

# 2 | Random Variables, Expectation, Running Times of Algorithms

## 2.1 RANDOM VARIABLES AND EXPECTATIONS

Let  $(\Omega, \mathcal{F}, \mathbb{P})$  be a probability space, where  $\Omega$  is called the sample space, or the set of outcomes, and  $\mathcal{F}$  is a  $\sigma$ -algebra representing the set of “valid” events.

A random variable is a function that assigns a numerical value to each possible outcome of a random experiment.

A random variable is neither random nor a variable.

### Definition 2.1. Random variable

A **random variable**  $X$  is a ( $\mathcal{F}$ -measurable) function that maps outcomes from a sample space  $\Omega$  to real numbers:

$$X : \Omega \rightarrow \mathbb{R}$$

A function  $f$  is  $\mathcal{F}$ -measurable if for any  $x$ ,  $f^{-1}(x) \in \mathcal{F}$ .

### Example 2.1.

Let  $X$  be the result of rolling a fair 6-sided die. Then:

$$X \in \{1, 2, 3, 4, 5, 6\}, \quad \mathbb{P}(X = i) = \frac{1}{6} \text{ for } i = 1, \dots, 6$$

### Definition 2.2. Expectation

The **expected value** (or expectation) of a discrete random variable  $X$  is:

$$\mathbb{E}[X] = \sum_x x \cdot \mathbb{P}(X = x)$$

For continuous random variables, replace the sum with an integral, namely, for a continuous random variable  $X$  with probability density function  $f_X(x)$ , the expectation is defined as

$$\mathbb{E}[X] = \int_{-\infty}^{\infty} x f_X(x) dx$$

### Example 2.2.

For the die roll random variable:

$$\mathbb{E}[X] = \sum_{i=1}^6 i \cdot \frac{1}{6} = \frac{1+2+3+4+5+6}{6} = 3.5$$

A key property of expectations is the *linearity of expectation*.

### Theorem 2.1. Linearity of Expectation

For any random variables  $X, Y$  and constants  $a, b \in \mathbb{R}$ :

$$\mathbb{E}[aX + bY] = a\mathbb{E}[X] + b\mathbb{E}[Y]$$

This holds even if  $X$  and  $Y$  are dependent.

*Proof.* For discrete random variables:

$$\begin{aligned}\mathbb{E}[aX + bY] &= \sum_x \sum_y (ax + by) \mathbb{P}(X = x, Y = y) \\ &= a \sum_x x \sum_y \mathbb{P}(X = x, Y = y) + b \sum_y y \sum_x \mathbb{P}(X = x, Y = y) \\ &= a \sum_x x \mathbb{P}(X = x) + b \sum_y y \mathbb{P}(Y = y) \\ &= a\mathbb{E}[X] + b\mathbb{E}[Y]\end{aligned}$$

In general, let  $Z = aX + bY$ . The expectation is:

$$\begin{aligned}\mathbb{E}[Z] &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} (ax + by) f_{X,Y}(x, y) dx dy \\ &= a \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x f_{X,Y}(x, y) dx dy + b \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} y f_{X,Y}(x, y) dx dy \\ &= a \int_{-\infty}^{\infty} x \left( \int_{-\infty}^{\infty} f_{X,Y}(x, y) dy \right) dx + b \int_{-\infty}^{\infty} y \left( \int_{-\infty}^{\infty} f_{X,Y}(x, y) dx \right) dy \\ &= a \int_{-\infty}^{\infty} x f_X(x) dx + b \int_{-\infty}^{\infty} y f_Y(y) dy \\ &= a\mathbb{E}[X] + b\mathbb{E}[Y]\end{aligned}$$

□

### Example 2.3.

(Independent) Let  $X$  and  $Y$  be two independent die rolls. The expected value of their sum:

$$\mathbb{E}[X + Y] = \mathbb{E}[X] + \mathbb{E}[Y] = 3.5 + 3.5 = 7$$

(Dependent) Let  $X$  be a die roll and  $Y = X$ . Despite dependence:

$$\mathbb{E}[X + Y] = \mathbb{E}[2X] = 2\mathbb{E}[X] = 7$$

**Remark 2.1.**

Linearity of expectations can be generalized to any finite terms. For any finite collection of random variables  $X_1, \dots, X_n$  and constants  $a_1, \dots, a_n \in \mathbb{R}$ :

$$\mathbb{E} \left[ \sum_{i=1}^n a_i X_i \right] = \sum_{i=1}^n a_i \mathbb{E}[X_i]$$

This holds regardless of dependence between the  $X_i$ . But when the number of terms is random or infinite, linearity might not hold.

