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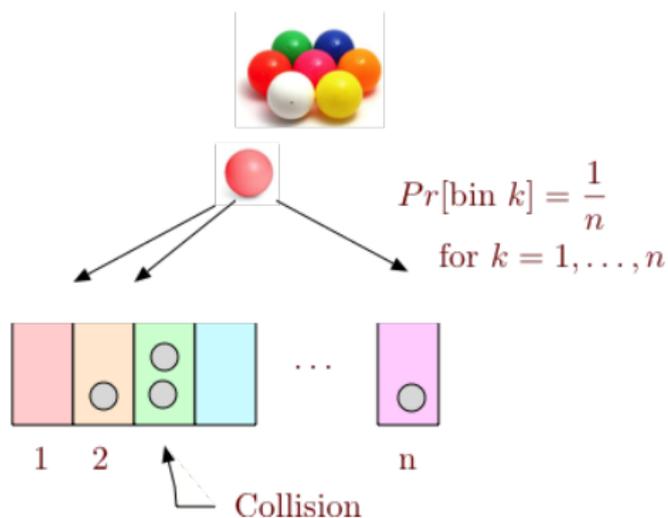
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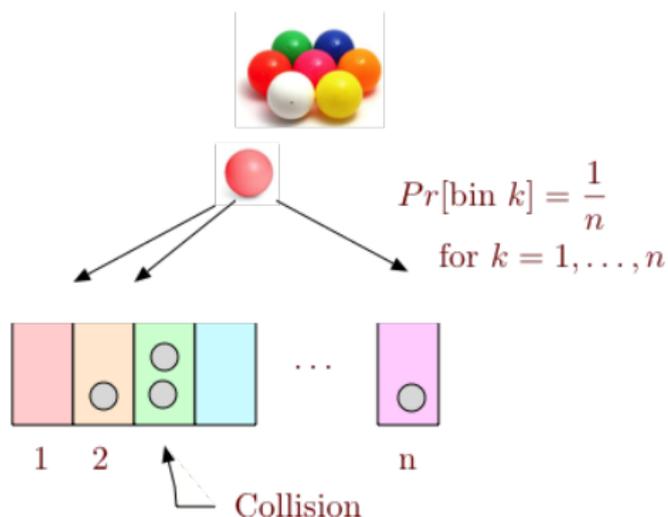
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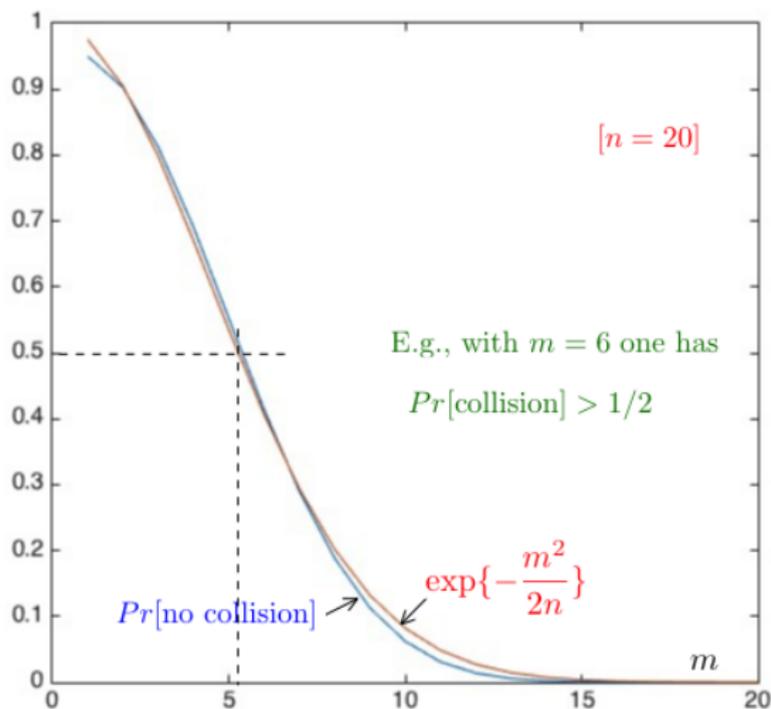
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Roughly, $Pr[\text{collision}] \approx 1/2$ for $m = \sqrt{n}$. ($e^{-0.5} \approx 0.6$.)

