



# Entropy and Decisions

CSC401/2511 – Natural Language Computing – Fall 2024  
University of Toronto



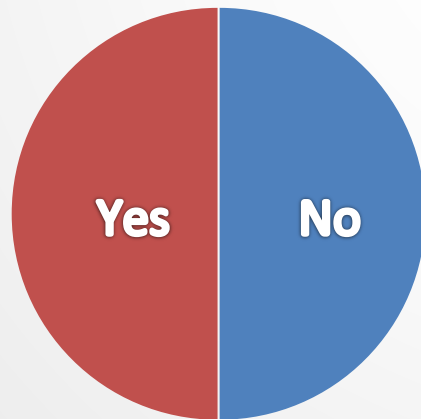
# Entropy

# LMs and Information Theory

- LMs may be evaluated **extrinsically** through their embedded performance on other tasks
- An LM may be evaluated **intrinsically** according to how accurately it predicts language
- **Information Theory** was developed in the 1940s for **data compression** and **transmission**
- Many of the concepts, chiefly **entropy**, apply directly to LMs

# Information

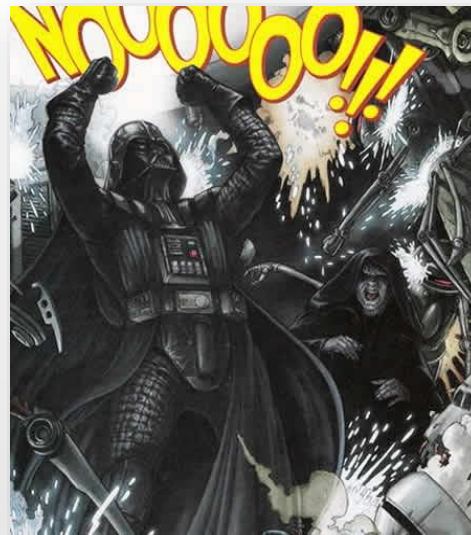
- Imagine Darth Vader is about to say either “yes” or “no” with **equal** probability.
  - You don’t know what he’ll say.
- You have a certain amount of **uncertainty** – a lack of information.



Darth Vader is © Disney  
And the prequels and Rey/Finn Star Wars suck

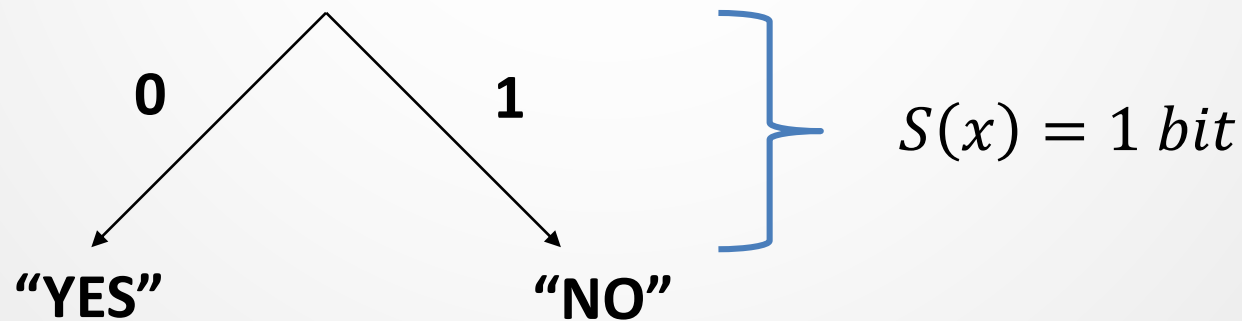
# Information

- Imagine you then **observe** Darth Vader saying “no”
- You’d be **surprised**: he could’ve said “yes”
- Your uncertainty is **gone**; you’ve **received information**.
- **How much** information do you **receive** about event  $x$  when you observe it?



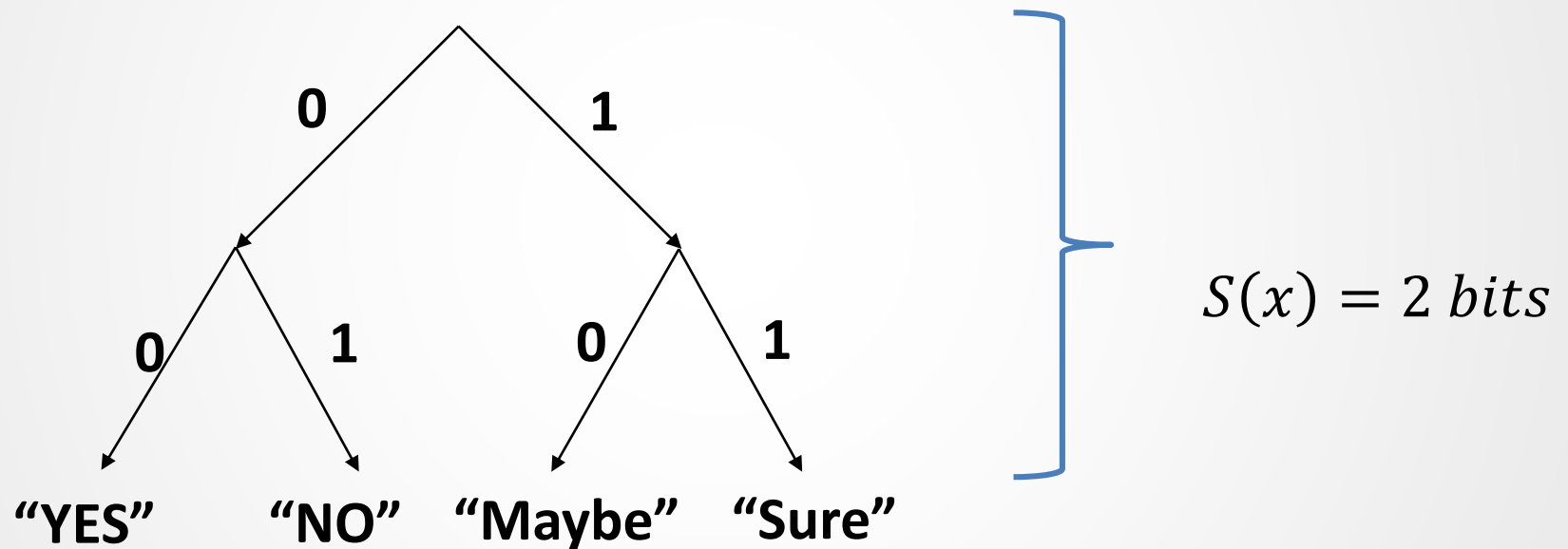
# Information

- Imagine communicating the outcome in binary
- The amount of information is the size of the message
- What's the **minimum, average** number of bits needed to encode any outcome?
- **Answer: 1**
- Example:



# Information

- What about 4 equiprobable words?



