Discrete Mathematics & Mathematical Reasoning
Chapter 7 (continued): Markov and Chebyshev's Inequalities; and the birthday problem

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Markov's Inequality

Often, for a random variable X that we are interested in, we want to know

> *"What is the probability that the value of the r.v., X, is 'far' from its expectation?"*

A generic answer to this, which holds for any non-negative random variable, is given by Markov's inequality:

Markov's Inequality

Theorem: For a nonnegative random variable, $X : \Omega \rightarrow \mathbb{R}$, where $X(s) \geq 0$ for all $s \in \Omega$, for any positive real number $a > 0$:

$$P(X \geq a) \leq \frac{E(X)}{a}$$

Proof of Markov's Inequality:

Let the event $A \subseteq \Omega$ be defined by: $A = \{s \in \Omega \mid X(s) \geq a\}$.

We want to prove that $P(A) \leq \frac{E(X)}{a}$. But:

$$
\begin{aligned}
E(X) &= \sum_{s \in \Omega} P(s)X(s) \\
&= \sum_{s \in A} P(s)X(s) + \sum_{s \notin A} P(s)X(s) \\
&\geq \sum_{s \in A} P(s)X(s) \qquad \text{(because } X(s) \geq 0 \text{ for all } s \in \Omega) \\
&\geq \sum_{s \in A} P(s)a \qquad \text{(because } X(s) \geq a \text{ for all } s \in A) \\
&= a \sum_{s \in A} P(s) = a \cdot P(A)
\end{aligned}
$$

Thus, $E(X) \geq a \cdot P(A)$. In other words, $\frac{E(X)}{a} \geq P(A)$, which is what we wanted to prove.

Example

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Answer: The number of heads is a binomially distributed r.v., X, with parameters $p = 1/10$ and $n = 200$.

Thus, the expected number of heads is $E(X) = np = 200 \cdot (1/10) = 20$.

By Markov Inequality, the probability of at least 120 heads is

$$P(X \geq 120) \leq \frac{E(X)}{120} = \frac{20}{120} = 1/6. \quad \square$$

Later we will see that one can give MUCH MUCH BETTER bounds in this specific case.

Chebyshev's Inequality

Another answer to the question of "what is the probability that the value of X is far from its expectation" is given by Chebyshev's Inequality, which works for any random variable (not necessarily a non-negative one).

Chebyshev's Inequality

Theorem: Let $X : \Omega \rightarrow \mathbb{R}$ be any random variable, and let $r > 0$ be any positive real number. Then:

$$P(|X - E(X)| \geq r) \leq \frac{V(X)}{r^2}$$

First proof of Chebyshev's Inequality:

Let $A \subseteq \Omega$ be defined by: $A = \{s \in \Omega \mid |X(s) - E(X)| \geq r\}$.

We want to prove that $P(A) \leq \frac{V(X)}{r^2}$. But:

$$\begin{aligned}
V(X) &= \sum_{s\in\Omega} P(s)(X(s) - E(X))^2 \\
&= \sum_{s\in A} P(s)(X(s) - E(X))^2 + \sum_{s\notin A} P(s)(X(s) - E(X))^2 \\
&\geq \sum_{s\in A} P(s)(X(s) - E(X))^2 \text{ (since } \forall s, (X(s) - E(X))^2 \geq 0) \\
&\geq \sum_{s\in A} P(s)r^2 \text{ (because } |X(s) - E(X)| \geq r \text{ for all } s \in A) \\
&= r^2 \sum_{s\in A} P(s) \;=\; r^2 \cdot P(A)
\end{aligned}$$

Thus, $V(X) \geq r^2 \cdot P(A)$. In other words, $\frac{V(X)}{r^2} \geq P(A)$, which is what we wanted to prove.

Our first proof of Chebyshev's inequality looked suspiciously like our proof of Markov's Inequality. That is no co-incidence. Chebyshev's inequality can be derived as a special case of Markov's inequality.