For random number of terms, suppose  $X_1 = X_2 = \dots = X_N = N$  where  $N$  is random in  $\{1, \dots, 6\}$ . Then

$$\mathbb{E}[N] \cdot \mathbb{E}[X_1] = 12.25 \neq \mathbb{E} \left[ \sum_{i=1}^N X_i \right] = \mathbb{E}[N \cdot N] = 15.166\dots$$

We will introduce Wald's equation to address this case in the future.

For infinite number of terms, consider the *St. Petersburg paradox*. In each stage of the game, a fair coin is tossed and a gambler guesses the result. He wins the amount he bet if his guess is correct and loses the money if he is wrong. He bets 1 dollar at the first stage. If he loses, he doubles the money and bets again. The game ends when the gambler wins. In stage  $i$ , he wins  $X_i$  with  $\mathbb{E}[X_i] = 0$ , so  $X = \sum_{i=1}^{\infty} \mathbb{E}X_i = 0$ . On the other hand, he eventually wins 1 dollar, so  $\mathbb{E}[\sum_{i=1}^{\infty} X_i] = 1 \neq \sum_{i=1}^{\infty} \mathbb{E}X_i$ . In fact, when infinite sums are involved, additional conditions are required. One of such condition is absolute convergence, namely

$$\mathbb{E} \sum_{i=1}^{\infty} |X_i| < \infty \quad \text{or} \quad \sum_{i=1}^{\infty} \mathbb{E}|X_i| < \infty.$$

## 2.2 COUPON COLLECTOR

Consider the following coupon collector problem. Given  $n$  coupons, how many coupons one expects to draw with replacement before having drawn each coupon at least once? Formally, given  $n$  distinct coupon types, where each trial:

- yields a random coupon (uniformly distributed), and
- trials are independent

Let  $T$  be the number of trials needed to collect *all*  $n$  coupons. We are interested in  $\mathbb{E}[T]$ .

The expectation can be simply calculated using the linearity property of the expectations.

Decompose  $T$  into waiting times for new coupons:

$$T = T_1 + T_2 + \dots + T_n$$

where:

- $T_i$  is the time to collect  $i$ -th new coupon when  $(i-1)$  are already collected, and
- each  $T_i \sim \text{Geometric}(p_i)$  with  $p_i = \frac{n-(i-1)}{n}$

To find  $\mathbb{E}T$ , we first need to calculate  $\mathbb{E}T_i$  where  $T_i$  is a geometric random variable.

**Lemma 2.2.**

For  $X \sim \text{Geom}(p)$ , we have

$$\mathbb{E}[X] = \frac{1}{p}$$

*First proof.* By definition of expectation for discrete random variables:

$$\begin{aligned} \mathbb{E}[X] &= \sum_{k=1}^{\infty} k \cdot \mathbb{P}(X = k) \\ &= \sum_{k=1}^{\infty} k(1-p)^{k-1}p \\ &= p \sum_{k=1}^{\infty} k(1-p)^{k-1} \end{aligned}$$

Let  $q = 1 - p$ . Recognize the series form:

$$\sum_{k=1}^{\infty} kq^{k-1} = \frac{1}{(1-q)^2} \quad \text{for } |q| < 1$$

Substitute back  $q = 1 - p$ :

$$\begin{aligned} \mathbb{E}[X] &= p \cdot \frac{1}{(1-(1-p))^2} \\ &= p \cdot \frac{1}{p^2} \\ &= \frac{1}{p} \end{aligned}$$

□

*Second proof.* The geometric distribution has the *memoryless property*:

$$\mathbb{E}[X] = 1 + (1-p)\mathbb{E}[X]$$

- The “1” accounts for the first trial
- With probability  $1 - p$ , we restart the process

Solving the equation:

$$\begin{aligned} \mathbb{E}[X] &= 1 + (1-p)\mathbb{E}[X] \\ \implies p\mathbb{E}[X] &= 1 \\ \implies \mathbb{E}[X] &= \frac{1}{p} \end{aligned}$$

□

Now we are ready to analyze the expectation of trials in the coupon collector problem.