- In general  $S(x) = \log_2 \left( \frac{1}{P(x)} \right) = -\log_2 P(x)$

# Information

- Imagine Darth Vader is about to roll a **fair** die.
- You have **more uncertainty** about an event because there are **more** (equally probable) **possibilities**.
- You **receive** more information when you observe it.
- You are more **surprised** by any given outcome.



$$\begin{aligned} S(x) &= \log_2 \frac{1}{P(x)} \\ &= \log_2 \frac{1}{1/6} \approx \underline{\underline{2.58 \text{ bits}}} \end{aligned}$$



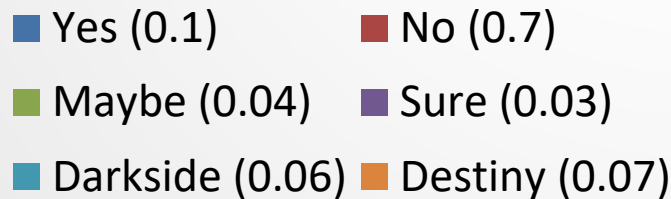
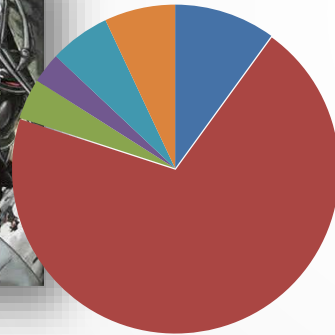
# Information can be additive

- One property of  $S(x) = \log_2 \frac{1}{P(x)}$  is additivity.
- From  $k$  **independent** events  $x_1 \dots x_k$ :
  - Does  $S(x_1 \dots x_k) = S(x_1) + S(x_2) + \dots + S(x_k)$  ?
- The answer is yes!

$$\begin{aligned} S(x_1 \dots x_k) &= \log_2 \frac{1}{P(x_1 \dots x_k)} \\ &= \log_2 \frac{1}{P(x_1) \dots P(x_k)} = \log_2 \frac{1}{P(x_1)} + \dots + \log_2 \frac{1}{P(x_k)} \\ &= S(x_1) + S(x_2) + \dots + S(x_k) \end{aligned}$$

# Events with unequal information

- Events are not always equally likely
- Surprisal will therefore be dependent on the event
- How surprising is the distribution overall?



- Suppose you **still** have 6 outcomes that are possible – **but** you're fairly sure it will be 'No'.
- We expect to be less surprised on **average**

# Entropy

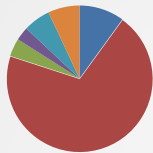
- **Entropy:**  $n.$  the average uncertainty/information/surprisal of a (discrete) random variable  $X$ .

$$H(X) = \underbrace{\sum_x P(x)}_{\text{Expectation over } X} \log_2 \frac{1}{P(x)}$$

- A lower bound on the average number of bits necessary to encode  $X$  (more on this later)



# Entropy – examples



- Yes (0.1)
- No (0.7)
- Maybe (0.04)
- Sure (0.03)
- Darkside (0.06)
- Destiny (0.07)

$$\begin{aligned} H(X) &= \sum_i p_i \log_2 \frac{1}{p_i} \\ &= 0.7 \log_2(1/0.7) + 0.1 \log_2(1/0.1) + \dots \\ &= 1.542 \text{ bits} \end{aligned}$$

There is **less** average uncertainty when the probabilities are ‘skewed’.

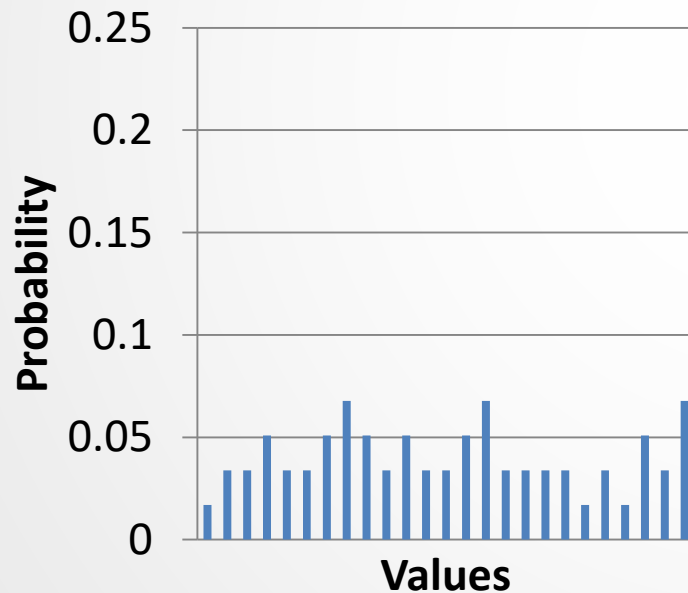


- 1
- 2
- 3
- 4
- 5
- 6

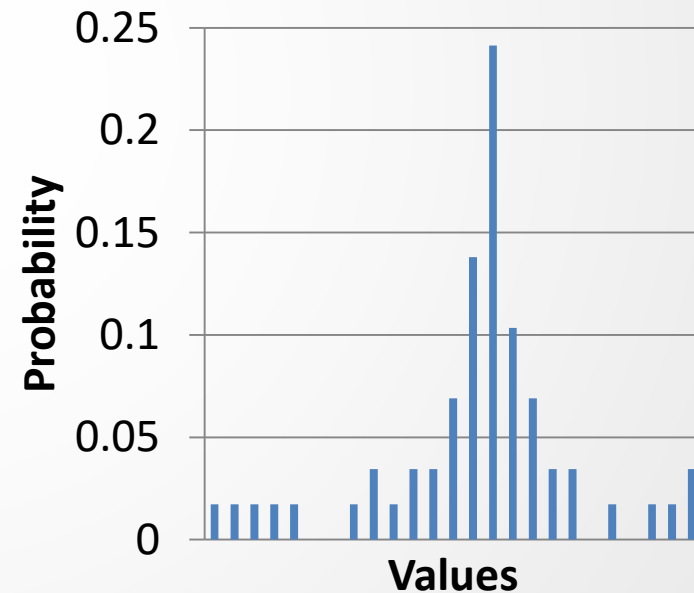
$$\begin{aligned} H(X) &= \sum_i p_i \log_2 \frac{1}{p_i} = 6 \left( \frac{1}{6} \log_2 \frac{1}{1/6} \right) \\ &= 2.585 \text{ bits} \end{aligned}$$