Second proof of Chebyshev's Inequality:

Note that
$A = \{s \in \Omega \mid |X(s) - E(X)| \geq r\} = \{s \in \Omega \mid (X(s) - E(X))^2 \geq r^2\}$.
Now, consider the random variable, Y, where
$Y(s) = (X(s) - E(X))^2$.
Note that Y is a non-negative random variable.
Thus, we can apply Markov's inequality to it, to get:

$$P(A) = P(Y \geq r^2) \leq \frac{E(Y)}{r^2} = \frac{E((X - E(X))^2)}{r^2} = \frac{V(X)}{r^2}. \quad \square$$

Brief look at a more advanced topic: Chernoff bounds

For specific random variables, particularly those that arise as sums of many independent random variables, we can get much better bounds on the probability of deviation from expectation.

One very special case of **Chernoff Bounds**

Theorem: Suppose we conduct a sequence of n mutually independent Bernoulli trials, with probability p of "success" (heads) in each trial. Let $X : \Omega \rightarrow \mathbb{N}$ be the binomially distributed r.v. that counts the total number of successes (recall that $E(X) = np$). Then:

$$P(X \geq 6 \cdot E(X)) \leq 2^{-(6 \cdot E(X))}$$

We will not prove this theorem, and we will not assume you know it (it is not in the book).

An application of Chernoff bounds

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Solution: Let X be the r.v. that counts the number of heads. Recall: $E(X) = 200 * (1/10) = 20$. By Chernoff bounds,

$$P(X \geq 120) = P(X \geq 6E(X)) \leq 2^{-6E(X)} = 2^{-(6 \cdot 20)} = 2^{-120}. \quad \square$$

Note: By using Markov's inequality, we were only able to determine that $P(X \geq 120) \leq (1/6)$.
But by using Chernoff bounds, which are specifically geared for large deviation bounds for binomial and related distributions, we get that $P(X \geq 120) \leq 2^{-120}$.
That is a vastly better upper bound!

The Birthday Problem

There are many illuminating and surprising examples in probability theory.

One well-known example is called the Birthday problem.

Birthday problem

There are 25 people in a room. I am willing to bet you that "at least two people in the room have the same birthday".

Should you take my bet? (I offer even odds.)

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There are many illuminating and surprising examples in probability theory.

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There are 25 people in a room. I am willing to bet you that "at least two people in the room have the same birthday".

Should you take my bet? (I offer even odds.)

In order words, you have to calculate:
is there at least $1/2$ probability that no two people will have the same birthday in a room with 25 people?
(We are implicitly assuming that these people's birthdays are independent and uniformly distributed throughout the 365(+1) days of the year, taking into account leap years.)

Toward a solution to the Birthday problem:

Question: What is the probability, p_m, that m people in a room all have different birthdays?

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We can equate the birthdays of m people to a list $(b_1, \ldots, b_m)$, with each $b_i \in \{1, \ldots, 366\}$.

We are assuming each list in $B = \{1, \ldots, 366\}^m$ is equally likely.

Note that $|B| = 366^m$. What is the size of

$A = \{(b_1, \ldots, b_m) \in B \mid b_i \neq b_j \text{ for all } i \neq j, i, j \in \{1, \ldots, m\}\}$?

This is simply the # of m-permutations from a set of size 366.

Thus $\quad |A| = 366 \cdot (366 - 1) \ldots (366 - (m - 1))$.

Thus, $p_m = \frac{|A|}{|B|} = \prod_{i=1}^{m} \frac{366-i+1}{366} = \prod_{i=1}^{m}(1 - \frac{i-1}{366})$.

By brute-force calculation, $p_{25} = 0.4323$. Thus, the probability that at least two people do have the same birthday in a room with 25 people is $1 - p_{25} = 0.56768$.

So, you shouldn't have taken my bet! Not even for 23 people in a room, because $1 - p_{23} = 0.5063$. But $1 - p_{22} = 0.4745$.

A general result underlying the birthday paradox

Theorem: Suppose that each of $m \geq 1$ pigeons independently and uniformly at random enter one of $n \geq 1$ pigeon-holes. If

$$m \geq \lceil 1.2 \times \sqrt{n} \, \rceil + 2$$

then the probability that two pigeons go into the same pigeon-hole is greater than $1/2$.

We will not prove this, and we will not assume you know it.