

There is an activity slide today

New slides went up ~ 2 minutes ago.

More Discrete Zoo

CSE 312 Spring 2021
Lecture 15

Announcements

Real World 1 due Monday

HW5 out, due Wednesday

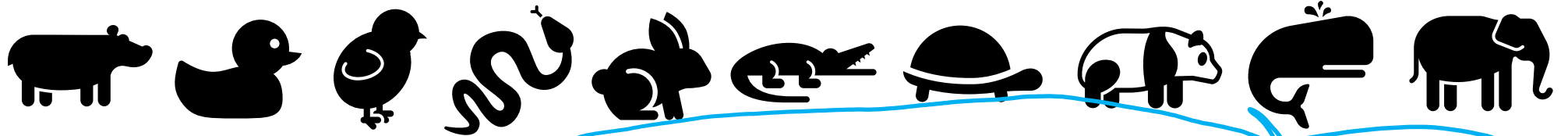
HW5 is intended to be a little lighter than the last few homeworks.

Real World 2 will be released on Monday. (due in 2 weeks)

If you feel like you've fallen behind, and want to meet in a small group with a TA to just discuss concepts (i.e., anything except the current homework), fill out [this form](#)

We'll try to set up some small group sessions.

Zoo!



$X \sim \text{Unif}(a, b)$

$$f_X(k) = \frac{1}{b - a + 1}$$

$$\mathbb{E}[X] = \frac{a + b}{2}$$

$$\text{Var}(X) = \frac{(b - a)(b - a + 2)}{12}$$

$X \sim \text{Ber}(p)$

$$f_X(0) = 1 - p; f_X(1) = p$$

$$\mathbb{E}[X] = p$$

$$\text{Var}(X) = p(1 - p)$$

$X \sim \text{Bin}(n, p)$

$$f_X(k) = \binom{n}{k} p^k (1 - p)^{n-k}$$

$$\mathbb{E}[X] = np$$

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$$\mathbb{E}[X] = \frac{1}{p}$$

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$X \sim \text{NegBin}(r, p)$

$$f_X(k) = \binom{k-1}{r-1} p^r (1-p)^{k-r}$$

$$\mathbb{E}[X] = \frac{r}{p}$$

$$\text{Var}(X) = \frac{r(1-p)}{p^2}$$

$X \sim \text{HypGeo}(N, K, n)$

$$f_X(k) = \frac{\binom{K}{k} \binom{N-K}{n-k}}{\binom{N}{n}}$$

$$\mathbb{E}[X] = n \frac{K}{N}$$

$$\text{Var}(X) = \frac{K(N-K)(N-n)}{N^2(N-1)}$$

$X \sim \text{Poi}(\lambda)$

$$f_X(k) = \frac{\lambda^k e^{-\lambda}}{k!}$$

$$\mathbb{E}[X] = \lambda$$

$$\text{Var}(X) = \lambda$$

Scenario: Uniform

You Roll a Fair Die (or draw a random integer from $1, \dots, n$).

More generally: you want an integer in some range, with each equally likely.

Discrete Uniform Distribution

$$X \sim \text{Unif}(a, b)$$

$$a = 1, b = 10$$
$$10 - 1$$

Parameter a is the minimum value in the support, b is the maximum value in the support.

X is a uniformly random integer between a and b (inclusive)

$$f_X(k) = \frac{1}{b-a+1} \text{ for } k \in \mathbb{Z}, a \leq k \leq b$$

$$F_X(k) = \frac{k-a+1}{b-a+1} \text{ for } k \in \mathbb{Z}, a \leq k \leq b.$$

$$\mathbb{E}[X] = \frac{a+b}{2}$$

$$\text{Var}(X) = \frac{(b-a)(b-a+1)}{12}$$



1/6

Scenario: Negative Binomial

You're playing a carnival game, and there are r little kids nearby who all want a stuffed animal. You can win a single game (and thus win one stuffed animal) with probability p (independently each time) How many times will you need to play the game before every kid gets their toy?

More generally, run independent trials with probability p . How many trials do you need for r successes?

{ find proof?
E[X]? Var(X)?



Try it

More generally, run independent trials with probability p . How many trials do you need for r successes?

What's the pmf?

What's the expectation and variance (hint: linearity)

Negative Binomial Analysis

What's the pmf? Well how would we know $X = k$?

- Of the first $k - 1$ trials, $r - 1$ must be successes.
- And trial k must be a success.

That first part is a lot like a binomial!

It's the $f_Y(r - 1)$ where $Y \sim \text{Bin}(k - 1, r - 1)$

First part gives $\binom{k-1}{r-1} (1-p)^{k-1-(r-1)} p^{r-1} = \binom{k-1}{r-1} (1-p)^{k-r} p^{r-1}$

Second part, multiply by p

Total: $f_X(k) = \binom{k-1}{r-1} (1-p)^{k-r} p^r$ (for $k \in \mathbb{Z}, r \leq k$)

Negative Binomial Analysis

What about the expectation?