# Entropy characterizes the distribution

- **Flatter** distributions  $\Rightarrow$  **higher** entropy  $\Rightarrow$  **hard** to predict
- **Peaky** distributions  $\Rightarrow$  **lower** entropy  $\Rightarrow$  **easy** to predict



High



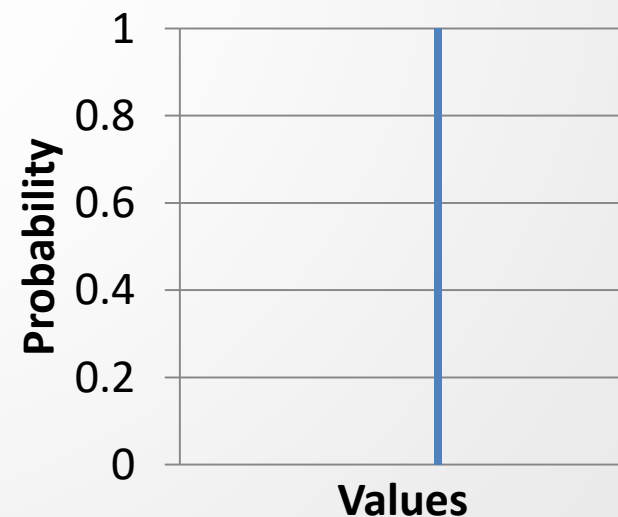
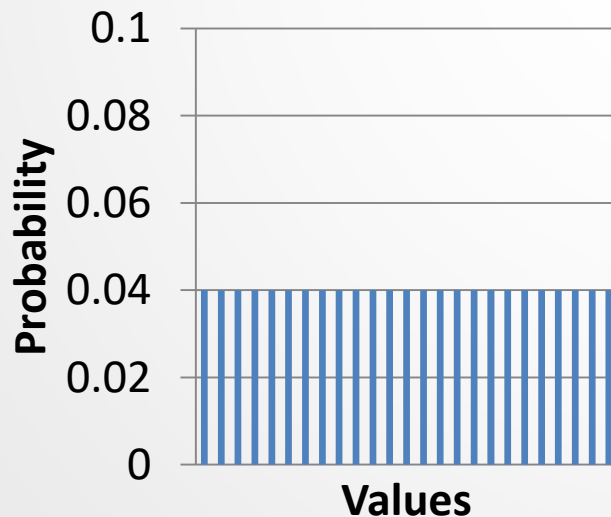
Low

# Bounds on entropy

- **Maximum**: uniformly distributed  $X_1$ . Given  $V$  choices,

$$H(X_1) = \sum_i p_i \log_2 \frac{1}{p_i} = \sum_i \frac{1}{V} \log_2 \frac{1}{1/V} = \log_2 V$$

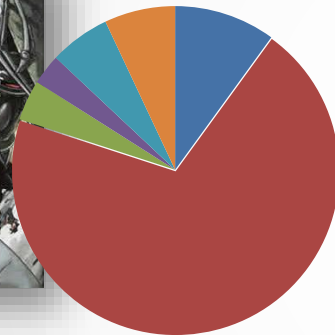
- **Minimum**: only one choice,  $H(X_2) = p_i \log_2 \frac{1}{p_i} = 1 \log_2 1 = 0$





# Coding with fewer bits is better

- If we want to **transmit** Vader's words **efficiently**, we can **encode** them so that **more probable words** require **fewer bits**.
  - On **average**, fewer bits will need to be transmitted.



■ Yes (0.1)      ■ No (0.7)  
■ Maybe (0.04)    ■ Sure (0.03)  
■ Darkside (0.06)   ■ Destiny (0.07)

Word (sorted)	Linear Code	Probability	Huffman Code
No	000	0.7	0
Yes	001	0.1	100
Destiny	010	0.07	101
Darkside	011	0.06	110
Maybe	100	0.04	1111
Sure	101	0.03	1110

Average codelength (Huffman) =  $1 \cdot 0.7 + 3 \cdot (0.1 + 0.07 + 0.06) + 4 \cdot (0.04 + 0.03) = 1.67 \text{ bits} > 1.54 \text{ bits} \approx H(X)$

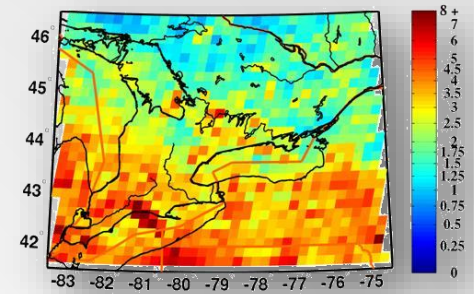
# The entropy rate of language

- Can we use entropy to measure how predictable language is?
- Imagine that language follows an LM  $P$  which infinitely generates one word after another:  $X = X_1, X_2, \dots$ 
  - A corpus  $c$  is a prefix of  $x$
- Uh oh: as  $N \rightarrow \infty$ ,  $H(X) = \infty$
- Instead, we take the per-word **entropy rate**

$$H_{rate}(X) = \lim_{N \rightarrow \infty} \frac{1}{N} H(X_1, \dots, X_N) \leq \log_2 V$$

- How do we handle more than one variable?
- How do we evaluate  $P(x)$ ?