**Theorem 2.3.**

$$\mathbb{E}[T] = nH_n = n \sum_{k=1}^n \frac{1}{k}$$

where  $H_n$  is the  $n$ -th harmonic number.

$$H_n = 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n}.$$

*Proof.* Using linearity of expectation and geometric distribution properties:

$$\begin{aligned}\mathbb{E}[T] &= \sum_{i=1}^n \mathbb{E}[T_i] \\ \mathbb{E}[T_i] &= \frac{1}{p_i} = \frac{n}{n-i+1} \\ \Rightarrow \mathbb{E}[T] &= \sum_{i=1}^n \frac{n}{n-i+1} = n \sum_{k=1}^n \frac{1}{k} = nH_n \quad \square\end{aligned}$$

For large  $n$ , using harmonic series approximation:

$$H_n = \ln n + \gamma + \frac{1}{2n} - \frac{1}{12n^2} + \dots$$

where  $\gamma \approx 0.5772$  (Euler-Mascheroni constant). Thus:

$$\mathbb{E}[T] \approx n \ln n + \gamma n + \frac{1}{2} + O\left(\frac{1}{n}\right)$$

## 2.3 FINDING THE $k$ -TH LARGEST NUMBER

Now we apply the linearity of expectations to analyze a randomized algorithm. Given an unsorted array  $A$  of  $n$  distinct numbers and an integer  $k \in \{1, \dots, n\}$ , consider the problem to find the  $k$ -th largest number in  $A$ . The following QuickSelect algorithm solves the problem recursively.

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### Algorithm 1 Randomized Quickselect for $k$ -th Largest Element

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**Require:** Array  $A$  of  $n$  distinct elements, integer  $k$  where  $1 \leq k \leq n$

**Ensure:** The  $k$ -th largest element in  $A$

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1: function QUICKSELECT( $A, k$ )
2:   if  $|A| = 1$  then
3:     return  $A[0]$                                      ▷ Base case
4:   end if
5:   Choose pivot  $p$  uniformly at random from  $A$ 
6:   Partition  $A$  into:
7:    $A_{\text{left}} = \{x \in A \mid x > p\}$                    ▷ Elements > pivot
8:    $A_{\text{mid}} = \{x \in A \mid x = p\}$                      ▷ Pivot itself
9:    $A_{\text{right}} = \{x \in A \mid x < p\}$                    ▷ Elements < pivot
10:  if  $|A_{\text{left}}| \geq k$  then
11:    return QUICKSELECT( $A_{\text{left}}, k$ )                 ▷ Recurse on left
12:  else if  $|A_{\text{left}}| + |A_{\text{mid}}| \geq k$  then
13:    return  $p$                                        ▷ Pivot is the answer
14:  else
15:    return QUICKSELECT( $A_{\text{right}}, k - |A_{\text{left}}| - |A_{\text{mid}}|$ ) ▷ Recurse on right
16:  end if
17: end function

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Now we analyze the running time of the QuickSelect algorithm.

**Partitioning Step** The algorithm partitions the array into three subarrays: elements greater than, equal to, and less than the pivot. This requires a single linear scan of the array, taking  $O(n)$  time.

**Recursive Step** The algorithm recurses on either  $A_{\text{left}}$  or  $A_{\text{right}}$ . The key observation is that the pivot is chosen *uniformly at random*. Let  $X$  be the rank of the pivot in the sorted array. Since the pivot is chosen uniformly at random,  $X$  is uniformly distributed over  $\{1, 2, \dots, n\}$ . The algorithm recurses on:

- $A_{\text{left}}$  if  $k \leq |A_{\text{left}}|$  (size  $X - 1$ ),
- $A_{\text{right}}$  if  $k > |A_{\text{left}}| + |A_{\text{mid}}|$  (size  $n - X$ ).

The worst-case recursion occurs when the subarray size is maximized. To bound the *expected* subarray size, observe that for at least half of the pivots,  $X$  lies in the middle half of the array (i.e.,  $\frac{n}{4} \leq X \leq \frac{3n}{4}$ ). For these “good” pivots, the subarray size is  $\leq \frac{3n}{4}$ . The probability of choosing a good pivot is  $\frac{1}{2}$ , leading to the recurrence:

$$T(n) \leq \underbrace{\frac{1}{2} T\left(\frac{3n}{4}\right)}_{\text{Good pivot}} + \underbrace{\frac{1}{2} T(n)}_{\text{Bad pivot}} + \underbrace{O(n)}_{\text{Partitioning}}$$

**Solving the Recurrence** Unroll the recurrence:

$$T(n) \leq T\left(\frac{3n}{4}\right) + cn \leq T\left(\frac{9n}{16}\right) + cn + c\left(\frac{3n}{4}\right) \leq \dots$$

This forms a geometric series:

$$T(n) \leq cn \left(1 + \frac{3}{4} + \left(\frac{3}{4}\right)^2 + \dots\right) = cn \cdot \frac{1}{1 - \frac{3}{4}} = 4cn = O(n)$$

By the linearity of expectation and geometric series convergence, the expected running time of Quickselect is  $O(n)$ . The random pivot ensures no persistent adversarial cases, making the average-case analysis applicable to all inputs.

