

Bayes' Theorem

Section 7.3

Section Summary

∞ Bayes' Theorem

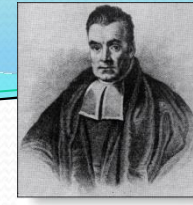
∞ **Generalized** Bayes' Theorem

∞ Bayesian Spam Filters

∞ A.I. Applications (*optional, not currently included in the overheads*)

Motivation for Bayes' Theorem

- ✧ Bayes' theorem allows us to use probability to answer questions such as the following:
 - ✧ Given that someone tests positive for having a particular disease, what is the probability that they actually do have the disease?
 - ✧ Given that someone tests negative for the disease, what is the probability, that in fact they do have the disease?
- ✧ Bayes' theorem has applications to medicine, law, artificial intelligence, engineering, and many diverse other areas.



Bayes' Theorem

Bayes' Theorem: Suppose that E and F are events from a sample space S such that $p(E) \neq 0$ and $p(F) \neq 0$. Then:

$$p(F|E) = \frac{p(E|F)p(F)}{p(E|F)p(F) + p(E|\bar{F})p(\bar{F})}$$

Example: We have two boxes. The first box contains two green balls and seven red balls. The second contains four green balls and three red balls. Bob selects one of the boxes at random. Then he selects a ball from that box at random. If he has a red ball, what is the probability that he selected a ball from the first box.

⌘ Let E be the event that Bob has chosen a red ball and F be the event that Bob has chosen the first box.

⌘ By Bayes' theorem the probability that Bob has picked the first box is:

$$p(F|E) = \frac{(7/9)(1/2)}{(7/9)(1/2) + (3/7)(1/2)} = \frac{7/18}{38/63} = \frac{49}{76} \approx 0.645.$$

Derivation of Bayes' Theorem

∞ Recall the definition of the conditional probability $p(E|F)$:

$$p(E|F) = \frac{p(E \cap F)}{p(F)}$$

∞ From this definition, it follows that:

$$p(E|F) = \frac{p(E \cap F)}{p(F)} \quad p(F|E) = \frac{p(E \cap F)}{p(E)}$$

continued →

Derivation of Bayes' Theorem

On the last slide we showed that

$$p(E|F)p(F) = p(E \cap F), \quad p(F|E)p(E) = p(E \cap F)$$

Equating the two formulas
for $p(E \cap F)$ shows that

$$p(E|F)p(F) = p(F|E)p(E)$$

Solving for $p(E|F)$ and for $p(F|E)$ tells us that

$$p(E|F) = \frac{p(F|E)p(E)}{p(F)}, \quad p(F|E) = \frac{p(E|F)p(F)}{p(E)}$$

continued →

Derivation of Bayes' Theorem

On the last slide we showed that:

$$p(F|E) = \frac{p(E|F)p(F)}{p(E)}$$

Note that $p(E) = p(E|F)p(F) + p(E|\bar{F})p(\bar{F})$

since $p(E) = p(E \cap F) + p(E \cap \bar{F})$

because $E = E \cap S = E \cap (F \cup \bar{F}) = (E \cap F) \cup (E \cap \bar{F})$

and $(E \cap F) \cap (E \cap \bar{F}) = \emptyset$

By the definition of conditional probability,

$$p(E) = p(E \cap F) + p(E \cap \bar{F}) = p(E|F)p(F) + p(E|\bar{F})p(\bar{F})$$

Hence,

$$p(F|E) = \frac{p(E|F)p(F)}{p(E|F)p(F) + p(E|\bar{F})p(\bar{F})}$$



Applying Bayes' Theorem

Example: Suppose that one person in 100,000 has a particular disease. There is a test for the disease that gives a positive result 99% of the time when given to someone with the disease. When given to someone without the disease, 99.5% of the time it gives a negative result. Find

- a) the probability that a person who test positive has the disease.
- b) the probability that a person who test negative does not have the disease.