# Entropy of several variables



- Consider the vocabulary of a meteorologist describing Temperature and Wetness.
  - Temperature  $\in \{\text{hot, mild, cold}\}$
  - Wetness  $\in \{\text{dry, wet}\}$

$$T \in \{1, 2, 3\}$$

$$\begin{aligned} P(W = \text{dry}) &= 0.6, \\ P(W = \text{wet}) &= 0.4 \end{aligned}$$

$$H(W) = 0.6 \log_2 \frac{1}{0.6} + 0.4 \log_2 \frac{1}{0.4} = \mathbf{0.970951 \text{ bits}}$$

$$\begin{aligned} P(T = \text{hot}) &= 0.3, \\ P(T = \text{mild}) &= 0.5, \\ P(T = \text{cold}) &= 0.2 \end{aligned}$$

$$H(T) = 0.3 \log_2 \frac{1}{0.3} + 0.5 \log_2 \frac{1}{0.5} + 0.2 \log_2 \frac{1}{0.2} = \mathbf{1.48548 \text{ bits}}$$

But  $W$  and  $T$  are *not* independent,  
 $P(W, T) \neq P(W)P(T)$



# Joint entropy

- **Joint Entropy:** *n.* the **average** amount of information needed to specify **multiple** variables **simultaneously**.

$$H(X, Y) = \sum_x \sum_y p(x, y) \log_2 \frac{1}{p(x, y)}$$

- **Hint:** this is *very* similar to univariate entropy – we just replace univariate probabilities with joint probabilities and sum over everything.

# Entropy of several variables

- Consider joint probability,  $P(W, T)$

	cold	mild	hot	
dry	0.1	0.4	0.1	0.6
wet	0.2	0.1	0.1	0.4
	0.3	0.5	0.2	1.0

- Joint entropy**,  $H(W, T)$ , computed as a sum over the space of joint events ( $W = w, T = t$ )

$$H(W, T) = 0.1 \log_2 1/0.1 + 0.4 \log_2 1/0.4 + 0.1 \log_2 1/0.1 + 0.2 \log_2 1/0.2 + 0.1 \log_2 1/0.1 + 0.1 \log_2 1/0.1 = 2.32193 \text{ bits}$$

Notice  $H(W, T) \approx 2.32 < 2.46 \approx H(W) + H(T)$

# Entropy given knowledge

- In our example, **joint entropy** of two variables together is **lower** than the **sum** of their **individual** entropies
  - $H(W, T) \approx 2.32 < 2.46 \approx H(W) + H(T)$
- **Why?**
- Information is **shared** among variables
  - There are **dependencies**, e.g., between temperature and wetness.
  - E.g., if we knew **exactly** how **wet** it is, is there **less confusion** about what the **temperature** is ... ?



# Conditional entropy

- **Conditional entropy:** *n.* the **average** amount of information needed to specify one variable given that you know another.

$$H(Y|X) = \sum_{x \in X} p(x) H(Y|X = x)$$

- **Comment:** this is the expectation of  $H(Y|X)$ , w.r.t.  $x$ .

# Entropy given knowledge

- Consider **conditional** probability,  $P(T|W)$

$P(W, T)$	$T = \text{cold}$	mild	hot	
$W = \text{dry}$	0.1	0.4	0.1	<b>0.6</b>
wet	0.2	0.1	0.1	<b>0.4</b>
	<b>0.3</b>	<b>0.5</b>	<b>0.2</b>	<b>1.0</b>

$$P(T|W) = P(W, T)/P(W)$$

$P(T   W)$	$T = \text{cold}$	mild	hot	
$W = \text{dry}$	0.1/ <b>0.6</b>	0.4/ <b>0.6</b>	0.1/ <b>0.6</b>	<b>1.0</b>
wet	0.2/ <b>0.4</b>	0.1/ <b>0.4</b>	0.1/ <b>0.4</b>	<b>1.0</b>

# Entropy given knowledge

- Consider **conditional** probability,  $P(T|W)$

$P(T   W)$	$T = \text{cold}$	mild	hot	
$W = \text{dry}$	1/6	2/3	1/6	1.0
wet	1/2	1/4	1/4	1.0

- $H(T|W = \text{dry}) = H\left(\left\{\frac{1}{6}, \frac{2}{3}, \frac{1}{6}\right\}\right) = 1.25163 \text{ bits}$
- $H(T|W = \text{wet}) = H\left(\left\{\frac{1}{2}, \frac{1}{4}, \frac{1}{4}\right\}\right) = 1.5 \text{ bits}$
- Conditional entropy** combines these:

$$\begin{aligned}
 H(T|W) &= [p(W = \text{dry})H(T|W = \text{dry})] + [p(W = \text{wet})H(T|W = \text{wet})] \\
 &= 1.350978 \text{ bits}
 \end{aligned}$$

*Note: In the original image, a green arrow points from 0.6 to the first term and an orange arrow points from 0.4 to the second term.*

# Equivocation removes uncertainty

- Remember  $H(T) = 1.48548$  bits
  - $H(W, T) = 2.32193$  bits
  - $H(T|W) = 1.350978$  bits
- } **Entropy** (i.e., confusion) about temperature is **reduced** if we **know** how wet it is outside.
- How much does  $W$  tell us about  $T$ ?
    - $H(T) - H(T|W) = 1.48548 - 1.350978 \approx 0.1345$  bits
    - Well, a little bit!

# Perhaps $T$ is more informative?


- Consider **another** conditional probability,  $P(W|T)$

$P(W T)$	$T = \text{cold}$	mild	hot
$W = \text{dry}$	0.1/ <b>0.3</b>	0.4/ <b>0.5</b>	0.1/ <b>0.2</b>
wet	0.2/ <b>0.3</b>	0.1/ <b>0.5</b>	0.1/ <b>0.2</b>
	1.0	1.0	1.0

- $H(W|T = \text{cold}) = H\left(\left\{\frac{1}{3}, \frac{2}{3}\right\}\right) = 0.918295 \text{ bits}$
- $H(W|T = \text{mild}) = H\left(\left\{\frac{4}{5}, \frac{1}{5}\right\}\right) = 0.721928 \text{ bits}$
- $H(W|T = \text{hot}) = H\left(\left\{\frac{1}{2}, \frac{1}{2}\right\}\right) = 1 \text{ bit}$
- $H(W|T) = 0.8364528 \text{ bits}$**



# A little bit of knowledge still removes uncertainty, but ...

- $H(T) = 1.48548$  bits
- $H(W) = 0.970951$  bits
- $H(W, T) = 2.32193$  bits
- $H(T|W) = 1.350978$  bits
- $H(T) - H(T|W) \approx \mathbf{0.1345 \text{ bits}}$   Previously computed
- How much does  $T$  tell us about  $W$  on average?
  - $H(W) - H(W|T) = 0.970951 - 0.8364528 \approx \mathbf{0.1345 \text{ bits}}$
  - Interesting ... is that a coincidence?