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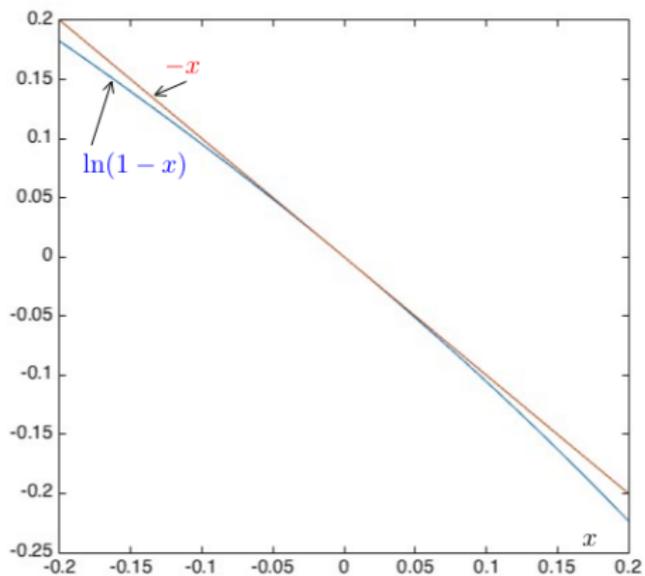
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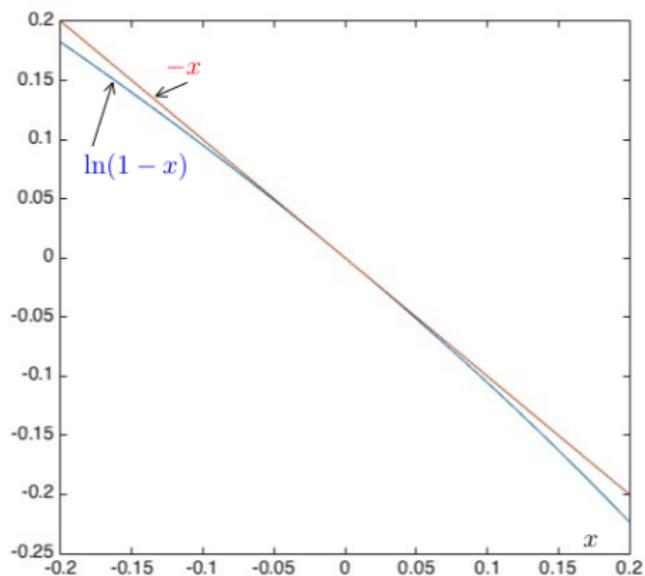
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(†) $1 + 2 + \dots + m - 1 = (m - 1)m/2$.

Approximation

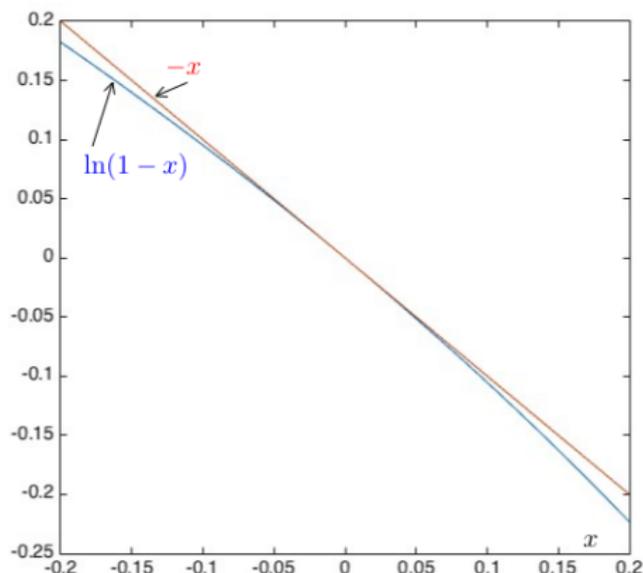


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$$\exp\{-x\} = 1 - x + \frac{1}{2!}x^2 + \dots \approx 1 - x, \text{ for } |x| \ll 1.$$

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

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If $m = 366$, then $Pr[\text{no collision}] = 0$. (No approximation here!)

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

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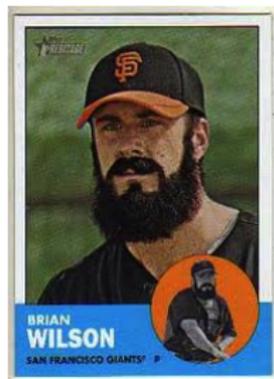
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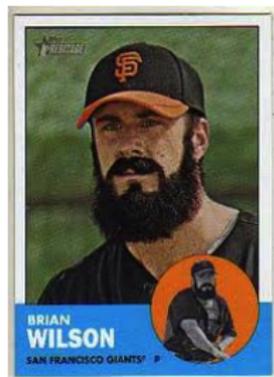