To see r successes:

We flip until we see success 1.

Then flip until success 2.

... Flip until success r .

The total number of flips is...the sum of geometric random variables!

Negative Binomial Analysis

Let Z_1, Z_2, \dots, Z_r be independent copies of $\text{Geo}(p)$

Z_i are called "independent and identically distributed" or "i.i.d."

Because they are independent...and have identical pmfs.

$X \sim \text{NegBin}(r, p)$ $X = Z_1 + Z_2 + \dots + Z_r$.

$$\mathbb{E}[X] = \mathbb{E}[Z_1 + Z_2 + \dots + Z_r] = \mathbb{E}[Z_1] + \mathbb{E}[Z_2] + \dots + \mathbb{E}[Z_r] = r \cdot \frac{1}{p}$$

Negative Binomial Analysis

Let Z_1, Z_2, \dots, Z_r be independent copies of $\text{Geo}(p)$

$$X \sim \text{NegBin}(r, p) \quad X = Z_1 + Z_2 + \dots + Z_r.$$

$$\text{Var}(X) = \text{Var}(Z_1 + Z_2 + \dots + Z_r)$$

Up until now we've just used the observation that $X = Z_1 + \dots + Z_r$.

$= \text{Var}(Z_1) + \text{Var}(Z_2) + \dots + \text{Var}(Z_r)$ because the Z_i are independent.

$$= r \cdot \frac{1-p}{p^2}$$

Negative Binomial

$$X \sim \text{NegBin}(r, p)$$

Parameters: r : the number of successes needed, p the probability of success in a single trial

X is the number of trials needed to get the r^{th} success.

$$f_X(k) = \binom{k-1}{r-1} (1-p)^{k-r} p^r$$

$F_X(k)$ is ugly, don't bother with it.

$$\mathbb{E}[X] = \frac{r}{p}$$

$$\text{Var}(X) = \frac{r(1-p)}{p^2}$$

Scenario: Hypergeometric

You have an urn with N balls, of which K are purple. You are going to draw balls out of the urn **without** replacement.

If you draw out n balls, what is the probability you see k purple ones?

Hypergeometric: Analysis

You have an urn with N balls, of which K are purple. You are going to draw balls out of the urn **without** replacement.

$$P(X = k)$$

If you draw out n balls, what is the probability you see k purple ones?

Of the K purple, we draw out k choose which k will be drawn

Of the $N - K$ other balls, we will draw out $n - k$, choose which $N - K - (n - k)$ will be removed.

Sample space all subsets of size n

$$\frac{\binom{K}{k} \binom{N-K}{n-k}}{\binom{N}{n}}$$

Hypergeometric: Analysis

$$X = D_1 + D_2 + \dots + D_n$$

Where D_i is the indicator that draw i is purple.

→ D_1 is 1 with probability K/N .

What about D_2 ?

$$\mathbb{P}(D_2 = 1) = \frac{K-1}{N-1} \cdot \frac{K}{N} + \frac{K}{N-1} \cdot \frac{K-N}{N} = \frac{K(K-1) + K(N-K)}{N(N-1)} = \frac{K(K-1+N-K)}{N(N-1)} = \frac{K(N-1)}{N(N-1)} = \frac{K}{N}$$

In general $\mathbb{P}(D_i = 1) = \frac{K}{N}$

It might feel counterintuitive, but it's true!

$$\frac{K(K-1)}{N(N-1)} + \frac{K}{N-1} \cdot \frac{N-K}{N} = \frac{K(K-1) + K(N-K)}{N(N-1)} = \frac{K(N-1)}{N(N-1)} = \frac{K}{N}$$

Hypergeometric analysis

$$\mathbb{E}[X]$$

$$= \mathbb{E}[D_1 + \dots + D_n] = \mathbb{E}[D_1] + \dots + \mathbb{E}[D_n] = n \cdot \frac{K}{N}$$

Can we do the same for variance?

No! The D_i are dependent. Even if they have the same probability.

Hypergeometric Random Variable

$$X \sim \text{HypGeo}(N, K, n)$$

Parameters: A total of N balls in an urn, of which K are successes. Draw n balls without replacement.

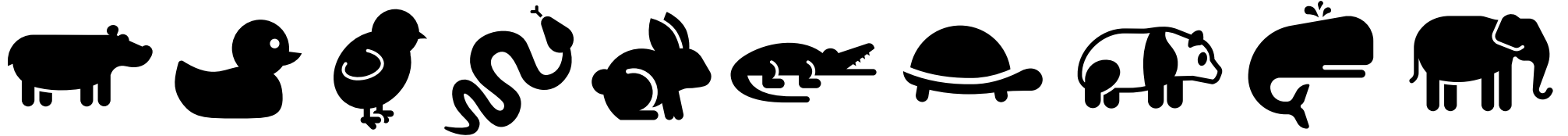
X is the number of success balls drawn.

$$f_X(k) = \frac{\binom{K}{k} \binom{N-K}{n-k}}{\binom{N}{n}}$$

$$\mathbb{E}[X] = \frac{nK}{N}$$

$$\text{Var}(X) = n \cdot \frac{K}{N} \cdot \frac{N-K}{N} \cdot \frac{N-n}{N-1}$$

Zoo!



