Appendix

This appendix contains some of the definitions and formulas that were used within the text.

1. The Binomial Coefficients:

$$\binom{m}{n} = \begin{cases} \frac{m!}{n!(m-n)!} & \text{if } n \neq 0, \ m \ge n, \\ 1 & \text{if } n = 0, \ m \ge n, \\ 0 & \text{if } m < n. \end{cases}$$

2. Convex Function: If

$$f\left(\frac{x+y}{2}\right) \leq \frac{f(x) + f(y)}{2}$$

on an interval [a, b], then f is convex on that interval.

3. If f is convex on [a, b], then

$$f\left(\frac{\sum_{i=1}^{n} x_{i}}{n}\right) \leq \frac{\sum_{i=1}^{n} f(x_{i})}{n}$$

on the interval [a, b].

4. Jensen's Inequality: If $p_i > 0$ (i = 1, ..., n) and f is convex on (a, b), then

$$f\left(\begin{array}{c} \frac{\sum\limits_{i=1}^{n} p_{i} x_{i}}{\frac{1}{\sum\limits_{i=1}^{n} p_{i}}} \right) \leq \frac{\sum\limits_{i=1}^{i} p_{i} f(x_{i})}{\sum\limits_{i=1}^{n} p_{i}}$$

on the interval (a, b).

5. Cauchy's Inequality If the numbers a_1, \ldots, a_n and b_1, \ldots, b_n are nonnegative, then

$$\sum_{1}^{n} a_{i}b_{i} \leq \left(\left(\sum_{1}^{n} a_{i}^{2} \right) \left(\sum_{1}^{n} b_{i}^{2} \right) \right)^{1/2}.$$

6. Markov's Theorem If $X \ge 0$ and t > 0, then

$$Pr(X \ge t) \le \frac{E(X)}{t}.$$

7. Stirling's Formula The factorial function can be estimated as

$$n! = [1 + o(1)]\sqrt{2\pi n} \left(\frac{n}{e}\right)^n.$$

8. Chebyshev's Inequality For t > 0,

$$Pr(|X - E(X)| \ge t) \le \frac{V(X)}{t^2}.$$

9. **Big Oh Notation** For sequences $\{a_n\}$ and $\{b_n\}$ of real numbers we say that: $a_n = O(b_n)$ if there exist constants K and N such that $|a_n| \le Kb_n$ for all n > N.

Note that $a_n = O(1)$ means $\{a_n\}$ is bounded.

10. Little Oh Notation We say that $a_n = o(b_n)$ if the exists a sequence $\{k_n\}$ of positive terms such that $k_n \to 0$ and a constant N so that $|a_n| \le k_n b_n$ for all n > N.

Note that $a_n = o(1)$ if $a_n \to 0$.

11. Asymptotic Equivalence By $a_n = b_n(1 + o(1))$ we mean that a_n and b_n are asymptotically equivalent (denoted $a_n \sim b_n$).

Note that definitions similar to 7-9 hold for arbitrary functions: For example, if $\lim_{n \to \infty} \frac{f(n)}{g(n)} \to 0$ then we write f(n) = o(g(n)); and $f \sim g$ if f(n) = (1 + o(1))g(n), that is, $\lim_{n \to \infty} \frac{f(n)}{g(n)} \to 1$.

Appendix