





- If a fair coin is tossed four times, what's the probability of getting four heads? What's the probability that the last toss is a head given that the first three are heads?
- In a group of *n* people, what's the probability that at least two people have the same birthday?

Expected Value

- You probably know about computing weighted averages from classes in which your grade is computed as, e.g., 50% exams, 20% homework, etc.
- "Expected value" is a generalization of this: Given a sample space S, a "random variable" X (function from S to \mathbb{R}), and a probability distribution p, define expected value of X thus:

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

Intuitive idea — "average" value, where the average is weighted by how likely the different values are.