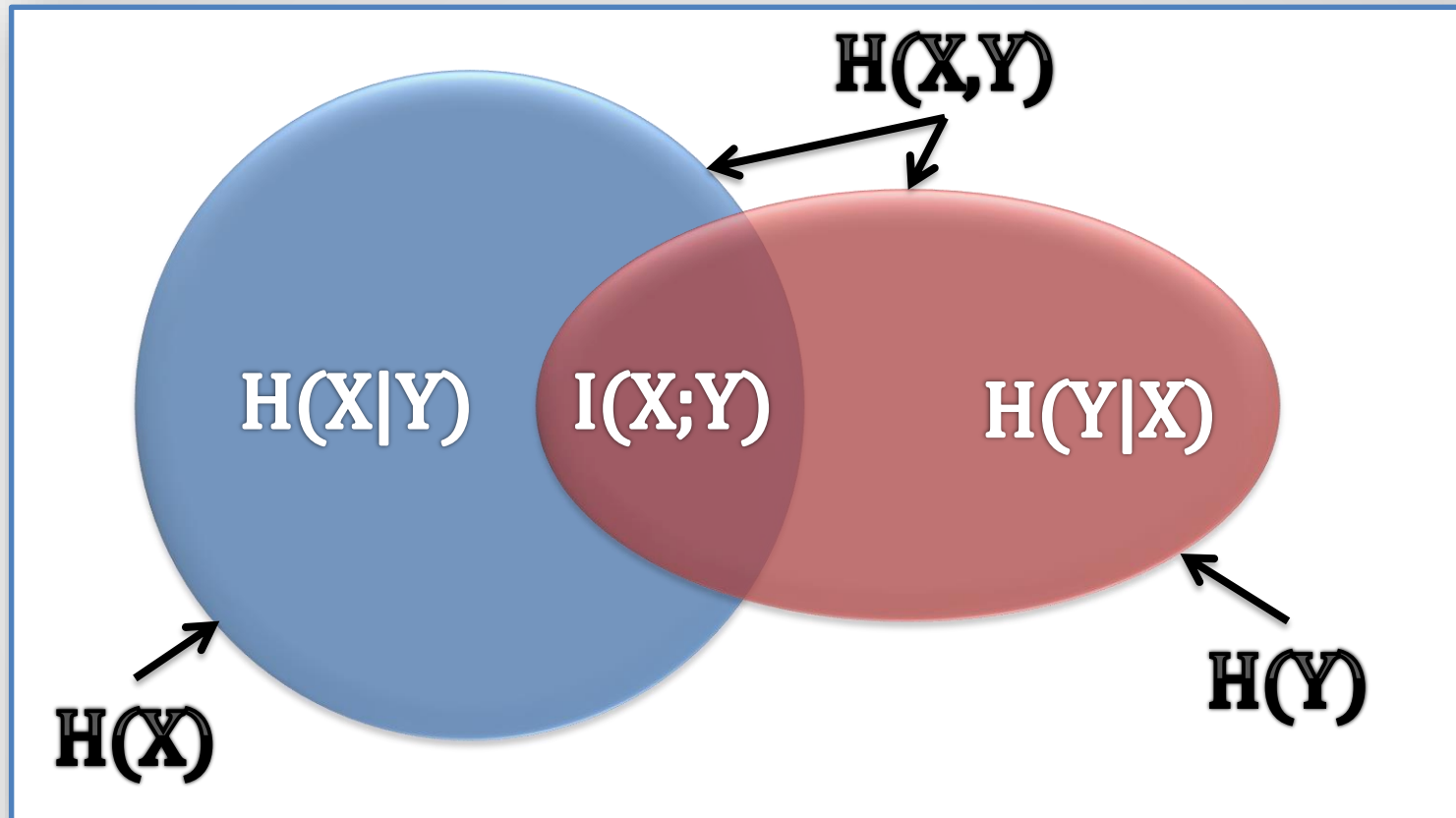
# Mutual information

- **Mutual information:** *n.* the **average** amount of information **shared** between variables.

$$\begin{aligned} I(X; Y) &= H(X) - H(X|Y) = H(Y) - H(Y|X) \\ &= \sum_{x,y} p(x, y) \log_2 \frac{p(x, y)}{p(x)p(y)} \end{aligned}$$

- **Hint:** The amount of uncertainty **removed** in variable  $X$  if you know  $Y$ .
- **Hint2:** If  $X$  and  $Y$  are **independent**,  $p(x, y) = p(x)p(y)$ , then
$$\log_2 \frac{p(x, y)}{p(x)p(y)} = \log_2 1 = 0 \quad \forall x, y$$
 – **there is no mutual information!**

# Relations between entropies



$$H(X, Y) = H(X) + H(Y) - I(X; Y)$$

# Returning to language

- Recall  $H_{rate}(X) = \lim_{N \rightarrow \infty} \frac{1}{N} H(X_1, X_2, \dots, X_N)$
- Now we have

$$H(X_1, X_2, \dots, X_N) = \sum_{x_1, \dots, x_N} P(x_1, \dots, x_N) \log_2 \frac{1}{P(x_1, \dots, x_N)}$$

- But we still don't know how to compute  $P(\dots)$
- We will approximate the log terms with our trained LM  $Q$

# Cross-entropy

- **Cross-entropy** measures the uncertainty of a distribution  $Q$  of samples drawn from  $P$

$$H(X; Q) = \sum_x P(x) \log_2 \frac{1}{Q(x)}$$

- As  $Q$  nears  $P$ , cross-entropy nears entropy
- We pay for this mismatch with added uncertainty
  - More on this shortly



# Estimating cross-entropy

- We can evaluate  $Q$  but not  $P$
- **But** corpus  $c = x_1, \dots, x_N$  is drawn from  $P$ !
- Let  $s_1, s_2, \dots, s_M$  be  $c$ 's sentences where  $\sum_m |s_m| = N$

$$H_{rate}(X) \approx \frac{1}{N} H(X_1, \dots, X_N) \quad \leftarrow (\text{large } N)$$

$$\approx \frac{1}{N} H(X_1, \dots, X_N; Q) \quad \leftarrow (Q \approx P)$$

$$\approx \frac{1}{N} \log_2 \frac{1}{Q(c)} \quad \swarrow (\text{it happened!})$$

$$\approx \frac{1}{N} \boxed{\sum_{m=1}^M \log_2 \frac{1}{Q(s_m)}} = \text{Negative Log Likelihood (NLL)}$$

