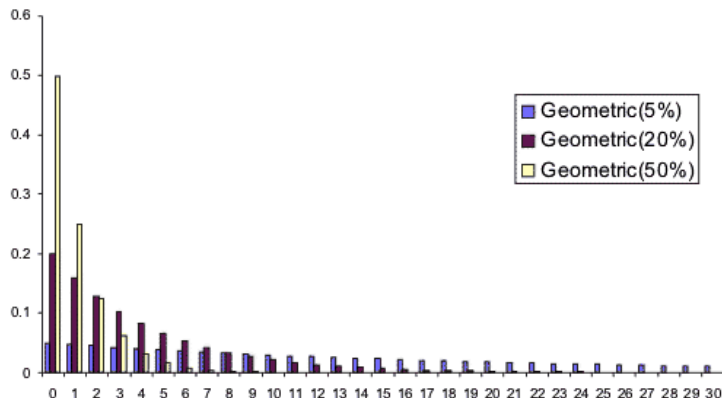
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$$\begin{aligned} E[X] &= p + 2(1 - p)p + 3(1 - p)^2p + 4(1 - p)^3p + \dots \\ (1 - p)E[X] &= (1 - p)p + 2(1 - p)^2p + 3(1 - p)^3p + \dots \\ pE[X] &= p + (1 - p)p + (1 - p)^2p + (1 - p)^3p + \dots \end{aligned}$$

by subtracting the previous two identities

$$= \sum_{n=1}^{\infty} Pr[X = n] = 1.$$

Hence,

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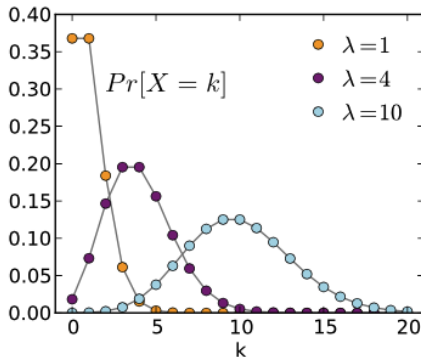
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Simeon Poisson

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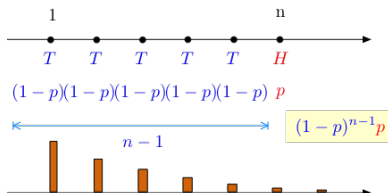
Siméon Denis Poisson (1781–1840)

Equal Time: B. Geometric

The geometric distribution is named after:

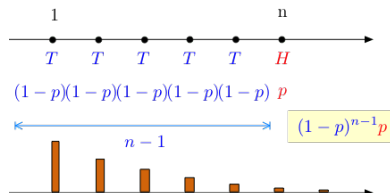
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I could not find a picture of D. Binomial, sorry.

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