THE PROBABILISTIC METHOD

WEEK 2: INDEPENDENCE, RANDOM VARIABLES, Asymptopia



JOSHUA BRODY CS49/MATH59 FALL 2015

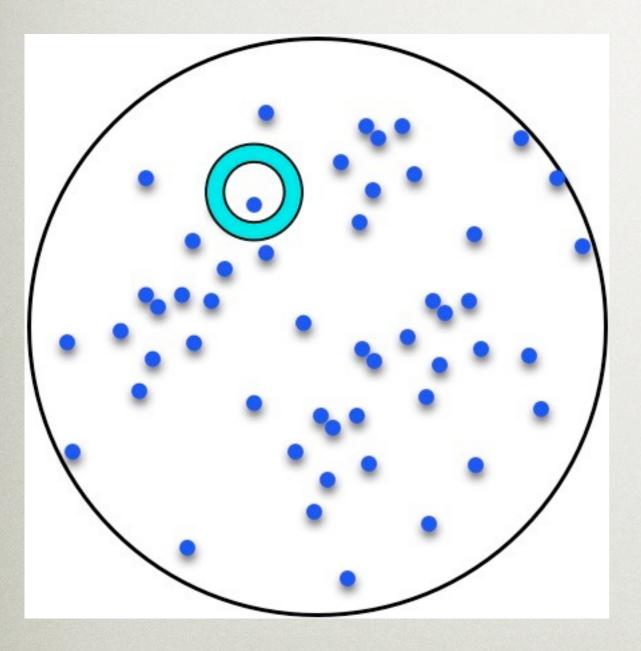
Suppose that

- Ω = {I, ..., 6} × {I, ..., 6},
- X(s,t) = s, and
- Y(s,t) = t.

What is "**X** == **Y**"?

- (A) random variable, indicating that X must equal Y
- (B) **{(1,1), (2,2), (3,3), (4,4), (5,5), (6,6)}**
- (C) event that X equals Y
- (D) multiple answers correct
- (E) none of the above

THE WASHER PROBLEM



650 points placed in circle of radius **16**.

Show you can place a washer (inner radius 2, outer radius 3) so it covers 10 points.

WASHER PROBLEM ANALYSIS

Solution: randomly place center of washer in circle of radius 19. helpful question: how does each point get covered? unhelpful questions:

> *how are points spread out in circle? what's the worst-case situation?*

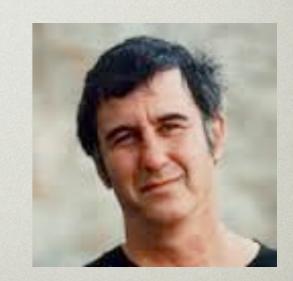
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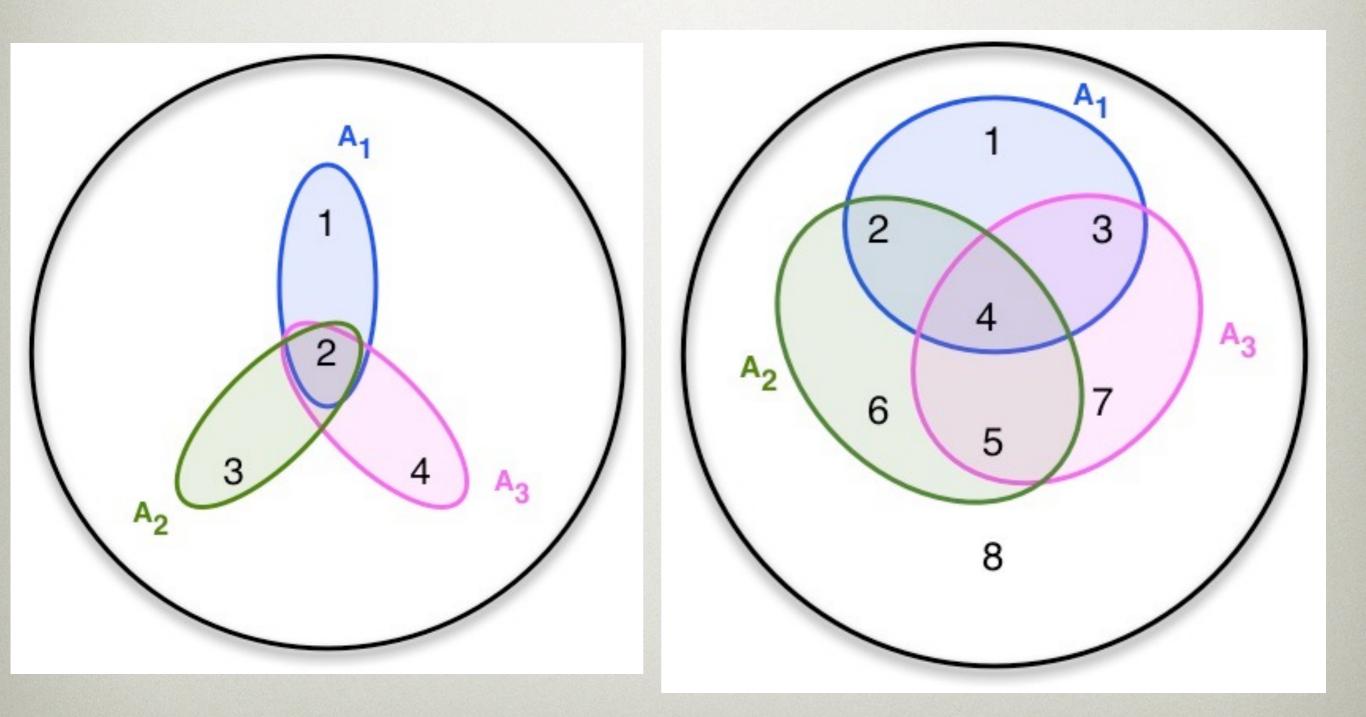
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what's the worst-case situation?

What is the intuition behind using randomness? We want a solution that does not have structure, because structure can be used against us. Randomness is a way to get such a solution.

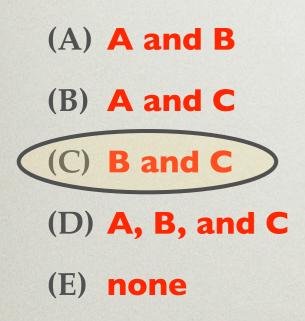


INDEPENDENT EVENTS



- Let **P** be uniform on {**1**, 2, ..., **10**}. Let **A** = {**2**, 3, 5, 7}, **B** = {**1**, 3, 5, 7, 9}, **C**={**1**,2,3,4}. Which events are independent?
- (A) A and B
- (B) A and C
- (C) **B** and **C**
- (D) A, B, and C
- (E) none

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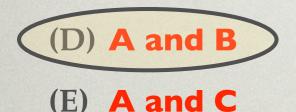


Let X₁, X₂, X₃ be fair coins. In which of the following circumstances are X₁, X₂, X₃ 2-wise independent?

- (A) X₁, X₂, X₃ mutually independent.
- (B) X_1 , X_2 independent; $X_3 = X_1 \oplus X_2$
- (C) $X_3 = X_1$ w/prob 1/3, $X_3 = X_2$ w/prob 2/3
- (D) A and B
- (E) A and C

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