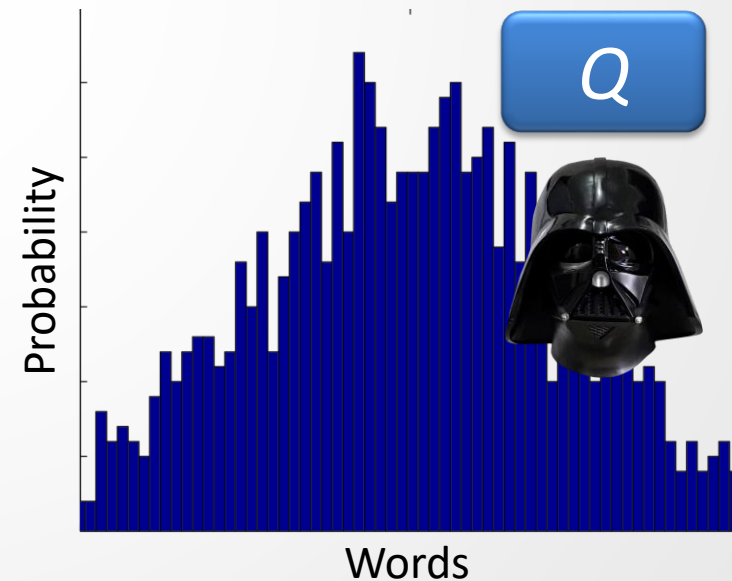
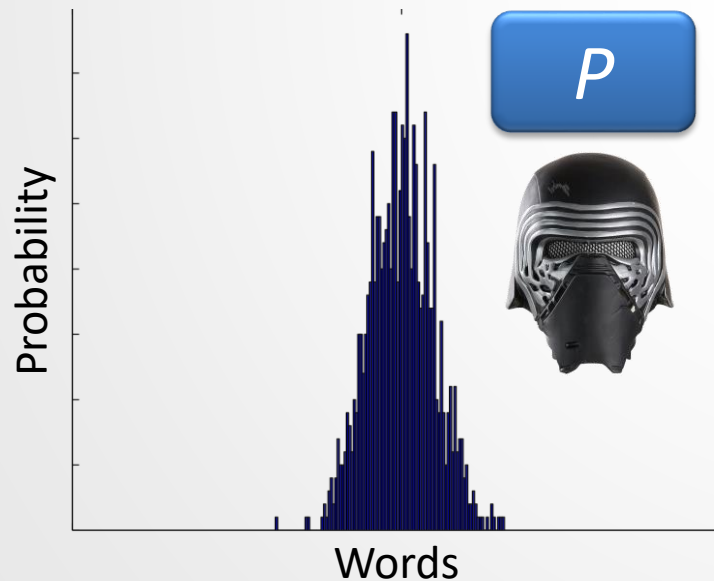
- **Aside:** With **time invariance**, **ergodicity**, and  $Q = P$ ,  
NLL approaches  $N \times H_{rate}$  as  $N \rightarrow \infty$

# Quantifying the approximation

- How well does cross-entropy approximate entropy?
  - **Well** if  $P$  and  $Q$  are close
  - **Poorly** if  $P$  and  $Q$  are far apart
- If we can quantify the “closeness” of  $P$  and  $Q$ , we can quantify how good/bad our NLL estimate is

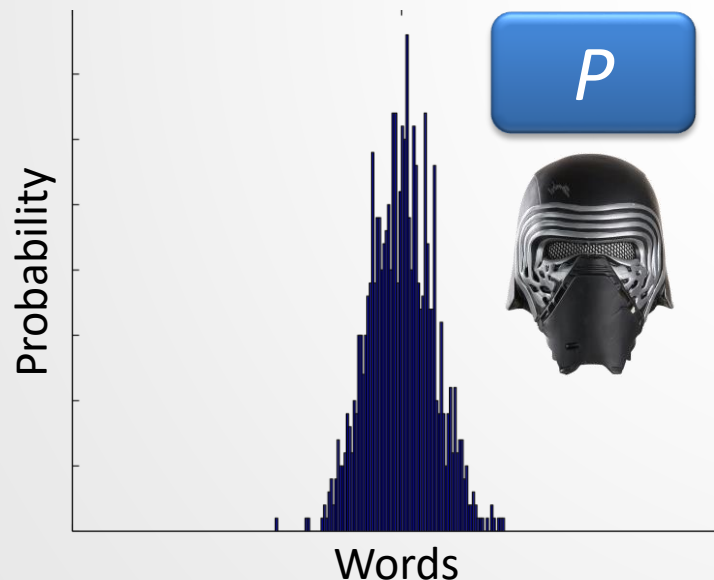
# Relatedness of two distributions

- How **similar** are two probability distributions?
  - e.g., Distribution  $P$  learned from *Kylo Ren*  
Distribution  $Q$  learned from *Darth Vader*