☞ Should someone who tests positive be worried?

Applying Bayes' Theorem

Solution: Let D be the event that the person has the disease, and E be the event that this person tests positive. We need to compute $p(D|E)$ from $p(D)$, $p(E|D)$, $p(E|\bar{D})$, $p(\bar{D})$.

$$p(D) = 1/100,000 = 0.00001 \quad p(\bar{D}) = 1 - 0.00001 = 0.99999$$

$$p(E|D) = .99 \quad p(\bar{E}|D) = .01 \quad p(E|\bar{D}) = .005 \quad p(\bar{E}|\bar{D}) = .995$$

$$\begin{aligned} p(D|E) &= \frac{p(E|D)p(D)}{p(E|D)p(D) + p(E|\bar{D})p(\bar{D})} \\ &= \frac{(0.99)(0.00001)}{(0.99)(0.00001) + (0.005)(0.99999)} \end{aligned}$$

$$\approx 0.002$$

Can you use this formula to explain why the resulting probability is surprisingly small?

So, don't worry too much, if your test for this disease comes back positive.

Applying Bayes' Theorem

∞ What if the result is negative?

So, the probability you have the disease if you test negative is

$$\begin{aligned} p(D|\bar{E}) &\approx 1 - 0.9999999 \\ &= 0.0000001. \end{aligned}$$

$$\begin{aligned} p(\bar{D}|\bar{E}) &= \frac{p(\bar{E}|\bar{D})p(\bar{D})}{p(\bar{E}|\bar{D})p(\bar{D}) + p(\bar{E}|D)p(D)} \\ &= \frac{(0.995)(0.999999)}{(0.995)(0.999999) + (0.01)(0.000001)} \\ &\approx 0.9999999 \end{aligned}$$

∞ So, it is extremely unlikely you have the disease if you test negative.

Generalized Bayes' Theorem

Generalized Bayes' Theorem: Suppose that E is an event from a sample space S and that F_1, F_2, \dots, F_n are mutually exclusive events such that

$$\bigcup_{i=1}^n F_i = S.$$

Assume that $p(F_i) \neq 0$ for $i = 1, 2, \dots, n$. Then

$$p(F_j|E) = \frac{p(E|F_j)p(F_j)}{\sum_{i=1}^n p(E|F_i)p(F_i)}.$$

Exercise 17 asks for the proof.

Bayesian Spam Filters

- ⌘ How do we develop a tool for determining whether an email is likely to be spam?
- ⌘ If we have an initial set B of spam messages and set G of non-spam messages.
We can use this information along with Bayes' law to predict the probability that a new email message is spam.
- ⌘ We look at a particular word w , and count the number of times that it occurs in B and in G ; $n_B(w)$ and $n_G(w)$.
 - ⌘ Estimated probability that a spam message contains w is: $p(w) = n_B(w)/|B|$
 - ⌘ Estimated probability that a message that is not spam contains w is: $q(w) = n_G(w)/|G|$

continued →

Bayesian Spam Filters

Let S be the event that the message is spam, and E be the event that the message contains the word w .

Using Bayes' Rule,

$$p(S|E) = \frac{p(E|S)p(S)}{p(E|S)p(S) + p(E|\bar{S})p(\bar{S})}$$

Assuming that it is equally likely that an arbitrary message is spam and is not spam; i.e., $p(S) = 1/2$.

$$p(S|E) = \frac{p(E|S)}{p(E|S) + p(E|\bar{S})}$$

Note: If we have data on the frequency of spam messages, we can obtain a better estimate for $p(S)$.
(See Exercise 22.)

Using our empirical estimates of $p(E | S)$ and $p(E | \bar{S})$.

$$r(w) = \frac{p(w)}{p(w) + q(w)}$$

$r(w)$ estimates the probability that the message is spam. We can class the message as spam if $r(w)$ is above a threshold.