An alternate analysis is to use the *law of total expectation*

$$\mathbb{E}[\mathbb{E}[X | Y]] = \mathbb{E}[X].$$

Let  $X_i$  be the length of the subarray at the  $i$ -th recursive step. Clearly we have  $X_1 = n$ . Since the pivot is chosen uniformly at random, we obtain

$$\mathbb{E}[X_{i+1} | X_i] \leq \frac{3}{4} X_i.$$

Using the law of total expectation we have  $\mathbb{E}[X_{i+1}] \leq \frac{3}{4} \mathbb{E}[X_i]$ . Thus the expected running time  $T(n) = \sum_{i=1}^{\infty} \mathbb{E}[X_i] = O(n)$  by the linearity of expectation.

Finally, we give an informal proof of the law of total expectation.

$$\begin{aligned} \mathbb{E}[X] &= \int x \Pr[X = x] dx \\ \mathbb{E}[X | Y = y] &= \int x \Pr[X = x | Y = y] dx \\ \mathbb{E}[\mathbb{E}[X | Y]] &= \int \left( \int x \Pr[X = x | Y = y] dx \right) \Pr[Y = y] dy \\ &= \int \int x \Pr[X = x, Y = y] dx dy \\ &= \int x \left( \int \Pr[X = x, Y = y] dy \right) dx \\ &= \int x \Pr[X = x] dx \\ &= \mathbb{E}[X]. \end{aligned}$$

Why?

Suppose the pivot is the  $\ell$ -largest. Then  $\mathbb{E}[X_{i+1} | X_i] \leq \max\{\ell - 1, X_i - \ell\}$ .

## 2.4 INDICATOR RANDOM VARIABLE

When applying the linearity of expectation, we usually use the approach of indicator random variables. An **indicator random variable**  $X$  for an event  $A$  is defined as:

$$X = \mathbf{1}_A = \begin{cases} 1 & \text{if } A \text{ occurs} \\ 0 & \text{otherwise} \end{cases}$$

The key property is  $\mathbb{E}[X] = \Pr(A)$ , which often gives an easy way to calculate the expectation of indicator variable.

### Example 2.4.

A monkey types randomly on a 26-letter keyboard. What is the expected number of appearance of "ALGORITHMS" (length  $k = 10$ ) in the first  $10^9$  letters?

Let  $X_i$  indicates the occurrence of "ALGORITHMS" starting at position  $i$ , then  $X = \sum X_i$ , and clearly  $\mathbb{E}[X_i] = \Pr[X_i = 1] = 26^{-10}$ . So  $\mathbb{E}X = \sum \mathbb{E}[X_i] = \frac{10^9 - 9}{26^{10}}$ .

### Example 2.5.

Another example is the analysis of running time of QuickSort. Let  $T(n)$  be the expected times of comparison in the QuickSort algorithm. Of course we can solve the recurrence

$$T(n) = n - 1 + \frac{2}{n} \sum_{k=0}^{n-1} T(k)$$

by generating functions. Let  $G(x) = \sum_{n=0}^{\infty} T_n x^n$ . Then we have

$$\sum_{n=0}^{\infty} n T_n x^n = \sum_{n=0}^{\infty} n(n-1)x^n + 2 \sum_{n=0}^{\infty} \left( \sum_{k=0}^{n-1} T_k \right) x^n,$$

which implies that  $xG'(x) = \frac{2x^2}{(1-x)^3} + \frac{2x}{1-x} G(x)$ . So

$$G(x) = \frac{2 \ln(1-x)^{-1} - 2x + T_0}{(1-x)^2} = 2 \sum_{n=1}^{\infty} \left( \sum_{k=1}^n (n-k+1) \frac{1}{k} - n \right) x^n.$$

It follows that  $T_n = 2 \sum_{k=1}^n (n-k+1) \frac{1}{k} - 2n = 2(n+1)H_n - 4n$ .

