BILL START RECORDING

The Birthday Paradox

Birthday Paradox

Let m < n. We figure out m, n later. We will put m balls into n boxes uniformly at random. What is prob that some box has ≥ 2 balls?

Birthday Paradox

Let m < n. We figure out m, n later.

We will put m balls into n boxes uniformly at random.

What is prob that some box has ≥ 2 balls?

We ask opp: What is prob that NO box has ≥ 2 balls?

- Number of ways to put balls into boxes: n^m
- Number of ways to put balls into boxes so that no box has ≥ 2 balls: $n(n-1)\cdots(n-m+1)$

Hence we seek

$$\frac{n(n-1)(n-2)\cdots(n-m+1)}{n^m}$$

$$\frac{n(n-1)(n-2)\cdots(n-m+1)}{n^m}$$

$$\frac{n(n-1)(n-2)\cdots(n-m+1)}{n^m}$$

$$= \frac{n}{n} \times \frac{n-1}{n} \times \frac{n-2}{n} \times \cdots \times \frac{n-m+1}{n}$$

$$\frac{n(n-1)(n-2)\cdots(n-m+1)}{n^m}$$

$$= \frac{n}{n} \times \frac{n-1}{n} \times \frac{n-2}{n} \times \cdots \times \frac{n-m+1}{n}$$

$$= 1 \times \left(1 - \frac{1}{n}\right) \times \left(1 - \frac{2}{n}\right) \times \cdots \times \left(1 - \frac{m-1}{n}\right)$$

$$\frac{n(n-1)(n-2)\cdots(n-m+1)}{n^m}$$

$$= \frac{n}{n} \times \frac{n-1}{n} \times \frac{n-2}{n} \times \cdots \times \frac{n-m+1}{n}$$

$$= 1 \times \left(1 - \frac{1}{n}\right) \times \left(1 - \frac{2}{n}\right) \times \cdots \times \left(1 - \frac{m-1}{n}\right)$$

Recall: $e^{-x} \sim 1 - x$ for x small. So we have

$$\frac{n(n-1)(n-2)\cdots(n-m+1)}{n^m}$$

$$= \frac{n}{n} \times \frac{n-1}{n} \times \frac{n-2}{n} \times \cdots \times \frac{n-m+1}{n}$$

$$= 1 \times \left(1 - \frac{1}{n}\right) \times \left(1 - \frac{2}{n}\right) \times \cdots \times \left(1 - \frac{m-1}{n}\right)$$

Recall: $e^{-x} \sim 1 - x$ for x small. So we have

$$\sim e^{-1/n} \times e^{-2/n} \times \cdots e^{-(m-1)/n} = e^{-(1/n)(1+2+\cdots+(m-1))}$$

$$\frac{n(n-1)(n-2)\cdots(n-m+1)}{n^m}$$

$$= \frac{n}{n} \times \frac{n-1}{n} \times \frac{n-2}{n} \times \cdots \times \frac{n-m+1}{n}$$

$$= 1 \times \left(1 - \frac{1}{n}\right) \times \left(1 - \frac{2}{n}\right) \times \cdots \times \left(1 - \frac{m-1}{n}\right)$$

Recall: $e^{-x} \sim 1 - x$ for x small. So we have

$$\sim e^{-1/n} \times e^{-2/n} \times \cdots e^{-(m-1)/n} = e^{-(1/n)(1+2+\cdots+(m-1))}$$

$$\sim e^{-m^2/2n}$$

$$1-e^{-m^2/2n}$$
 To get this $>\frac{1}{2}$ need $1-e^{-m^2/2n}>\frac{1}{2}$
$$e^{-m^2/2n}<\frac{1}{2}$$

$$-\frac{m^2}{2n}<\ln(0.5)\sim-0.7$$

$$\frac{m^2}{2n}>0.7$$

$$m>(1.4n)^{1/2}$$

If $m > (1.4n)^{1/2}$ and you put m balls in n boxes at random then prob that ≥ 2 balls in same box is over $\frac{1}{2}$.

$$n = 365.$$

 $m = \lceil (1.4n)^{1/2} \rceil = 23$

Birthday Paradox: If there are 23 people in a room then prob two have the same birthday is $> \frac{1}{2}$.

How We Use: If $\sim n^{1/2}$ balls put into n boxes then prob 2 in same box is large.