Bayesian Spam Filters

Example: We find that the word “Rolex” occurs in 250 out of 2000 spam messages and occurs in 5 out of 1000 non-spam messages. Estimate the probability that an incoming message is spam. Suppose our threshold for rejecting the email is 0.9.

Solution: $p(\text{Rolex}) = 250/2000 = .0125$ and
0.005.

$$q(\text{Rolex}) = 5/1000 =$$

$$r(\text{Rolex}) = \frac{p(\text{Rolex})}{p(\text{Rolex}) + q(\text{Rolex})} = \frac{0.125}{0.125 + .005} = \frac{0.125}{0.125 + .005} \approx 0.962$$

We class the message as spam and
reject the email!

Bayesian Spam Filters using Multiple Words

- ✧ Accuracy can be improved by considering more than one word as evidence.
- ✧ Consider the case where E_1 and E_2 denote the events that the message contains the words w_1 and w_2 respectively.
- ✧ We make the simplifying assumption that the events are independent. And again we assume that $p(S) = 1/2$.

$$p(S|E_1 \cap E_2) = \frac{p(E_1|S)p(E_2|S)}{p(E_1|S)p(E_2|S) + p(E_1|\bar{S})p(E_2|\bar{S})}$$

$$r(w_1, w_2) = \frac{p(w_1)p(w_2)}{p(w_1)p(w_2) + q(w_1)q(w_2)}$$

Bayesian Spam Filters using Multiple Words

Example: We have 2000 spam messages and 1000 non-spam messages. The word “stock” occurs 400 times in the spam messages and 60 times in the non-spam. The word “undervalued” occurs in 200 spam messages and 25 non-spam.

Solution: $p(\text{stock}) = 400/2000 = .2$, $q(\text{stock}) = 60/1000 = .06$,
 $p(\text{undervalued}) = 200/2000 = .1$, $q(\text{undervalued}) = 25/1000 = .025$

$$\begin{aligned} r(\text{stock}, \text{undervalued}) &= \frac{p(\text{stock})p(\text{undervalued})}{p(\text{stock})p(\text{undervalued}) + q(\text{stock})q(\text{undervalued})} \\ &= \frac{(0.2)(0.1)}{(0.2)(0.1) + (0.06)(0.025)} \approx 0.930 \end{aligned}$$

If our threshold is .9, we class the message as spam and reject it.

Bayesian Spam Filters using Multiple Words

∞ In general, the more words we consider, the more accurate the spam filter.
With the independence assumption if we consider k words:

$$p(S | \bigcap_{i=1}^k E_i) = \frac{\prod_{i=1}^k p(E_i | S)}{\prod_{i=1}^k p(E_i | S) + \prod_{i=1}^k p(E_i | \bar{S})}$$

$$r(w_1, w_2, \dots, w_n) = \frac{\prod_i p(w_i)}{\prod_{i=1}^k p(w_i) + \prod_{i=1}^k q(w_i)}$$

We can further improve the filter by considering pairs of words as a single block or certain types of strings.

Expected Value and Variance

Section 7.4

Section Summary

- ⌘ Expected Value
- ⌘ Linearity of Expectations
- ⌘ Average-Case Computational Complexity
- ⌘ Geometric Distribution
- ⌘ Independent Random Variables
- ⌘ Variance
- ⌘ Chebyshev's Inequality

Expected Value

Definition: The *expected value* (or *expectation* or *mean*) of the random variable $X(s)$ on the sample space S is equal to

$$E(X) = \sum_{s \in S} p(s)X(s).$$

Example-Expected Value of a Die: Let X be the number that comes up when a fair die is rolled. What is the expected value of X ?

