

# Probability

A discrete probability space  $\Omega$  is a countable set imbued with a probability function  $\mathbb{P} : \Omega \rightarrow [0, 1]$  such that  $\sum_{x \in \Omega} \mathbb{P}(x) = 1$ . A random variable is a function  $X : \Omega \rightarrow \mathbb{R}$

Given a discrete random variable  $X : \Omega \rightarrow S \subset \mathbb{R}$ , the expectation  $\mathbb{E}(X)$  is equal to  $\sum_{s \in S} s\mathbb{P}(X = s)$ . The variance  $\mathbb{V}(X)$  is equal to  $\mathbb{E}((X - \mathbb{E}(X))^2)$

Given an event  $A \subset \Omega$ , its indicator function  $I_A : \Omega \rightarrow \{0, 1\}$  is defined to be 1 on  $A$  and 0 on  $\Omega \setminus A$ .

**Theorem (Markov's inequality):** For  $t > 0$  and a positive random variable  $X > 0$  we have  $\mathbb{P}(X > t) < \frac{\mathbb{E}(X)}{t}$

**Theorem:** For a positive random variable  $X > 0$  we have  $\mathbb{P}(X = 0) \leq \frac{\mathbb{V}(X)}{\mathbb{E}(X)^2}$

The probability generating function of a random variable  $X$  is defined to be  $G_X(z) \equiv \sum_{s \in S} z^s \mathbb{P}(z = s)$

## Problems

**Problem 1:** Show that a graph  $G$  has a bipartition  $V(G) = V_1 \cup V_2$  such that  $e(G[V_1]) + e(G[V_2]) \leq \frac{e(G)}{2}$  (where  $e(G[U])$  means the number of edges whose end points are both in  $U$ )

**Problem 2:** Given  $s, t$  integers, show that for every  $n \geq 1$ , there is a bipartite graph with both parts of size  $n$ , at least  $\frac{1}{2}n^2 - \frac{s+t-2}{st-1}$  edges, but doesn't contain a  $K_{s,t}$  (the complete bipartite graph with partitions of sizes  $s$  and  $t$ )

**2012/1/1:** For every positive integer  $n$ , let  $p(n)$  denote the number of ways to express  $n$  as a sum of positive integers. For example,  $p(4) = 5$  because:

$$4 = 3 + 1 = 2 + 2 = 2 + 1 + 1 = 1 + 1 + 1 + 1$$

Also define  $p(0) = 1$ .

Prove that  $p(n) - p(n-1)$  is the number of ways to express  $n$  as a sum of integers each of which is strictly greater than 1

**2016/2/4** Let  $k$  be a positive integer. For each nonnegative integer  $n$ , let  $f(n)$  be the number of solutions  $(x_1, x_2, \dots, x_k) \in \mathbb{Z}^k$  of the inequality  $|x_1| + |x_2| + \dots + |x_k| \leq n$ . Prove that for every  $n \geq 1$ ,  $f(n-1)f(n+1) \leq f(n)^2$

**2016/1/5** Let  $S_n$  denote the set of permutations of the sequence  $(1, 2, \dots, n)$ . For every permutation  $\pi = (\pi_1, \pi_2, \dots, \pi_n) \in S_n$ , let  $inv(\pi)$  be the number of pairs  $1 \leq i < j \leq n$  with  $\pi_i > \pi_j$ , ie the number of inversions in  $\pi$ . Denote by  $f(n)$  the number of permutations of  $\pi \in S_n$  for which  $inv(\pi)$  is divisible by  $n+1$ .

Prove that there exist infinitely many primes  $p$  such that  $f(p-1) > \frac{(p-1)!}{p}$  and infinitely many primes  $p$  for which  $f(p-1) < \frac{(p-1)!}{p}$ .