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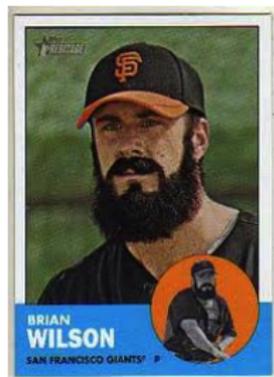
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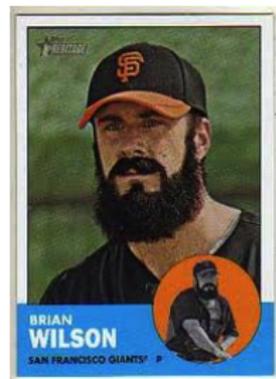
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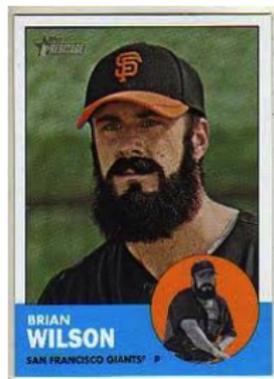
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Event A_m = 'fail to get Brian Wilson in m cereal boxes'

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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

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Bayes' Rule, Mutual Independence, Collisions and Collecting

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

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

Questions about outcomes ...

Experiment: roll two dice.

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The number is a (known) function of the outcome.

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A **random variable**, X , for an experiment with sample space Ω is a **function** $X : \Omega \rightarrow \mathfrak{R}$.

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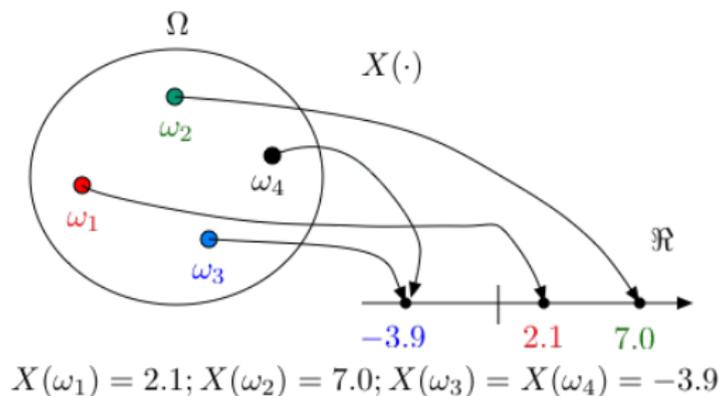
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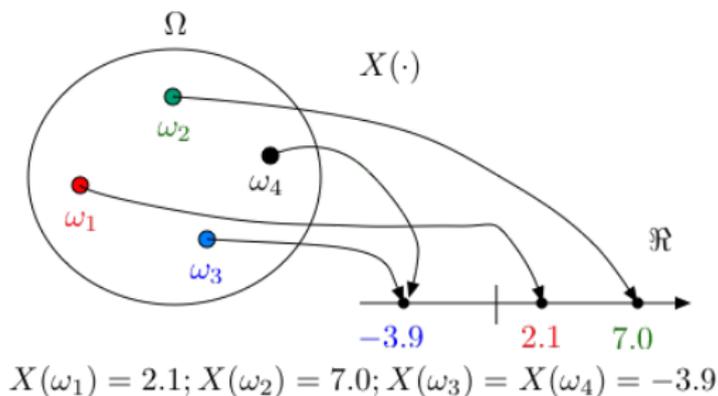
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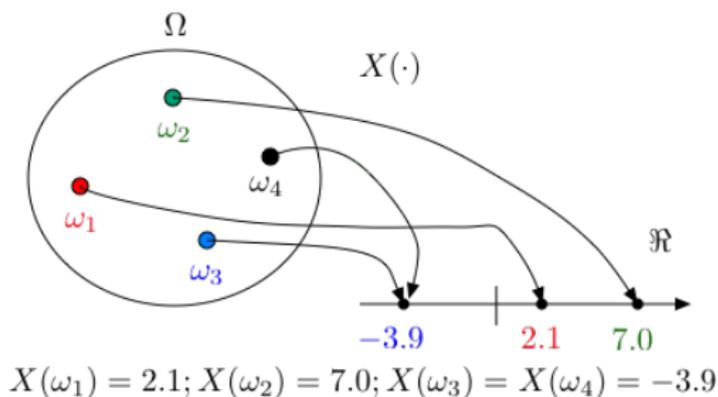