Solution: The random variable X takes the values 1, 2, 3, 4, 5, or 6. Each has probability $1/6$. It follows that

$$E(X) = \frac{1}{6} \cdot 1 + \frac{1}{6} \cdot 2 + \cdots + \frac{1}{6} \cdot 6 = \frac{21}{6} = \frac{7}{2}.$$

Expected Value

Theorem 1: If X is a random variable and $p(X = r)$ is the probability that $X = r$, so that

$$p(X = r) = \sum_{s \in S, X(s) = r} p(s),$$

$$E(X) = \sum_{r \in X(S)} p(X = r)r.$$

Proof: Suppose that X is a random variable with range $X(S)$ and let $p(X = r)$ be the probability that X takes the value r . Consequently, $p(X = r)$ is the sum of the probabilities of the outcomes s such that $X(s) = r$. Hence,

$$E(X) = \sum_{r \in X(S)} p(X = r)r.$$



Expected Value

Theorem 2: The expected number of successes when n mutually independent Bernoulli trials are performed, where, the probability of success on each trial, $p = np$.

Proof: Let X be the random variable equal to the number of success in n trials. By Theorem 2 of section 7.2, $p(X = k) = C(n, k)p^kq^{n-k}$. Hence,

$$E(X) = \sum_{k=1}^n kp(X = k) \quad \text{by Theorem 1}$$

continued \rightarrow

Expected Value

$$\begin{aligned}
 E(X) &= \sum_{k=1}^n kp(X = k) && \text{from previous page} \\
 &= \sum_{k=1}^n kC(n, k)p^k q^{n-k} && \text{by Theorem 2 in Section 7.2} \\
 &= \sum_{k=1}^n nC(n-1, k-1)p^k q^{n-k} && \text{by Exercise 21 in Section 6.4} \\
 &= np \sum_{k=1}^n C(n-1, k-1)p^{k-1} q^{n-k} && \text{factoring } np \text{ from each term} \\
 &= np \sum_{j=0}^{n-1} C(n-1, j)p^{j-1} q^{n-1-j} && \text{shifting index of summation with } j = k - 1 \\
 &= np(p+q)^{n-1} && \text{by the binomial theorem} \\
 &= np. && \text{because } p + q = 1
 \end{aligned}$$

We see that the expected number of successes in n mutually independent Bernoulli trials is np .



Linearity of Expectations

The following theorem tells us that expected values are linear. For example, the expected value of the sum of random variables is the sum of their expected values.

Theorem 3: If X_i , $i = 1, 2, \dots, n$ with n a positive integer, are random variables on S , and if a and b are real numbers, then

$$(i) E(X_1 + X_2 + \dots + X_n) = E(X_1) + E(X_2) + \dots + E(X_n)$$

$$(ii) E(aX + b) = aE(X) + b.$$

see the text for the proof

Linearity of Expectations

Expected Value in the Hatcheck Problem: A new employee started a job checking hats, but forgot to put the claim check numbers on the hats. So, the n customers just receive a random hat from those remaining. What is the expected number of hat returned correctly?

Solution: Let X be the random variable that equals the number of people who receive the correct hat. Note that $X = X_1 + X_2 + \dots + X_n$,

where $X_i = 1$ if the i th person receives the hat and $X_i = 0$ otherwise.

- Because it is equally likely that the checker returns any of the hats to the i th person, it follows that the probability that the i th person receives the correct hat is $1/n$. Consequently (by Theorem 1), for all i

$$E(X_i) = 1 \cdot p(X_i = 1) + 0 \cdot p(X_i = 0) = 1 \cdot 1/n + 0 = 1/n.$$

- By the linearity of expectations (Theorem 3), it follows that:

$$E(X) = E(X_1) + E(X_2) + \dots + E(X_n) = n \cdot 1/n = 1.$$

Consequently, the average number of people who receive the correct hat is exactly 1. (Surprisingly, this answer remains the same no matter how many people have checked their hats!)

Linearity of Expectations

Expected Number of Inversions in a Permutation: The ordered pair (i, j) is an *inversion* in a permutation of the first n positive integers if $i < j$, but j precedes i in the permutation.

