Definition: A random variable $X$ on a sample space $\Omega$ is a function that assigns to each sample point $\omega \in \Omega$ a real number $X(\omega)$.

Until further notice, we’ll restrict our attention to random variables that are discrete, i.e., they take values in a range that is finite or countably infinite. Note that the term “random variable” is really something of a misnomer: it is a function so there is nothing random about it and it is definitely not a variable! What is random is which sample point of the experiment is realized and hence the value that the random variable maps the sample point to.

Definition: The distribution of a discrete random variable $X$ is the collection of values $\{(a, \Pr[X = a]) : a \in A\}$, where $A$ is the set of all possible values taken by $X$.

1. Binary Fun
   a) What is the sample space $\Omega$ generated by flipping two quarters ($H = 1, T = 0$)? For example, $(H, T) = (1,0)$.
   \{(0,0),(1,0),(0,1),(1,1)\}.
   b) Define a random variable $X$ to be the number of heads. What is the distribution of $X$?
   \{(0,0.25),(1,0.5),(2,0.25)\}.
   c) Define a second random variable $Y$ to be 1 if $\omega = (1,0)$ and 0 otherwise. What is the distribution of $Y$?
   \{(0,0.75),(1,0.25)\}.
   d) Define a third random variable $Z = X + Y$. What is the distribution of $Z$?
   \{(0,0.25),(1,0.25),(2,0.5)\}.

2. Locked Out
   You just rented a large house and the realtor gave you five keys, one for the front door and the other four for each of the four side and back doors of the house. Unfortunately, all keys look identical, so to open the front door, you are forced to try them at random.

   Find the distribution and the expectation of the number of trials you will need to open the front door. (Assume that you can mark a key after you’ve tried opening the front door with it and it doesn’t work.)
Let $K$ be a random variable denoting the number of keys you have to try.

$$Pr[K = 1] = \frac{1}{5}$$

$$Pr[K = 2] = \frac{4}{5} \times \frac{1}{4} = \frac{1}{5}$$

$$Pr[K = 3] = \frac{4}{5} \times \frac{3}{4} \times \frac{1}{3} = \frac{1}{5}$$

$$Pr[K = 4] = \frac{4}{5} \times \frac{3}{4} \times \frac{2}{3} \times \frac{1}{2} = \frac{1}{5}$$

$$Pr[K = 5] = \frac{4}{5} \times \frac{3}{4} \times \frac{2}{3} \times \frac{1}{2} \times \frac{1}{1} = \frac{1}{5}$$

$$\mathbb{E}(K) = \frac{1}{5} \sum_{i=1}^{5} i = 3$$

This result may seem surprising at first, but if we consider this experiment as follows: randomly line up keys, then try them in order, we see that this is equivalent to our earlier scheme. Furthermore, the right key is now equally likely to be in any of the five spots.

3. A roll of the dice
Consider a single roll of two dice, one red and one blue.

1. Let $R$ be the value of the red die. What is the distribution of $R$? What is the expectation of $R$?

   Assuming the dice are fair dice, there are 6 possible outcomes of the red die roll, and they are all equally likely. Therefore

   $$Pr[R = 1] = 1/6$$
   $$Pr[R = 2] = 1/6$$
   $$Pr[R = 3] = 1/6$$
   $$Pr[R = 4] = 1/6$$
   $$Pr[R = 5] = 1/6$$
   $$Pr[R = 6] = 1/6,$$

   and thus

   $$\mathbb{E}(R) = \sum_{i=1}^{6} i \times Pr[R = i] = \sum_{i=1}^{6} i \times \frac{1}{6} = \frac{1}{6} \sum_{i=1}^{6} i = \frac{21}{6} = \frac{7}{2} = 3.5.$$

2. Let $M$ be the maximum of the numbers on the two dice. What is the distribution of $M$? What is the expectation of $M$?

   • 1 way to get maximum of 1: (1,1)
   • 3 ways to get maximum of 2: (1,2),(2,1),(2,2)
   • 5 ways to get maximum of 3: (1,3),(2,3),(3,1),(3,2),(3,3)
   • 7 ways to get maximum of 4: (1,4),(2,4),(3,4),(4,1),(4,2),(4,3),(4,4)
   • 9 ways to get maximum of 5: (1,5),(2,5),(3,5),(4,5),(5,1),(5,2),(5,3),(5,4),(5,5)
   • 11 ways to get maximum of 6: (1,6),(2,6),(3,6),(4,6),(5,6),(6,1),(6,2),(6,3),(6,4),(6,5),(6,6)
Therefore, since the sample space of possible outcomes of two dice rolls is 36, we have

\[ Pr[M = 1] = \frac{1}{36} \]
\[ Pr[M = 2] = \frac{3}{36} \]
\[ Pr[M = 3] = \frac{5}{36} \]
\[ Pr[M = 4] = \frac{7}{36} \]
\[ Pr[M = 5] = \frac{9}{36} \]
\[ Pr[M = 6] = \frac{11}{36} , \]

and therefore

\[ E(M) = \sum_{i=1}^{6} i \times Pr[M = i] = \frac{161}{36} \approx 4.47. \]

3. How do the distribution and expectation of \( M \) compare to that of \( R \)?