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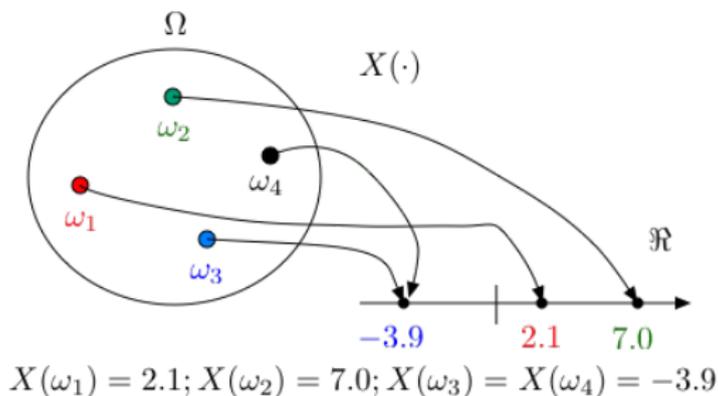
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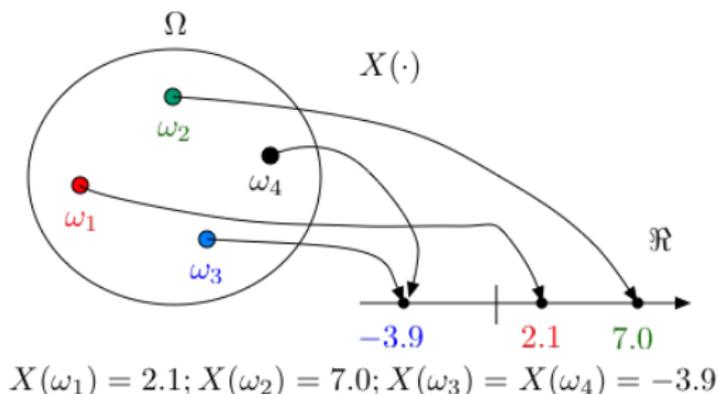
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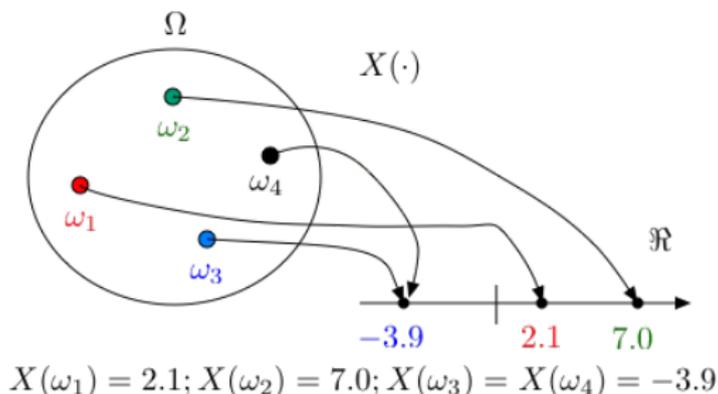
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What varies at random (from experiment to experiment)?

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Example 2 of Random Variable

Experiment: flip three coins

Sample Space: $\{HHH, THH, HTH, TTH, HHT, THT, HTT, TTT\}$

Winnings: if win 1 on heads, lose 1 on tails: X

$$\begin{array}{llll} X(HHH) = 3 & X(THH) = 1 & X(HTH) = 1 & X(TTH) = -1 \\ X(HHT) = 1 & X(THT) = -1 & X(HTT) = -1 & X(TTT) = -3 \end{array}$$

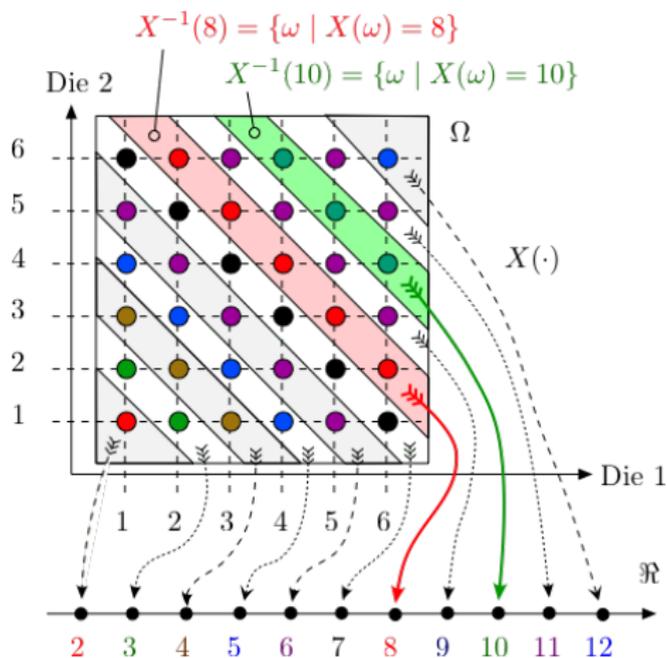
Number of pips in two dice.

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“What is the likelihood of getting n pips?”

