

Recent homework assignments have asked you to read several articles about the concept of a growth mindset.

- What have you found most insightful or impactful from these articles?
- How could you cultivate a growth mindset, and how could this help you succeed in this course?

Warm-up: Define the following random variables.

$X = 0$ with probability 1.

$$E(X) = 0(1) = 0$$

$Y = \pm 1$ with probability $\frac{1}{2}$ each.

$$E(Y) = 1\left(\frac{1}{2}\right) + (-1)\left(\frac{1}{2}\right) = 0$$

$Z = \pm 100$ with probability $\frac{1}{2}$ each.

$$E(Z) = 100\left(\frac{1}{2}\right) + (-100)\left(\frac{1}{2}\right) = 0$$

1. Which of the following is true?

- (a) $E(X) = E(Y) = E(Z)$ ← True since $E(X) = E(Y) = E(Z) = 0$
 (b) $E(X) < E(Y) < E(Z)$
 (c) $E(X) > E(Y) > E(Z)$

$$\begin{aligned} \text{Var}(Z) &= E(Z^2) - (E(Z))^2 = 10000 - 0 \\ &\quad \uparrow \\ &E(Z^2) = (100^2)\left(\frac{1}{2}\right) + ((-100)^2)\left(\frac{1}{2}\right) = 10000 \end{aligned}$$

2. Which of the following is true?

- (a) $\text{Var}(X) = \text{Var}(Y) = \text{Var}(Z)$
 (b) $\text{Var}(X) < \text{Var}(Y) < \text{Var}(Z)$
 (c) $\text{Var}(X) > \text{Var}(Y) > \text{Var}(Z)$

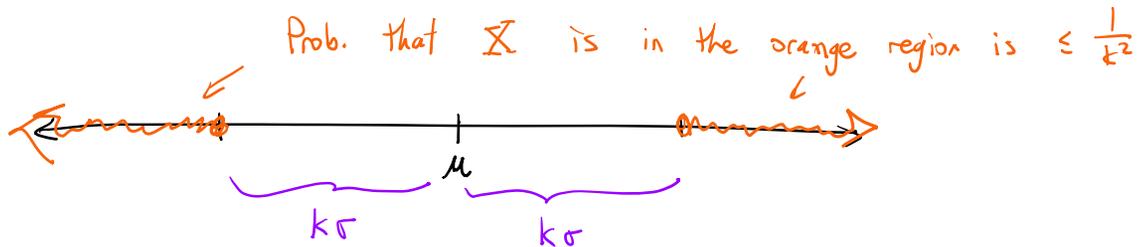
$$\text{Var}(X) = 0$$

$$\text{Var}(Y) = 1$$

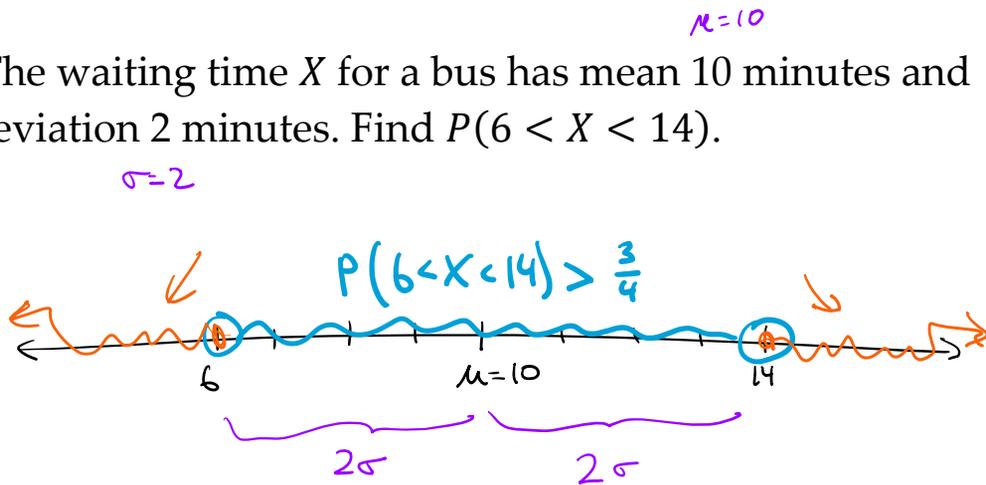
Chebyshev's Inequality: Let X be a discrete random variable with mean μ and standard deviation σ . For any $k \geq 1$,

$$P(|X - \mu| \geq k\sigma) \leq \frac{1}{k^2}.$$

In words, the probability that X is at least k standard deviations away from its mean is at most $\frac{1}{k^2}$.



Example: The waiting time X for a bus has mean 10 minutes and standard deviation 2 minutes. Find $P(6 < X < 14)$.



Chebyshev: $P(|X - \mu| \geq 2\sigma) \leq \frac{1}{2^2}$

$P(|X - 10| \geq 2(2)) \leq \frac{1}{4}$
 orange region

$P(X \leq 6 \text{ or } X \geq 14) \leq \frac{1}{4}$

Therefore,

$P(6 < X < 14) > 1 - \frac{1}{4} = \frac{3}{4}$

Verify: $P(|X - \mu| \geq k\sigma) \leq \frac{1}{k^2}$ for $k=2$

$$P(|X - \mu| \geq 2\sigma) \leq \frac{1}{4}$$

$$P(|X - 6.6| \geq 2\sqrt{5.44}) \leq \frac{1}{4}$$

$$P(|X - 6.6| \geq 4.66) \leq \frac{1}{4}$$

TRUE!

$$0 \leq \frac{1}{4}$$