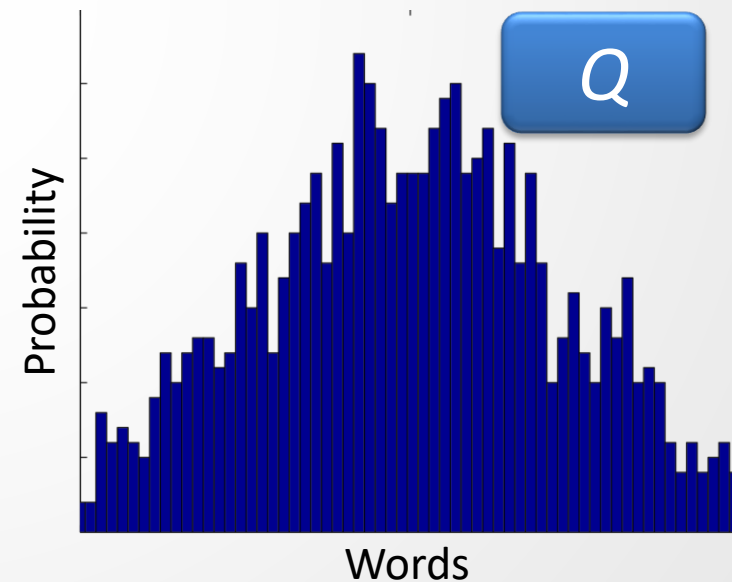
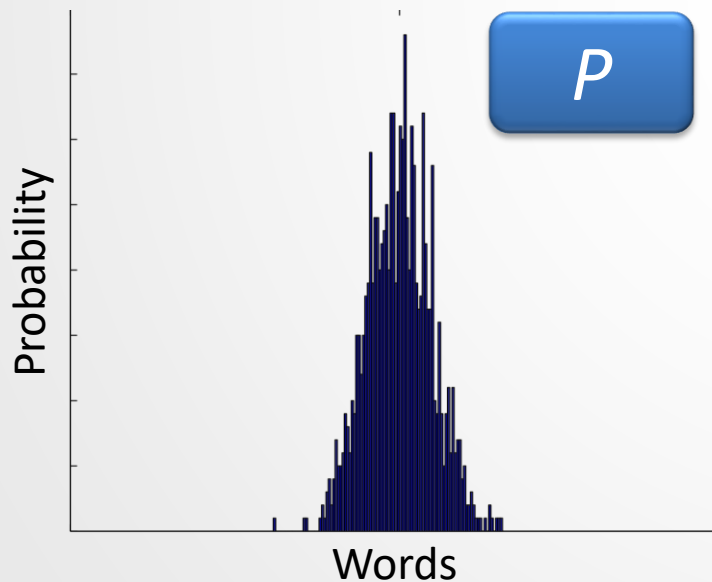
# Relatedness of two distributions

- An optimal code based on Vader ( $Q$ ) instead of Kylo ( $P$ ) will be less *efficient* at coding symbols that Kylo will say.
- What is the **average number of extra bits** required to code symbols from  $P$  when using a code based on  $Q$ ?



# Kullback-Leibler divergence

- **KL divergence:**  $n$ . the **average log difference** between the distributions  $P$  and  $Q$ , relative to  $Q$ .  
a.k.a. **relative entropy**.  
*caveat:* we assume  $0 \log 0 = 0$





# Kullback-Leibler divergence

$$D_{KL}(P||Q) = \sum_x P(x) \log_2 \frac{P(x)}{Q(x)}$$

- It is *somewhat* like a ‘**distance**’ :
  - $D_{KL}(P||Q) \geq 0 \quad \forall P, Q$
  - $D_{KL}(P||Q) = 0$  iff  $P$  and  $Q$  are identical.
- It is **not symmetric**,  $D_{KL}(P||Q) \neq D_{KL}(Q||P)$
- **Aside:** normally computed in base  $e$

# KL and cross-entropy

- Manipulating KL, we get

$$\begin{aligned} D_{KL}(P||Q) &= \sum_x P(x) \log_2 \frac{1}{Q(x)} - \sum_x P(x) \log_2 \frac{1}{P(x)} \\ &= H(X; Q) - H(X) \geq 0 \end{aligned}$$

- Therefore,

$$\begin{aligned} H_{\text{rate}}(X) &\approx H(X_1, \dots, X_N) \\ &\leq H(X_1, \dots, X_N; Q) \approx NLL(c; Q) \end{aligned}$$

- The NLL is an **approximate upper bound** on  $H_{\text{rate}}(X)$

# Perplexity

- The intrinsic quality of an LM is often quantified by its perplexity on **held-out** data  $c$  by exponentiating its NLL

$$PP(c; Q) = 2^{\frac{1}{N} \sum_{m=1}^M \log_2 \frac{1}{Q(s_m)}} = \left( \prod_{m=1}^M \frac{1}{Q(s_m)} \right)^{1/N}$$

- A uniform  $Q$  over a vocabulary of size  $V$  gives  $PP(c; Q) = V$ 
  - PP is sort of like an “effective” vocabulary size
- If an LM  $Q$  has a lower PP than  $Q'$  (for large  $N$ ), then
  - $Q$  better predicts  $c$
  - $D_{KL}(P||Q) < D_{KL}(P||Q')$
  - $PP(c; Q)$  is a tighter bound on  $2^{H_{rate}(X)}$

# Perplexity (per token)

- The intrinsic quality of an LM is often quantified by its perplexity on **held-out** data  $c$  by exponentiating its NLL

$$PP(c; Q) = 2^{\frac{1}{N} \sum_{m=1}^M \log_2 \frac{1}{Q(s_m)}} = \left( \prod_{m=1}^M \frac{1}{Q(s_m)} \right)^{1/N}$$

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  - $D_{KL}(P||Q) < D_{KL}(P||Q')$
  - $PP(c; Q)$  is a tighter bound on  $2^{H_{rate}(X)}$

# Decisions



# Deciding what we know

- (Cross-)entropy, KL divergence, and perplexity can all be used to justify a preference for one method/idea over another
  - “ $Q$  is a better language model than  $Q'$ ”
- Engineering statistics are often not enough to be truly meaningful.
  - “My ASR system is 95% accurate on my test data. Yours is only 94.5% accurate! *Heh heh heh*”
    - What if the test data was **biased** somehow?
    - What if our estimates were inaccurate due to simple **randomness**?
- We need tests to increase our confidence in our results.

# Statistical significance testing

Step 1: **State** a hypothesis (and choose a test)

- Decide on the null hypothesis  $H_0$

Step 2: **Compute** some test statistics and associated p-value

- Such as the  $t$ -statistic

Step 3: **Reject**  $H_0$  if  $p \leq \alpha$ , otherwise **do not reject** it

- Significance level  $\alpha$  usually  $\leq 0.05$
- If you can **reject**  $H_0$ , then the result is **significant**

# Null hypothesis and $p$ -value

- **Null hypothesis**  $H_0$  usually states that “there is no effect”.
  - It is the negation of what you hope for
  - The phrasing of “there is no effect” dictates the appropriate test (and its negation)
    - “The sample is drawn from a normal distribution with some fixed mean”
- You want to **cast doubt** on the plausibility of  $H_0$ 
  - It’s very unlikely that this measurement would be observed randomly under the  $H_0$
- The  **$p$ -value** is the probability that the measured effect occurs under  $H_0$  by chance