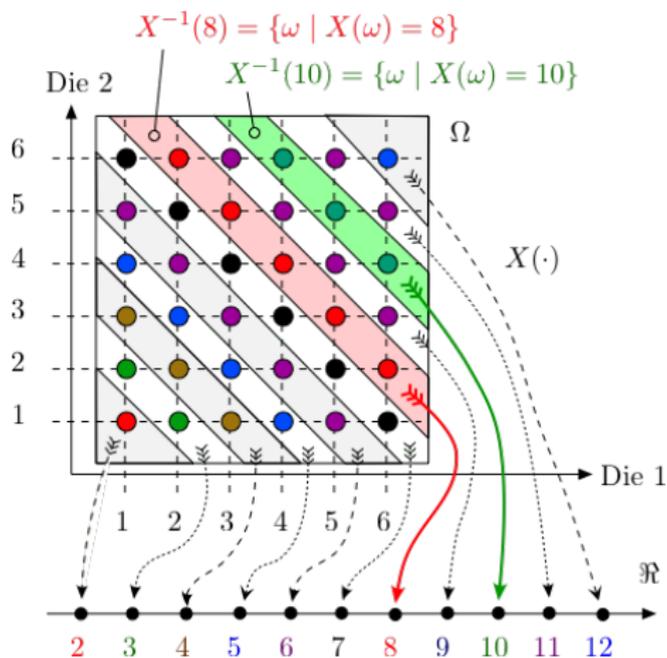
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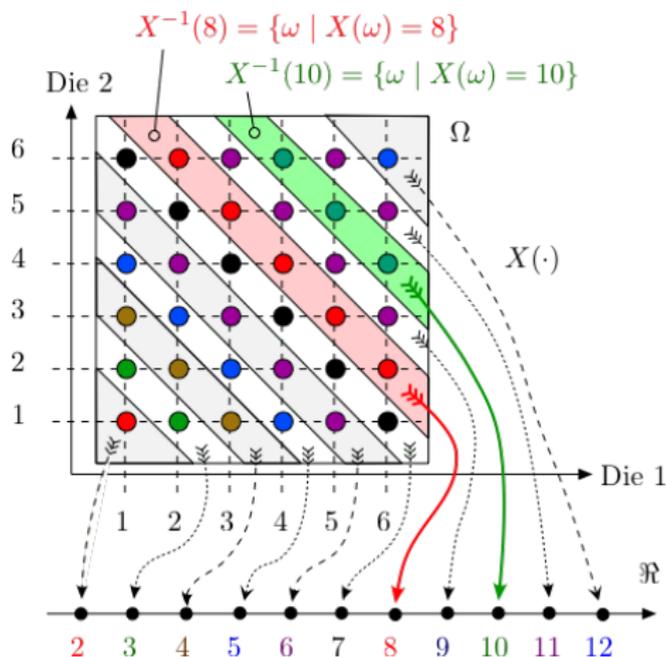
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$$Pr[X = 10] =$$

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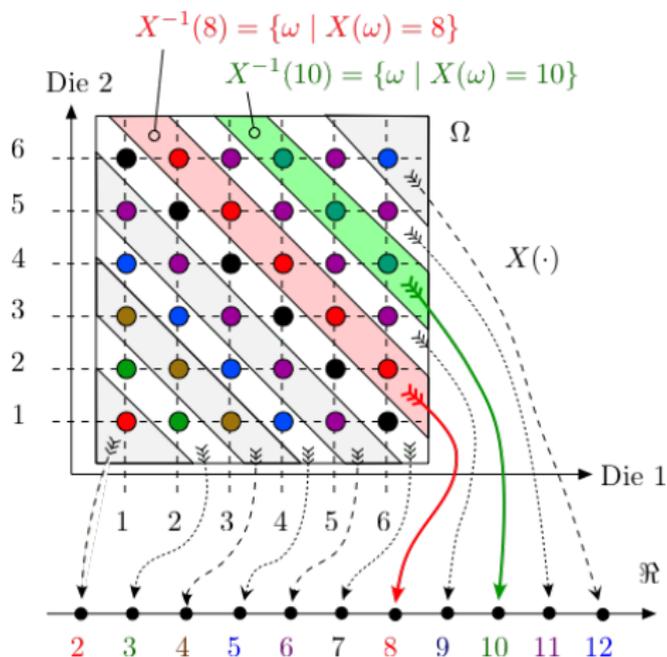
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$$Pr[X = 10] = 3/36 =$$

