

CS70: Lecture 27.

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1. Time to Collect Coupons
2. Review: Independence of Events
3. Independent RVs
4. Mutually independent RVs

Coupon Collectors Problem.

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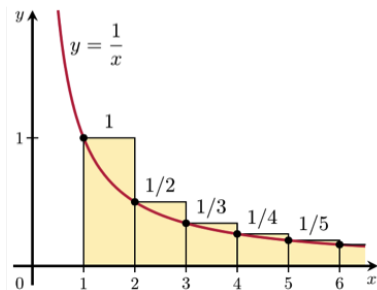
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Review: Harmonic sum

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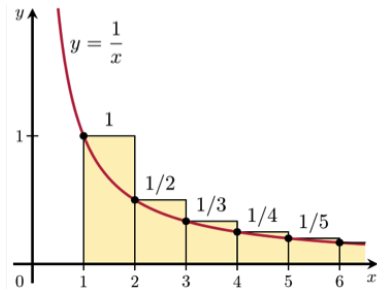
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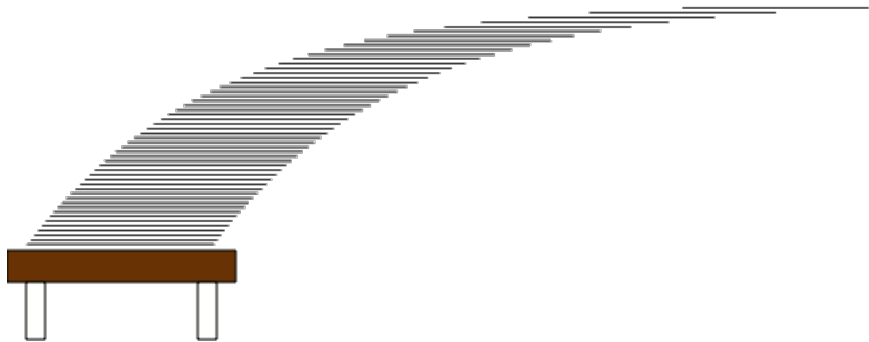
$$H(n) \approx \ln(n) + \gamma \text{ where } \gamma \approx 0.58 \text{ (Euler-Mascheroni constant).}$$

Harmonic sum: Paradox

Consider this stack of cards (no glue!):

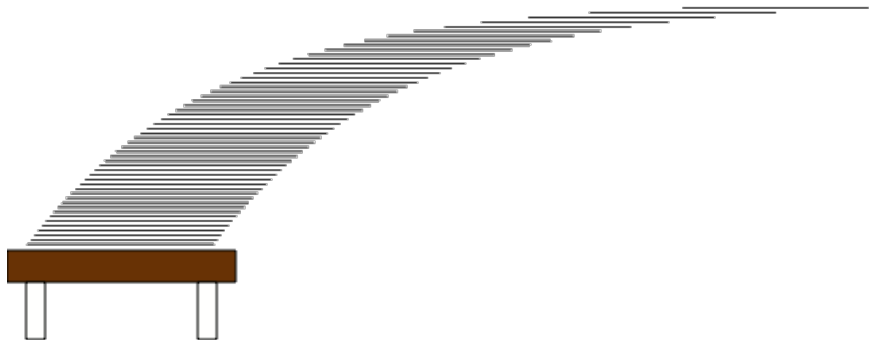
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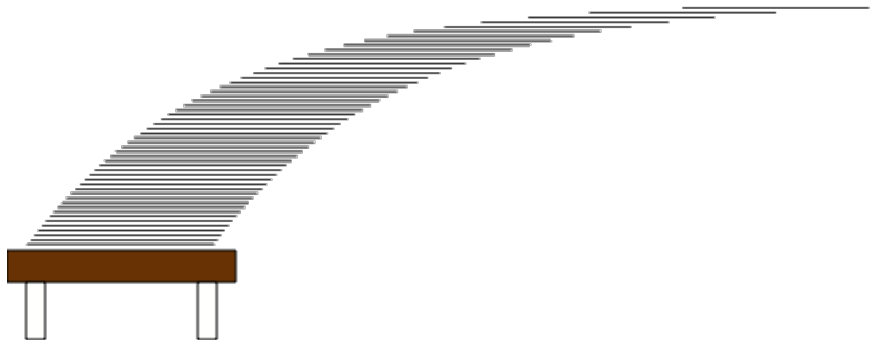
Consider this stack of cards (no glue!):



If each card has length 2, the stack can extend $H(n)$ to the right of the table.