# Statistical tests

- Here are **some** popular tests (**no need to memorize**)
  - $\bar{X} = \frac{1}{N} \sum_n X_n$  is the sample mean

Test	$H_0$	Example use case
Two-sided, one-sample $t$ test	$\bar{X} \sim \mathcal{N}(\mu, \sigma)$ for known $\mu$ , unknown $\sigma$	Whether Elon's average tweet length is different from the average user's ( $\mu = 100$ )
One-sided, two-sample $t$ test	$\bar{A} \sim \mathcal{N}(\mu_A, \sigma), \bar{B} \sim \mathcal{N}(\mu_B, \sigma)$ for unknown $\mu_A, \mu_B, \sigma$ where $\mu_A \leq \mu_B$ (or $\mu_A \geq \mu_B$ )	Whether ASR system A (trained $N$ times) makes fewer mistakes than B (trained $N$ times)
One-way ANOVA	$\bar{X}_1, \bar{X}_2, \dots \sim \mathcal{N}(\mu, \sigma)$ for unknown $\mu, \sigma$	Whether network architecture predicts accuracy
One-sided Mann Whitney U test	$P(A_n > B_{n'}) \leq 0.5$ (or $\geq 0.5$ )	Whether ASR system A (trained $N$ times) makes fewer mistakes than B (trained $N$ times)



# Pitfall 1: parametric assumptions

- **Parametric tests** make assumptions about the **parameters** and **distribution** of RVs
  - Often **normally distributed** with some **fixed variance**
- If **untrue**,  $H_0$  could be **rejected** for spurious reasons
- Must first pass **tests of normality** – difficult with small N
- If non-normal, must use **non-parametric** tests
  - Tend to be less powerful ( $p$ -values are higher)

# Pitfall 2: multiple comparisons

- Imagine you're flipping a coin to see if it's fair. You claim that if you get 'heads' in 9/10 flips, it's biased.
- Assuming  $H_0$ , the coin is fair, the probability that **one** fair coin would come up heads  $\geq 9$  out of 10 times is

$$p_1 = 11 \times 0.5^{10} \approx 0.01$$

- **But** the probability that **any of 173** coins hits  $\geq \frac{9}{10}$  is

$$p_{173} = 1 - (1 - p_1)^{173} \approx 0.84$$

- The more tests you conduct with a statistical test, the more likely you are to accidentally find spurious (incorrect) significance **accidentally**.

# Pitfall 3: effect size

- Just because an effect is reliably measured doesn't make it important
  - Even  $\mu_1 = 1$  and  $\mu_2 = 1.0000000000000001$  can be significantly different
- One must decide whether the purported difference is worth the extra attention
  - There are various measures of **effect size** to support this



# More information

- This is a cursory introduction to experimental statistics and hypothesis testing
- You should be aware of their **key concepts** and some of their **pitfalls**
- Before you run your own experiments:
  - Take STA248 “Statistics for computer scientists”
  - Look up stats packages for R, Python
  - Read a book, e.g.:
    - [Using multivariate statistics](#), 7<sup>th</sup> ed., Tabachnick, Pearson; 2019.
    - [Categorical Data Analysis](#), 3<sup>rd</sup> ed., Agresti, Wiley, 2013.
  - Ask a statistician for help

# Appendix

Everything beyond this slide is **not** on the exam.

# Samples, events, and probabilities

- **Samples** are the unique outcomes of an experiment
  - The set of all samples is the **sample space**
  - Examples:
    - What DV could say (“yes” or “no”)
    - The face-up side of a die (1..6)
- **Events** are subsets of the sample space assigned a probability
  - This is usually *any* subset of the sample space
  - Examples:
    - {“yes”}, {“no”}, {“yes”, “no”},  $\emptyset$
    - The face-up side is even
- The function assigning probabilities to events is the **probability function**

# Random variables

- **Random variables (RVs)** are real-valued functions on samples/outcomes of a probability space
- The RV is usually upper-case  $X$  while its value is lower  $x$
- Examples:
  - A function returning the sum of face-up sides of  $N$  dice
  - A function counting a discrete sample space
    - E.g. “Yes” = 1, “No” = 2
- Like a programming variable, but with uncertainty
  - Let  $X$  be defined over samples  $\omega$  and  $a, b$  real
  - $Z = aX + b$  means  $\forall \omega: Z(\omega) = aX(\omega) + b$
  - $X = x$  occurs with some probability  $P(x)$

# PMFs and laziness

- A **probability mass function** (pmf) sums the probabilities of samples mapped to a given RV value

$$P(X = x) = \sum_{\omega \in \Omega_x} P(\{\omega\}), \Omega_x = \{\omega : X(\omega) = x\}$$

- It is often expressed as  $P(x)$  or  $p(x)$
- If the values of  $X$  are 1-to-1 with samples, the pmf is easily confused with the probability function
  - $P(x)$  could be either
  - $P(X = x)$  is the pmf
  - $P(X = \text{yes})$  is an abuse of notation

# Expected value

- The **expected value** of an RV is its average (or mean) value over the distribution
- More formally, the expected value of  $X$  is the arithmetic mean of its values weighted by the pmf

$$E_X[X] = \sum_x P(X = x) x$$

- $E[\cdot]$  is a **linear operator**
  - $E_{X,Y}[aX + Y + b] = aE_X[X] + E_Y[Y] + b$

# Expected value - examples

- What is the average sum of face-up values of 2 fair, 6-sided dice?
- Let  $X_2$  be the sum

2	3	4	5	6	7	8	9	10	11	12
{1,1}	{2,1} {1,2}	{3,1} {2,2} {1,3}	{4,1} {3,2} {2,3} {1,4}	{5,1} {4,2} {3,3} {2,4} {1,5}	{6,1} {5,2} {4,3} {3,4} {2,5} {1,6}	{6,2} {5,3} {4,4} {3,5} {2,6}	{6,3} {5,4} {4,5} {3,6}	{6,4} {5,5} {4,6}	{6,5} {5,6}	{6,6}

- $E[X_2] = \sum_{x=2}^{12} P(X_2 = x)x = \frac{1}{36} 2 + \frac{2}{36} 3 + \dots = 7$
- **Alternatively**, let  $X_2 = 2X_1$ 
  - $E[2X_1] = 2E[X_1] = 2 \times 3.5 = 7$