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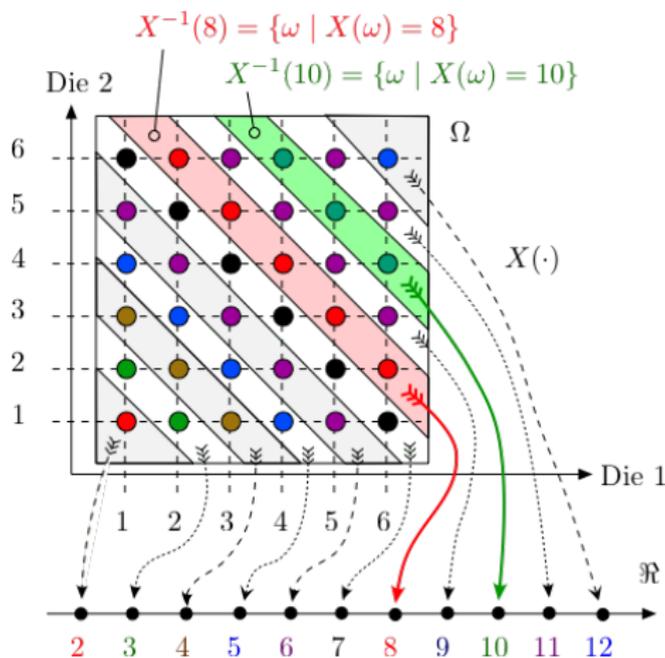
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$$Pr[X = 10] = 3/36 = Pr[X^{-1}(10)];$$

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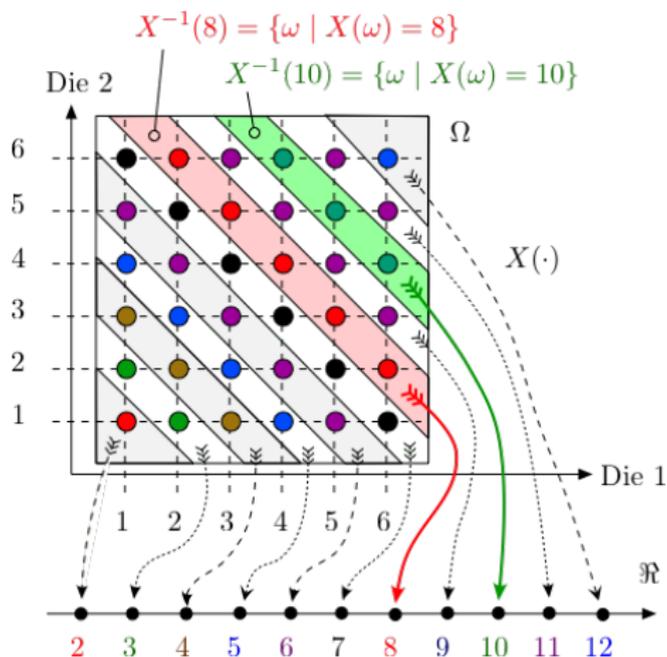
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$$Pr[X = 10] = 3/36 = Pr[X^{-1}(10)]; Pr[X = 8] =$$

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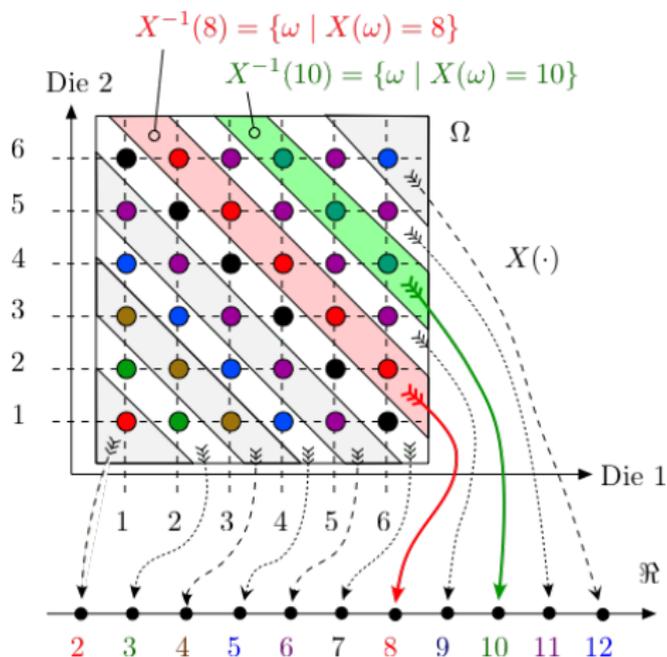
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Distribution

The probability of X taking on a value a .