Example: There are six inversions in the permutation of 3, 5, 1, 4, 2

$(1, 3), (1, 5), (2, 3), (2, 4), (2, 5), (4, 5).$

Find the average number of inversions in a random permutation of the first n integers.

Solution: Let $I_{i,j}$ be the random variable on the set of all permutations of the first n positive integers with $I_{i,j} = 1$ if (i, j) is an inversion of the permutation and $I_{i,j} = 0$ otherwise. If X is the random variable equal to the number of inversions in the permutation, then

$$X = \sum_{1 \leq i < j \leq n} I_{i,j}.$$

⌘ Since it is equally likely for i to precede j in a randomly chosen permutation as it is for j to precede i , we have: $E(I_{i,j}) = 1 \cdot p(I_{i,j} = 1) + 0 \cdot p(I_{i,j} = 0) = 1 \cdot 1/2 + 0 = 1/2$, for all (i, j) .

⌘ Because there are $\binom{n}{2}$ pairs i and j with $1 \leq i < j \leq n$, by the linearity of expectations (Theorem 3), we have:

$$E(X) = \sum_{1 \leq i < j \leq n} E(I_{i,j}) = \binom{n}{2} \cdot \frac{1}{2} = \frac{n-1}{2} \cdot \frac{1}{2}.$$

Consequently, it follows that there is an average of $n(n-1)/4$ inversions in a random permutation of the first n positive integers.

Average-Case Computational Complexity

The average-case computational complexity of an algorithm can be found by computing the expected value of a random variable.

- Let the sample space of an experiment be the set of possible inputs a_j , $j = 1, 2, \dots, n$, and let the random variable X be the assignment to a_j of the number of operations used by the algorithm when given a_j as input.
- Assign a probability $p(a_j)$ to each possible input value a_j .
- The expected value of X is the average-case computational complexity of the algorithm.

$$E(X) = \sum_{j=1}^n p(a_j)X(a_j).$$

Average-Case Complexity of Linear Search

What is the average-case complexity of linear search (described in Chapter 3) if the probability that x is in the list is p and it is equally likely that x is any of the n elements of the list?

```
procedure linear search( $x$ : integer,  $a_1, a_2, \dots, a_n$ : distinct integers)
 $i := 1$ 
while ( $i \leq n$  and  $x \neq a_i$ )
     $i := i + 1$ 
    if  $i \leq n$  then  $location := i$ 
    else  $location := 0$ 
return  $location$  { $location$  is the subscript of the term that equals  $x$ ,
or is 0 if  $x$  is not found}
```

continued \rightarrow

Average-Case Complexity of Linear Search

Solution: There are $n + 1$ possible types of input: one type for each of the n numbers on the list and one additional type for the numbers not on the list.

Recall that:

• $2i + 1$ comparisons are needed if x equals the i th element of the list.

• $2n + 2$ comparisons are used if x is not on the list.

The probability that x equals a_i is p/n and the probability that x is not in the list is $q = 1 - p$. The average-case computational complexity of the linear search algorithm is:

$$\begin{aligned} E &= 3p/n + 5p/n + \dots + (2n + 1)p/n + (2n + 2)q \\ &= (p/n)(3 + 5 + \dots + (2n + 1)) + (2n + 2)q \\ &= (p/n)((n + 1)^2 - 1) + (2n + 2)q \quad (\text{Example 2 from Section 5.1}) \\ &= p(n + 2) + (2n + 2)q. \end{aligned}$$

- When x is guaranteed to be in the list, $p = 1$, $q = 0$, so that $E = n + 2$.
- When p is $1/2$ and $q = 1/2$, then $E = (n + 2)/2 + n + 1 = (3n + 4) / 2$.
- When p is $3/4$ and $q = 1/4$ then $E = (n + 2)/4 + (n + 1)/2 = (5n + 8) / 4$.
- When x is guaranteed not to be in the list, $p = 0$ and $q = 1$, then $E = 2n + 2$.

