

CSE 250 Recitation

April 17 - 18: Expected Runtime



Expected Value

A **random variable** represents a quantity that is dependent on random occurrence

Example: Let **X** be the value rolled on a six-sided die

X is a random variable

- It's value can be 1,2,3,4,5 or 6
- It's value depends on a random event (rolling the die)

Expected Value

The expected value of a random variable, \mathbf{X} , is the average value of the possible outcomes, weighted by the probability of each outcome. Denoted $\mathbf{E}[\mathbf{X}]$.

Example: Let \mathbf{X} be the value rolled on a six-sided die

Possible values of \mathbf{X} : 1,2,3,4,5,6

Probability of each outcome: $\frac{1}{6}$

$$\mathbf{E}[\mathbf{X}] = \frac{1}{6} \cdot 1 + \frac{1}{6} \cdot 2 + \frac{1}{6} \cdot 3 + \frac{1}{6} \cdot 4 + \frac{1}{6} \cdot 5 + \frac{1}{6} \cdot 6 = 3.5$$

Expected Value

The expected value of a random variable, \mathbf{X} , is the average value of the possible outcomes, weighted by the probability of each outcome. Denoted $\mathbf{E}[\mathbf{X}]$.

Generally:

$$E[X] = \sum_i P_i \cdot X_i$$

Probability of the i^{th} outcome

value of the i^{th} outcome

Exercise

A deck of cards contains 52 cards. 4 aces, 4 of each number 2-10, and 12 face cards (4 jacks, 4 queens, 4 kings).

In Blackjack, number cards are worth their value (ie 2 is worth 2, 3 is worth 3, etc), face cards are worth 10, and aces (for simplicity) are worth 1.

If you draw a single card from a shuffled deck of cards, what is the expected value of that card?

$$E[X] = \sum_i P_i \cdot X_i$$

Exercise

Note: $4/52 = 1/13$

If X is the value of the drawn card, then

$$E[X] = 1/13 \cdot (1 + 2 + 3 + 4 + 5 + 6 + 7 + 8 + 9 + 10) + 3/13 \cdot 10 = 6.538$$

Linearity of Expectation

Expected value is a linear function; $E[X+Y] = E[X] + E[Y]$ and $E[cX] = cE[X]$

Example: Let X and Y represent the value of two different rolls of a 6-sided die

The expected value of the sum of these rolls is $E[X + Y]$

We could compute this the long way by averaging over all 36 possible outcomes...but since expectation is linear:

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$$E[X + Y] = E[X] + E[Y] = 3.5 + 3.5 = 7$$

Discussion

How would we find the expected sum of rolling a d6 and a d20 together?

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How would we find the expected sum of rolling a d6 and a d20 together?

Since expectation is linear...compute the expected value of each and add them!

Let **X** be the d6, and **Y** be the d20

We already know **$E[X] = 3.5$**

$E[Y] = 1/20 \cdot (1 + 2 + 3 + \dots + 19 + 20) = 10.5$

$E[X+Y] = 14$

Discussion

How would we find the

Since expectation is

Let X be the d6, and Y

We already know $E[X]$

$$E[Y] = 1/20 \cdot (1 + 2 + \dots + 20)$$

$$E[X+Y] = 14$$

See it in action:

Generate a bunch of die rolls: [d6](#) [d20](#)

Compute the averages (for example in a spreadsheet)

The average of the d6 will be *close* to 3.5

The average of the d20 will be *close* to 10.5

The more rolls, the closer the averages will be to expectation

The average of the sums will always EXACTLY be the sum of the averages!

Expected Runtime Example #1

```
def mystery(data):  
    if randint() % 100 == 0:  
        sum = 0  
        for d in data:  
            sum += data  
    else:  
        sum = data[0] * data.size()  
    return sum
```

Exercise:

Write out the growth function, $T(n)$, representing the runtime of this function.

What are the unqualified bounds?

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    return sum
```

Exercise:

Write out the growth function, $T(n)$, representing the runtime of this function.

$$T(n) = \begin{cases} n & \text{if } X \% 100 == 0 \\ 1 & \text{otherwise} \end{cases}$$

What are the unqualified bounds?
 $O(n)$, $\Omega(1)$

Expected Runtime Example #1

Discussion: What is $E[T(n)]$?

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$$E[T(n)] = \frac{1}{100} \cdot n + \frac{99}{100} \cdot 1$$

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The first outcome
happens 1/100 times

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Expected Runtime Example #1

Discussion: What is $E[T(n)]$?

$$T(n) = \begin{cases} n & \text{if } X \% 100 == 0 \\ 1 & \text{otherwise} \end{cases}$$

Remember: $E[X] = \sum_i P_i \cdot X_i$

The second outcome happens 99/100 times

$$E[T(n)] = \frac{1}{100} \cdot n + \frac{99}{100} \cdot 1$$

Expected Runtime Example #1

Discussion: What are the bounds of $E[T(n)]$?

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Discussion: What are the bounds of $E[T(n)]$? $O(n)$

$$E[T(n)] = \frac{1}{100} \cdot n + \frac{99}{100} \cdot 1$$

Expected Runtime Example #2

```
def mystery(data):  
    if randint()%data.size()==0:  
        sum = 0  
        for d in data:  
            sum += data  
    else:  
        sum = data[0] * data.size()  
    return sum
```

Exercise:

Write out the runtime, $T(n)$, and the expected runtime, $E[T(n)]$ for this function.

What are the bounds on these growth functions?

Expected Runtime Example #2

```
def mystery(data):  
    if randint()%data.size()==0:  
        sum = 0  
        for d in data:  
            sum += data  
    else:  
        sum = data[0] * data.size()  
    return sum
```

$$T(n) = \begin{cases} n & \text{if } X \% n == 0 \\ 1 & \text{otherwise} \end{cases} \in O(n), \Omega(1)$$

$$E[T(n)] = \frac{1}{n} \cdot n + \frac{n-1}{n} \cdot 1 \in O(1)$$

Expected Runtime Example #3

```
def mystery(data):  
    idx = randint() % data.size()  
    val = data[idx]  
    for i = 1..val:  
        print("wow")
```

Discussion:

What is the worst-case runtime if:

- Values in data range from 1-100?
- Values in data range from 1-n?

What is the expected runtime if:

- The expected value of data[x] is 20?
- The expected value of data[x] is $n/2$?