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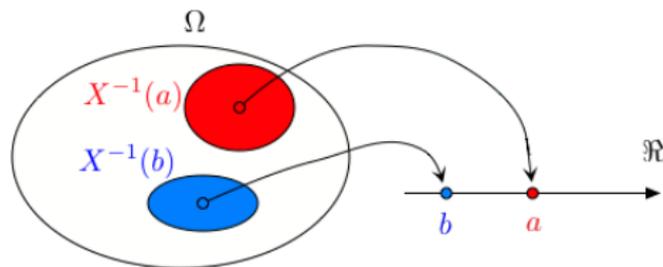
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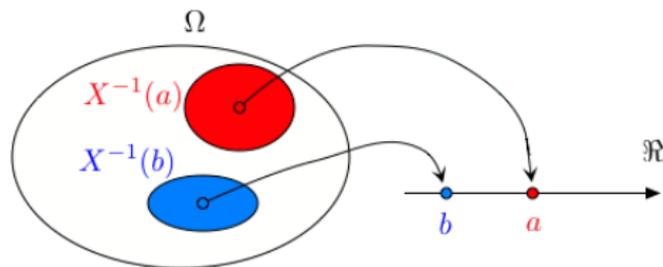
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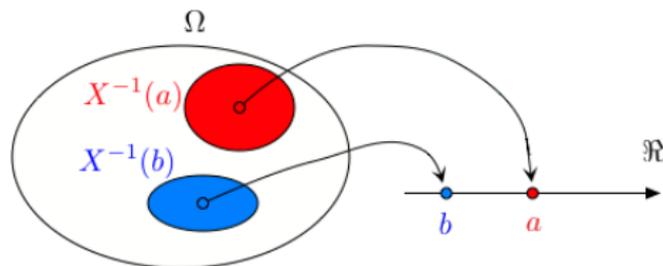


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Handing back assignments

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Experiment: hand back assignments to 3 students at random.

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Sample Space: $\Omega = \{123, 132, 213, 231, 312, 321\}$

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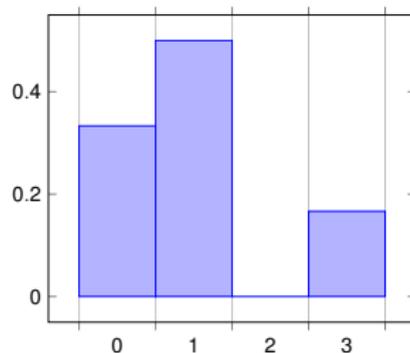
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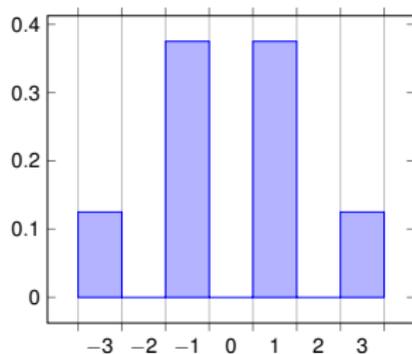
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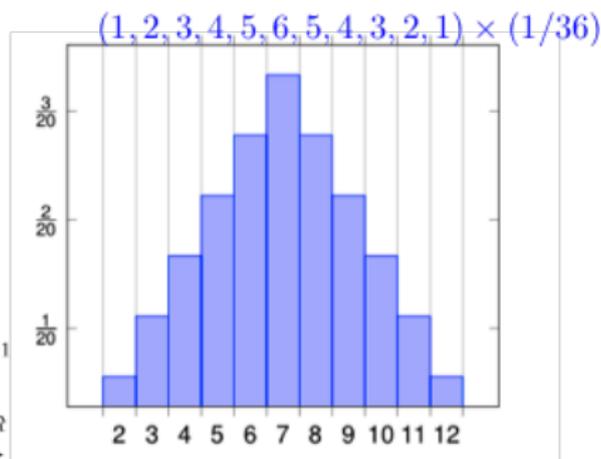
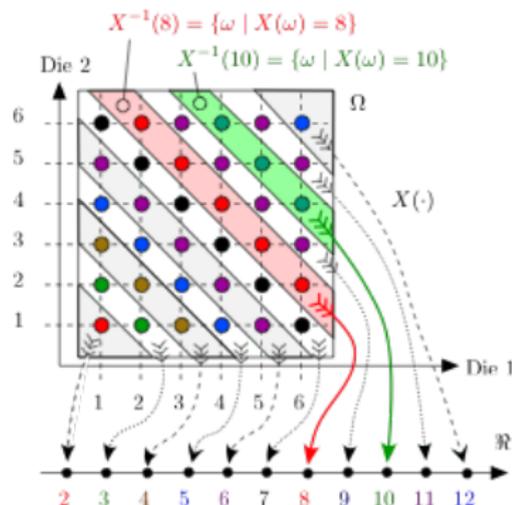


Number of pips.

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How did people do on the midterm?

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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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Random Variable: midterm score: $X(\omega)$.

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Let's cover some.

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Flip n coins with heads probability p .