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Zoo Takeaways

You can do relatively complicated counting/probability calculations much more quickly than you could week 1!

You can now explain why your problem is a zoo variable and save explanation on homework (and save yourself calculations in the future).

Don't spend extra effort memorizing...but be careful when looking up Wikipedia articles.

The exact definitions of the parameters can differ (is a geometric random variable the number of failures before the first success, or the total number of trials including the success?)

What have we done over the past 5 weeks?

Counting

Combinations, permutations, indistinguishable elements, stars and bars, inclusion-exclusion...

Probability foundations

Events, sample space, axioms of probability, expectation, variance

Conditional probability

Conditioning, independence, Bayes' Rule

Refined our intuition

Especially around Bayes' Rule

What's next?

Continuous random variables.

So far our sample spaces have been countable. What happens if we want to choose a random real number?

How do expectation, variance, conditioning, etc. change in this new context?

Mostly analogous to discrete cases, but with integrals instead of sums.

Analysis when it's inconvenient (or impossible) to exactly calculate probabilities.

Central Limit Theorem (approximating discrete distributions with continuous ones)

Tail Bounds/Concentration (arguing it's unlikely that a random variable is far from its expectation)

A first taste of making predictions from data (i.e., a bit of ML)

Practice Problem: Coin Flips

There are two coins, heads up, on a table in front of you. One is a trick coin – both sides are heads. The other is a fair coin.

You are allowed 2 coin flips (total between the two coins) to figure out which coin is which. What is your strategy? What is the probability of success?

Flip each once

With probability 1 when we flip the trick coin it shows heads.

With probability $\frac{1}{2}$ the fair coin shows tails, and we know it's the fair one.

With probability $\frac{1}{2}$, both the coins were heads and we have learned nothing. So we have a $\frac{1}{2}$ chance of guessing which is which.

$$\frac{1}{2} \cdot 1 + \frac{1}{2} \cdot \frac{1}{2} = \frac{3}{4} \text{ chance of success}$$

Flip one twice.

Now flip the same coin twice.

We'll see a tails with probability $\frac{1}{2} \cdot \frac{3}{4} = \frac{3}{8}$

If we don't see a tails, just guess the other one? What's our probability of guessing right? Let T be the event "we're flipping the trick coin" N be the event we saw no tails

$$\mathbb{P}(T|N) = \frac{\mathbb{P}(N|T)\mathbb{P}(T)}{\mathbb{P}(N)} = \frac{1 \cdot \frac{1}{2}}{1 \cdot \frac{1}{2} + \frac{1}{4} \cdot \frac{1}{2}} = \frac{4}{5}$$

Guess right: $1 \cdot \frac{3}{8} + \frac{4}{5} \cdot \frac{5}{8} = \frac{7}{8}$ Better to flip the same coin twice!

Practice Problem: Donuts

You are buying at most 7 donuts (could be 0, could be 1,..., could be 7).

There are chocolate, strawberry, and vanilla donuts.

How many different orders could you make – give a simple formula!

Donuts: Approach 1

Use the sum rule over the possible numbers of donuts.

For n donuts, by the stars and bars formula there are $\binom{n+3-1}{3-1}$

So we have $\sum_{n=0}^7 \binom{n+3-1}{3-1}$ correct. But not simple yet...

Use pascal's rule. Rewrite $\binom{2}{2}$ as $\binom{3}{3}$

We'll get $\binom{j}{2} + \binom{j}{3} = \binom{j+1}{3}$, that can combine with $\binom{j+1}{2}$ until you get

$$\binom{7+3-1+1}{3} = \binom{10}{3}$$

Donuts: approach 2

Clever way: a fourth type of donut: the don't-buy-one donut.

Then we're buying exactly seven donuts of the four types (chocolate, strawberry, vanilla, don't-buy-one)

By stars and bars $\binom{7+4-1}{4-1} = \binom{10}{3}$.

Practice Problem: Poisson

Seattle averages 3 days with snowfall per year.

Suppose that the number of days with snow follows a Poisson distribution. What is the probability of getting exactly 5 days of snow?

According to the Poisson model, what is the probability of getting 367 days of snow?

Practice: Poisson

Let $X \sim \text{Poi}(3)$.

$$f_X(5) = \frac{3^5 e^{-3}}{5!} \approx .1008$$

Or about once a decade.

Probability of 367 snowy days, err...

The distribution says

$$f_X(367) \approx 1.8 \times 10^{-610}.$$

Definition of a "year" says probability should be 0.

(Negative binomial
(carnival game))

Play game until success τ , how many games did you play?

(Hypergeometric
(urn))

Draw exactly n how many were purple?

Negative hypergeometric
(urn)

Draw until k non-purple balls. How many draws?