Now we apply the linearity of expectation to give a simpler analysis. Let  $X$  = total number of comparisons, and assume that the array consists of  $n$  numbers  $x_1 > x_2 > \dots > x_n$ . Define  $X_{ij} = \mathbf{1}_{x_i \text{ and } x_j \text{ are compared}}$ . Then  $X = \sum_{i < j} X_{ij}$ . The key observation is that once some element  $x_k$  between  $x_i$  and  $x_j$  is chosen to be the pivot,  $x_i$  and  $x_j$  are divided into to subarrays, and they cannot be compared. Thus,  $\Pr(X_{ij} = 1) = \frac{2}{j-i+1}$  since they compared iff first pivot in  $\{x_i, \dots, x_j\}$  is  $x_i$  or  $x_j$ . Finally, applying the linearity of expectation,

$$\mathbb{E}[X] = \sum_{i < j} \frac{2}{j-i+1} = 2 \sum_{k=2}^n (H_k - 1) = O(n \log n)$$

The infinite monkey theorem states that a monkey hitting keys at random on a type-writer keyboard for an infinite amount of time will almost surely type any given text, including the complete works of William Shakespeare.

You may have known the median-of-median algorithm to choose pivots. But we can simply choose pivots uniformly at random, and show that the expected running time is  $O(n \log n)$ .

In fact,  $\mathbb{E}[X]$  has a closed form:

$$\begin{aligned} \mathbb{E}[X] &= \sum_{i < j} \frac{2}{j-i+1} = 2 \sum_{k=2}^n (H_k - 1) \\ &= 2 \sum_{k=1}^n (n-k+1) \frac{1}{k} - 2n \\ &= 2(n+1)H_n - 4n. \end{aligned}$$

## 2.5 KARP-UPFAL-WIGDERSON BOUND

While analyzing randomized algorithms involving recursive calls, if we use  $T(n)$  to denote (an upper bound of) the recursive depth on instances of size  $n$ , one often meets a recurrence like:

$$T(n) \leq 1 + T(n - X_n)$$

where  $X_n$  is a random variable indicating the size reduced in the recursive call. We assume we can compute a lower bound on  $\mathbb{E}[X_n]$  for each  $n$ , and we want to translate this lower bound into an upper bound on  $\mathbb{E}[T(n)]$ . The following useful inequality due to Karp, Upfal and Wigderson [KUW88] provides an upper bound on  $\mathbb{E}[T(n)]$ .

### Theorem 2.4. (Karp-Upfal-Wigderson Inequality)

Suppose  $T : \mathbb{N} \rightarrow \mathbb{N}$  be a function satisfying

$$T(n) = \begin{cases} 1 + T(n - X_n) & n > c \\ 0 & n = c \end{cases}$$

where  $X_n$  is an integer valued random variable such that  $0 \leq X_n \leq n - c$ . If  $\mathbb{E}[X_n] \geq \mu(n)$  where  $\mu(n)$  is a positive nondecreasing function, then

$$\mathbb{E}T(n) \leq \int_c^n \mu(x)^{-1} dx$$

The condition  $T(c) = 0$  means that when the input size is equal to or below  $c$ , our algorithm can terminate without further recursive calls. So one can imagine that we initially stand at the point  $n > c$  on the real line and walk towards the point  $c$ . The instantaneous velocity at the point  $t$  is  $X_t$ , who has a lower bound  $\mu(t)$  in expectation. Therefore, if everything goes on as the expectation, the total time one costs to arrive at the point  $c$  from the point  $n$  should be upper bounded by a term like  $\int_c^n \mu(t)^{-1} dt$ . However,  $\mu(t)$  is only a lower bound for the velocity  $X_t$  in expectation, and it is possible that  $\mathbb{E}[1/X_t]$  is unbounded. So we cannot obtain the upper bound on time in the most straightforward way. Nevertheless, KUW inequality says that it does hold as we expect.