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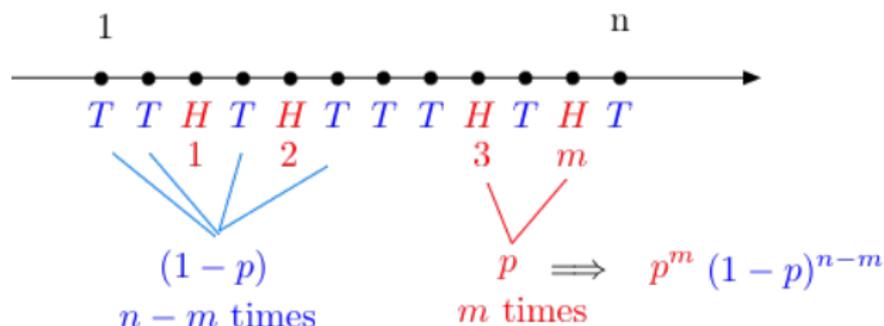
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Probability of “ $X = i$ ” is sum of $Pr[\omega]$, $\omega \in “X = i”$.

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

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Also distribution in polling, experiments, etc.

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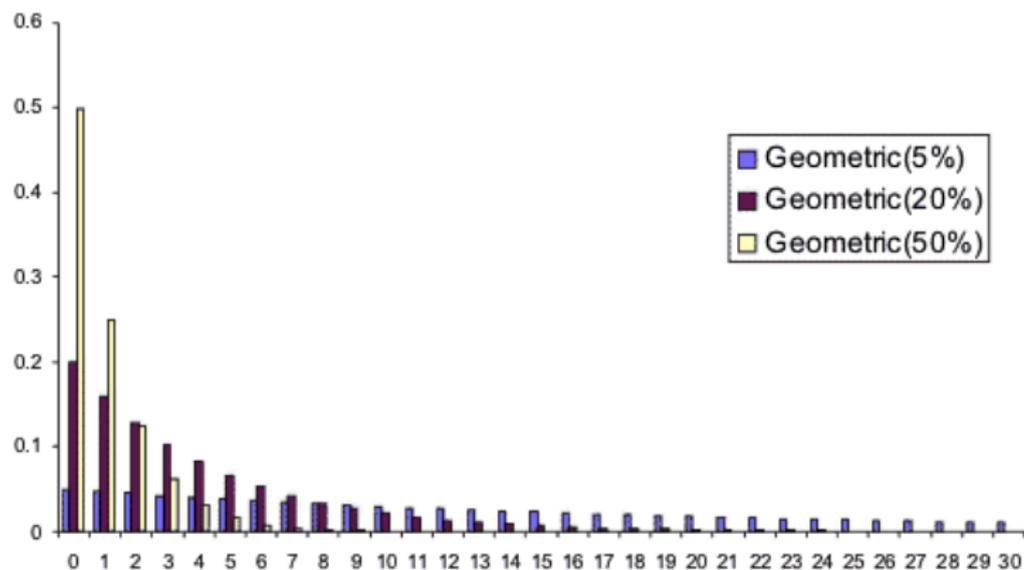
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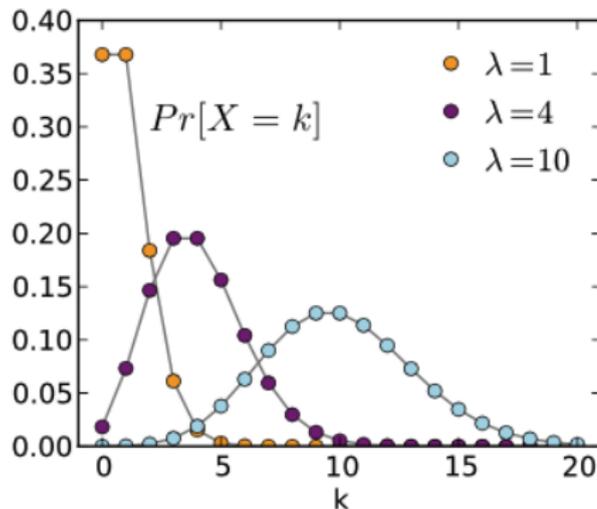
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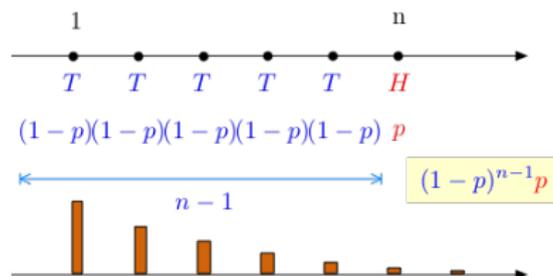


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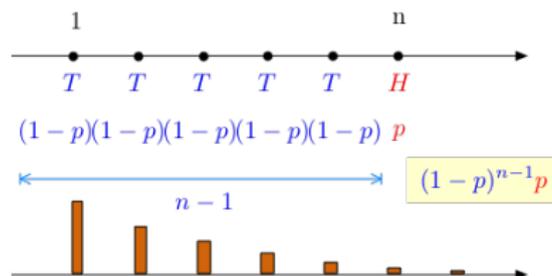
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I could not find a picture of D. Binomial, sorry.

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