Average-Case Complexity of Insertion Sort

✧ What is the average number of comparisons used by insertion sort from Chapter 3) to sort n distinct elements?

- At step i for $i = 2, \dots, n$, insertion sort inserts the i th element in the original list into the correct position in the sorted list of the first $i - 1$ elements.

```
procedure insertion sort
    ( $a_1, \dots, a_n$ : reals with  $n \geq 2$ )
    for  $j := 2$  to  $n$ 
         $i := 1$ 
        while  $a_j > a_i$ 
             $i := i + 1$ 
         $m := a_j$ 
        for  $k := 0$  to  $j - i - 1$ 
             $a_{j-k} := a_{j-k-1}$ 
         $a_i := m$ 
    {Now  $a_1, \dots, a_n$  is in increasing order}
```

continued \rightarrow

Average-Case Complexity of Insertion Sort

Solution: Let X be the random variable equal to the number of comparisons used by insertion sort to sort a list of a_1, a_2, \dots, a_n distinct elements. $E(X)$ is the average number of comparisons.

⌘ Let X_i be the random variable equal to the number of comparisons used to insert a_i into the proper position after the first $i - 1$ elements a_1, a_2, \dots, a_{i-1} have been sorted.

⌘ Since $X = X_2 + X_3 + \dots + X_n$,

$$E(X) = E(X_2 + X_3 + \dots + X_n) = E(X_2) + E(X_3) + \dots + E(X_n).$$

⌘ To find $E(X_i)$ for $i = 2, 3, \dots, n$, let $p_j(k)$ be the probability that the largest of the first j elements in the list occurs at the k th position, that is, $\max(a_1, a_2, \dots, a_j) = a_k$, where $1 \leq k \leq j$.

⌘ Assume uniform distribution; $p_j(k) = 1/j$.

⌘ Then $X_i(k) = k$.

continued →

Average-Case Complexity of Insertion Sort

✧ Since a_i could be inserted into any of the first i positions

$$E(X_i) = \sum_{k=1}^i p_i(k) \cdot X_i(k) = \sum_{k=1}^i \frac{1}{i} \cdot k = \frac{1}{i} \sum_{k=1}^i k = \frac{1}{i} \cdot \frac{i(i+1)}{2} = \frac{i+1}{2}$$

✧ It follows that

$$\begin{aligned} E(X) &= \sum_{i=2}^n E(X_i) = \sum_{i=2}^n \frac{i+1}{2} = \frac{1}{2} \sum_{j=3}^{n+1} j \\ &= \frac{1}{2} \frac{(n+1)(n+2)}{2} - \frac{1}{2}(1+2) = \frac{n^2 + 3n - 4}{4} \end{aligned}$$

✧ Hence, the average-case complexity is

$$\theta(n^2)$$

The Geometric Distribution

Definition 2: A random variable X has *geometric distribution* with parameter p if $p(X = k) = (1 - p)^{k-1}p$ for $k = 1, 2, 3, \dots$, where p is a real number with $0 \leq p \leq 1$.

Theorem 4: If the random variable X has the geometric distribution with parameter p , then $E(X) = 1/p$.

Example: Suppose the probability that a coin comes up tails is p . What is the expected number of flips until this coin comes up tails?

- ✧ The sample space is $\{T, HT, HHT, HHHT, HHHHT, \dots\}$.
- ✧ Let X be the random variable equal to the number of flips in an element of the sample space; $X(T) = 1$, $X(HT) = 2$, $X(HHT) = 3$, etc.
- ✧ By Theorem 4, $E(X) = 1/p$.

see text for full details

Independent Random Variables

Definition 3: The random variables X and Y on a sample space S are independent if

$$p(X = r_1 \text{ and } Y = r_2) = p(X = r_1) \cdot p(Y = r_2).$$

Theorem 5: If X and Y are independent variables on a sample space S , then $E(XY) = E(X)E(Y)$.

see text for the proof

Variance

Deviation: The *deviation* of X at $s \in S$ is $X(s) - E(X)$, the difference between the value of X and the mean of X .

