

CS 574: Randomized Algorithms

Lecture 2. The Probabilistic Method and First Moment

August 27, 2015

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- Notice the use of union bound.

Linearity of Expectation

- If X_1, \dots, X_n are discrete, real-valued r.v then
 $E[X_1 + \dots + X_n] = E[X_1] + \dots + E[X_n]$. No need to know anything about distribution or dependence structure!

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- **Class Assignment 1:**

Claim

In any graph G there exists a cut that cuts at least half the edges.

Markov Inequality (First Moment)

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- **Class Assignment 2:** Prove Markov.

Crossing Number Inequalities

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- Tight for dense graphs.