

Probabilistic Analysis and Randomized Algorithms

Slightly more complicated example

Determine the expected number of heads in n coin flips.

- Let X be a random variable for the number of heads in n flips.
- Could compute $E[X] = \sum_{k=0}^n k \cdot \Pr\{X = k\}$. In fact, this is what the book does in equation (C.37).
- Instead, we'll use indicator random variables.
- For $i = 1, 2, \dots, n$, define $X_i = I\{\text{the } i\text{th flip results in event } H\}$.
- Then $X = \sum_{i=1}^n X_i$.
- Lemma says that $E[X_i] = \Pr\{H\} = 1/2$ for $i = 1, 2, \dots, n$.
- Expected number of heads is $E[X] = E[\sum_{i=1}^n X_i]$.
- *Problem:* We want $E[\sum_{i=1}^n X_i]$. We have only the individual expectations $E[X_1], E[X_2], \dots, E[X_n]$.
- *Solution:* Linearity of expectation says that the expectation of the sum equals the sum of the expectations. Thus,

$$\begin{aligned} E[X] &= E\left[\sum_{i=1}^n X_i\right] \\ &= \sum_{i=1}^n E[X_i] \\ &= \sum_{i=1}^n 1/2 \\ &= n/2. \end{aligned}$$

Solutions Manual Randomized Algorithms And Probabilistic Analysis

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Table of Contents Solutions Manual Randomized Algorithms And Probabilistic Analysis

1. Understanding the eBook Solutions Manual Randomized Algorithms And Probabilistic Analysis
 - The Rise of Digital Reading Solutions Manual Randomized Algorithms And Probabilistic Analysis
 - Advantages of eBooks Over Traditional Books
2. Identifying Solutions Manual Randomized Algorithms And Probabilistic Analysis
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Solutions Manual Randomized Algorithms And Probabilistic Analysis
 - User-Friendly Interface
4. Exploring eBook Recommendations from Solutions Manual Randomized Algorithms And Probabilistic Analysis
 - Personalized Recommendations
 - Solutions Manual Randomized Algorithms And Probabilistic Analysis User Reviews and Ratings
 - Solutions Manual Randomized Algorithms And Probabilistic Analysis and Bestseller Lists
5. Accessing Solutions Manual Randomized Algorithms And Probabilistic Analysis Free and Paid eBooks
 - Solutions Manual Randomized Algorithms And Probabilistic Analysis Public Domain eBooks
 - Solutions Manual Randomized Algorithms And Probabilistic Analysis eBook Subscription Services
 - Solutions Manual Randomized Algorithms And Probabilistic Analysis Budget-Friendly Options

6. Navigating Solutions Manual Randomized Algorithms And Probabilistic Analysis eBook Formats
 - ePub, PDF, MOBI, and More
 - Solutions Manual Randomized Algorithms And Probabilistic Analysis Compatibility with Devices
 - Solutions Manual Randomized Algorithms And Probabilistic Analysis Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Solutions Manual Randomized Algorithms And Probabilistic Analysis
 - Highlighting and Note-Taking Solutions Manual Randomized Algorithms And Probabilistic Analysis
 - Interactive Elements Solutions Manual Randomized Algorithms And Probabilistic Analysis
8. Staying Engaged with Solutions Manual Randomized Algorithms And Probabilistic Analysis
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Solutions Manual Randomized Algorithms And Probabilistic Analysis
9. Balancing eBooks and Physical Books Solutions Manual Randomized Algorithms And Probabilistic Analysis
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Solutions Manual Randomized Algorithms And Probabilistic Analysis
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Solutions Manual Randomized Algorithms And Probabilistic Analysis
 - Setting Reading Goals Solutions Manual Randomized Algorithms And Probabilistic Analysis
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Solutions Manual Randomized Algorithms And Probabilistic Analysis
 - Fact-Checking eBook Content of Solutions Manual Randomized Algorithms And Probabilistic Analysis
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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