Definition 4: Let X be a random variable on the sample space S . The *variance* of X , denoted by $V(X)$ is

$$V(X) = \sum_{s \in S} (X(s) - E(X))^2 p(s).$$

That is $V(X)$ is the weighted average of the square of the deviation of X . The standard deviation of X , denoted by $\sigma(X)$ is defined to be

$$\sqrt{V(X)}.$$

Theorem 6: If X is a random variable on a sample space S , then $V(X) = E(X^2) - E(X)^2$.

Corollary 1: If X is a random variable on a sample space S and $E(X) = \mu$, then $V(X) = E((X - \mu)^2)$. *see text for the proof*

see text for the proof.

Variance

Example: What is the variance of the random variable X , where $X(t) = 1$ if a Bernoulli trial is a success and $X(t) = 0$ if it is a failure, where p is the probability of success and q is the probability of failure?

Solution: Because X takes only the values 0 and 1, it follows that $X^2(t) = X(t)$. Hence,

Variance of the Value of a Die: What is the variance of a random variable X , where X is the number that comes up when a fair die is rolled?

Solution: We have $V(X) = E(X^2) - E(X)^2$. In an earlier example, we saw that $E(X) = 7/2$. Note that

$$E(X^2) = 1/6(1^2 + 2^2 + 3^2 + 4^2 + 5^2 + 6^2) = 91/6.$$

We conclude that

$$V(X) = \frac{91}{6} - \left(\frac{7}{2}\right)^2 = \frac{35}{12}.$$

Irenée-Jules Bienaymé
(1796-1878)



Variance

Bienaymé's Formula: If X and Y are two independent random variables on a sample space S , then $V(X + Y) = V(X) + V(Y)$. Furthermore, if $X_i, i = 1, 2, \dots, n$, with n a positive integer, are pairwise independent random variables on S , then

$$V(X_1 + X_2 + \dots + X_n) = V(X_1) + V(X_2) + \dots + V(X_n).$$

Example: Find the variance of the number of successes when n independent Bernoulli trials are performed, where on each trial, p is the probability of success and q is the probability of failure. *see text for the proof*

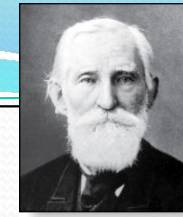
Solution: Let X_i be the random variable with $X_i((t_1, t_2, \dots, t_n)) = 1$ if trial t_i is a success and $X_i((t_1, t_2, \dots, t_n)) = 0$ if it is a failure. Let $X = X_1 + X_2 + \dots + X_n$. Then X counts the number of successes in the n trials.

By Bienaymé's Formula, it follows that $V(X) = V(X_1) + V(X_2) + \dots + V(X_n)$.

By the previous example, $V(X_i) = pq$ for $i = 1, 2, \dots, n$.

Hence, $V(X) = npq$.

Pafnuty Lvovich Chebyshev
(1821-1894)



Chebyshev's Inequality

Chebyshev's Inequality: Let X be a random variable on a sample space S with probability function p . If r is a positive real number, then

$$p(|X(s) - E(X)| \geq r) \leq V(X)/r^2.$$

see text for the proof

Example: Suppose that X is a random variable that counts the number of tails when a fair coin is tossed n times. Note that X is the number of successes when n independent Bernoulli trials, each with probability of success $1/2$ are done. Hence, (by Theorem 2) $E(X) = n/2$ and (by Example 18) $V(X) = n/4$.

By Chebyshev's inequality with $r = \sqrt{n}$,

$$p(|X(s) - n/2| \geq \sqrt{n}) \leq (n/4)/(\sqrt{n})^2 = 1/4.$$

This means that the probability that the number of tails that come up on n tosses deviates from the mean, $n/2$, by more than \sqrt{n} is no larger than $1/4$.