

1. Show that Markov's inequality is tight: namely,
  - (a) Give an example of a non-negative r.v.  $X$  and a value  $k > 1$  such that  $\Pr[X \geq kE[X]] = \frac{1}{k}$ .
  - (b) Give an example of a r.v.  $X$  (with  $E[X] > 0$ ) and a value  $k > 1$  such that  $\Pr[X \geq kE[X]] > 1/k$ .
  
2. We revisit a problem from last week: Suppose we flip a fair coin  $n \geq 3$  times to obtain  $n$  random bits. Consider all  $m = \binom{n}{2}$  pairs of these bits in some order. Let  $Y_i$  be the exclusive-or of the  $i$ 'th pair of bits, and let  $Y = \sum_{i=1}^m Y_i$  be the number of  $Y_i$ 's that equal 1.
  - (a) Show (again) that  $E[Y] = \frac{m}{2}$  and  $\text{Var}(Y) = \frac{m}{4}$ .
  - (b) Use Chebyshev's inequality to derive an upper bound on  $\Pr[|Y - \frac{m}{2}| \geq n]$ .
  - (c) Let  $p = \Pr[Y \leq \frac{3}{4}m]$ .
    - i. Using Markov's inequality, show that  $p \geq \frac{1}{3}$ .
    - ii. Using Chebyshev's inequality, show that  $p = 1 - O(\frac{1}{m})$ .
  - (d) Consider the case  $Y = 0$  or  $Y = m$ .
    - i. Using Chebyshev's inequality, show that  $\Pr[Y = 0 \vee Y = m] \leq 1/m$ .
    - ii. Find all possible sequences of  $n$  coin tosses such that  $Y = 0$  or  $Y = m$ .
    - iii. What is the exact value of  $\Pr[Y = 0 \vee Y = m]$ ?