Harmonic sum: Paradox

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If each card has length 2, the stack can extend $H(n)$ to the right of the table. As n increases, you can go as far as you want!

Paradox

par·a·dox

/ˈperəˌdäks/

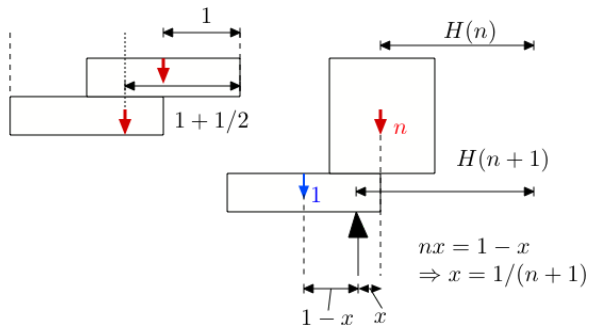
noun

a statement or proposition that, despite sound (or apparently sound) reasoning from acceptable premises, leads to a conclusion that seems senseless, logically unacceptable, or self-contradictory.

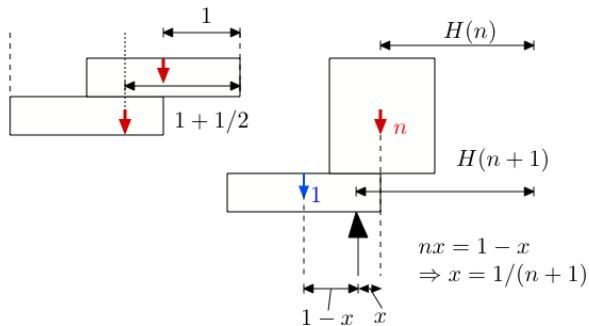
"a potentially serious conflict between quantum mechanics and the general theory of relativity known as the information paradox"

- a seemingly absurd or self-contradictory statement or proposition that when investigated or explained may prove to be well founded or true.
"in a paradox, he has discovered that stepping back from his job has increased the rewards he gleans from it"
synonyms: **contradiction**, contradiction in terms, **self-contradiction**, **inconsistency**, **incongruity**; **More**
- a situation, person, or thing that combines contradictory features or qualities.
"the mingling of deciduous trees with elements of desert flora forms a fascinating ecological paradox"

Stacking

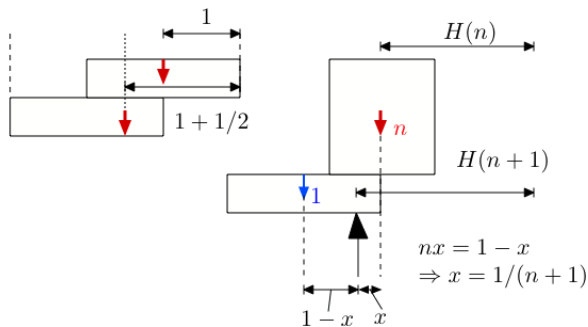


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- ▶ Example: $X, Y, Z \in \{0, 1\}$ three fair coin flips are mutually independent.

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A useful observation about independence

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$$\begin{aligned} & \Pr[Y_1 \in B_1, Y_2 \in B_2, Y_3 \in B_3] \\ &= \sum_{y_1 \in B_1, y_2 \in B_2, y_3 \in B_3} \Pr[Y_1 = y_1, Y_2 = y_2, Y_3 = y_3] \\ &= \sum_{y_1 \in B_1, y_2 \in B_2, y_3 \in B_3} \Pr[Y_1 = y_1] \Pr[Y_2 = y_2] \Pr[Y_3 = y_3] \\ &= \left\{ \sum_{y_1 \in B_1} \Pr[Y_1 = y_1] \right\} \left\{ \sum_{y_2 \in B_2} \Pr[Y_2 = y_2] \right\} \left\{ \sum_{y_3 \in B_3} \Pr[Y_3 = y_3] \right\} \end{aligned}$$

A Little Lemma

Let X_1, X_2, \dots, X_{11} be mutually independent random variables. Define $Y_1 = (X_1, \dots, X_4)$, $Y_2 = (X_5, \dots, X_8)$, $Y_3 = (X_9, \dots, X_{11})$. Then

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$1_{A\Delta B} = f(1_A, 1_B)$ where

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- ▶ Expected time to collect n coupons is $nH(n) \approx n(\ln n + \gamma)$
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and $E[XY] = E[X]E[Y]$
- ▶ Mutual independence
- ▶ Functions of mutually independent RVs are mutually independent.