Prob balls i,j in same box is $\frac{n}{n^2} = \frac{1}{n}$. Prob balls i,j NOT in same box is $1 - \frac{1}{n}$.

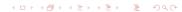
Prob balls i, j in same box is $\frac{n}{n^2} = \frac{1}{n}$. Prob balls i, j NOT in same box is $1 - \frac{1}{n}$.

Prob NO pair is in same box: Want to say $(1 - \frac{1}{n})^{\binom{m}{2}}$.

Prob balls i, j in same box is $\frac{n}{n^2} = \frac{1}{n}$. Prob balls i, j NOT in same box is $1 - \frac{1}{n}$.

Prob NO pair is in same box: Want to say $(1 - \frac{1}{n})^{\binom{m}{2}}$.

Not quite. Would be true if they are all ind. But good approx.



Prob balls i, j in same box is $\frac{n}{n^2} = \frac{1}{n}$. Prob balls i, j NOT in same box is $1 - \frac{1}{n}$.

Prob NO pair is in same box: Want to say $(1 - \frac{1}{n})^{\binom{m}{2}}$.

Not quite. Would be true if they are all ind. But good approx.

Prob NO pair is in same box

$$<(1-\frac{1}{n})^{\binom{m}{2}}\sim (e^{-1/n})^{m^2/2}\sim e^{-m^2/2n}.$$

Prob SOME pair is in same box $> 1 - e^{-m^2/2n}$.

Same as before.

Three Balls in a Box

Prob balls i, j, k in same box is $\frac{n}{n^3} = \frac{1}{n^2}$. Prob balls i, j, k NOT in same box is $1 - \frac{1}{n^2}$.

Three Balls in a Box

Prob balls i, j, k in same box is $\frac{n}{n^3} = \frac{1}{n^2}$. Prob balls i, j, k NOT in same box is $1 - \frac{1}{n^2}$.

Prob NO triple is in same box

$$\sim (1 - \frac{1}{n^2})^{\binom{m}{3}} \sim (1 - 1/n^2)^{m^3/6} \sim e^{-m^3/6n^2}$$

Prob SOME triple is in same box: APPROX $1 - e^{-m^3/6n^2}$

$$1 - e^{-m^3/6n^2}$$

If m < n and you put m balls in n boxes at random then prob that ≥ 3 balls in same box is approx:

$$1 - e^{-m^3/6n^2}$$

To get this $> \frac{1}{2}$ need $1 - e^{-m^3/6n^2} > \frac{1}{2}$

$$1 - e^{-m^3/6n^2}$$

To get this
$$> \frac{1}{2}$$
 need $1 - e^{-m^3/6n^2} > \frac{1}{2}$

$$e^{-m^3/6n^2} < \frac{1}{2}$$

$$1 - e^{-m^3/6n^2}$$

To get this
$$> \frac{1}{2}$$
 need $1 - e^{-m^3/6n^2} > \frac{1}{2}$

$$e^{-m^3/6n^2} < \frac{1}{2}$$

$$-\frac{m^3}{6n^2} < \ln(0.5) \sim -0.7$$

$$1 - e^{-m^3/6n^2}$$

To get this
$$> \frac{1}{2}$$
 need $1 - e^{-m^3/6n^2} > \frac{1}{2}$

$$e^{-m^3/6n^2} < \frac{1}{2}$$

$$-\frac{m^3}{6n^2} < \ln(0.5) \sim -0.7$$

$$m > (4.2n)^{2/3}$$

$$-\frac{m^3}{6n^2} < \ln(0.5) \sim -0.7$$

$$-\frac{m^3}{6n^2} < \ln(0.5) \sim -0.7$$

$$m^3 > 4.2n^2$$

$$-\frac{m^3}{6n^2} < \ln(0.5) \sim -0.7$$

$$m^3 > 4.2n^2$$

$$m > (4.2)^{1/3} \times n^{2/3}$$

$$-\frac{m^3}{6n^2} < \ln(0.5) \sim -0.7$$
$$m^3 > 4.2n^2$$

$$m > (4.2)^{1/3} \times n^{2/3}$$

$$m \ge 82$$

Birthday Pardox: n = 365 then need $m \ge 82$. SO if 82 people in a room prob is $> \frac{1}{2}$ that three have same bday!

How We Use: If $\sim n^{2/3}$ balls put into n boxes then prob 3 in same box is large.

BILL STOP RECORDING