*Proof.* We prove the theorem by induction on  $n$ . If  $n = c$ , then  $\mathbb{E}[T(c)] = 0$  and the theorem trivially holds. So we let  $n > c$  and assume the theorem is true for smaller  $n$ . Now we bound  $\mathbb{E}[T(n)]$  by linearity of expectation. But we should be careful with the possibility that  $X_n = 0$ :

$$\begin{aligned} \mathbb{E}[T(n)] &= 1 + \mathbb{E}[T(n - X_n)] \\ &= 1 + \mathbb{E}[T(n - X_n) \mid X_n = 0] \Pr[X_n = 0] + \mathbb{E}[T(n - X_n) \mid X_n > 0] \Pr[X_n > 0] \\ &= 1 + p \mathbb{E}[T(n)] + (1 - p) \mathbb{E}[T(n - X_n) \mid X_n > 0] \end{aligned}$$



where  $p \triangleq \Pr[X_n = 0]$  and thus  $1 - p = \Pr[X_n > 0]$ . It yields that

$$\begin{aligned}
 \mathbb{E}[T(n)] &= \frac{1}{1-p} + \mathbb{E}[T(n - X_n) \mid X_n > 0] \\
 &= \frac{1}{1-p} + \mathbb{E}[\mathbb{E}[T(n - X_n) \mid X_n] \mid X_n > 0] \\
 &\leq \frac{1}{1-p} + \mathbb{E}\left[\int_c^{n-X_n} \frac{1}{\mu(x)} dx \mid X_n > 0\right] && \text{(by induction)} \\
 &= \frac{1}{1-p} + \int_c^n \frac{1}{\mu(x)} dx - \mathbb{E}\left[\int_{n-X_n}^n \frac{1}{\mu(x)} dx \mid X_n > 0\right] \\
 &\leq \frac{1}{1-p} + \int_c^n \frac{1}{\mu(x)} dx - \mathbb{E}\left[\int_{n-X_n}^n \frac{1}{\mu(n)} dx \mid X_n > 0\right] \\
 &= \frac{1}{1-p} + \int_c^n \frac{1}{\mu(x)} dx - \frac{1}{\mu(n)} \mathbb{E}[X_n \mid X_n > 0] && (\spadesuit)
 \end{aligned}$$

Note that

$$\begin{aligned}
 \mu(n) &\leq \mathbb{E}[X_n] = p\mathbb{E}[X_n \mid X_n = 0] + (1-p)\mathbb{E}[X_n \mid X_n > 0] \\
 &= (1-p)\mathbb{E}[X_n \mid X_n > 0]
 \end{aligned}$$

So we obtain that

$$(\spadesuit) \leq \frac{1}{1-p} + \int_c^n \frac{1}{\mu(x)} dx - \frac{1}{\mu(n)} \frac{\mu(n)}{1-p} = \int_c^n \frac{1}{\mu(x)} dx. \quad \square$$

### Example 2.6.

Suppose  $X \sim \text{Geom}(p)$ . We apply K UW inequality to compute  $\mathbb{E}[X]$ . Let  $T(n)$  be the number of trials before the  $n$ -th success. Then

$$T(n) = 1 + T(n - Y)$$

where  $Y \sim \text{Ber}(p)$ . So  $\mathbb{E}[Y] = p$ , and

$$\mathbb{E}[T(1)] \leq \int_0^1 \frac{1}{p} dx = \frac{1}{p}$$

by selecting  $\mu(t) = 1/p$ .

### Example 2.7.

Revisit coupon collector. To apply K UW inequality, fix  $n$  types of coupons, and let  $T(m)$  be the number of draws to collect all types when exactly  $m$  types of coupons are not collected yet. Then

$$T(m) = 1 + T(m - X)$$

where  $X \sim \text{Ber}(m/n)$ . Choosing  $\mu(t) = \frac{\lfloor t \rfloor}{n}$ , it follows that

$$\mathbb{E}[T(n)] \leq \int_{0^+}^n \frac{n}{\lfloor x \rfloor} dx = nH_n.$$

We cannot simply choose  $\mu(t) = t/n$ . Why?

**Example 2.8.**

Consider the recursive depth of QuickSelect. Clearly  $T(n) = 1 + T(n - X_n)$  where  $X_n \geq \min\{m - 1, n - m\}$ . Thus  $\mathbb{E}[X_n] \geq \frac{n}{4}$ , which gives that

$$\mathbb{E}[T(n)] \leq \int_1^n \frac{4}{x} dx = 4 \ln n.$$

**REFERENCES**

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- [KUW88] Richard M. Karp, Eli Upfal, and Avi Wigderson. "The complexity of parallel search". In: *Journal of Computer and System Sciences* 36.2 (1988), pp. 225–253. ISSN: 0022-0000. DOI: [https://doi.org/10.1016/0022-0000\(88\)90027-X](https://doi.org/10.1016/0022-0000(88)90027-X). URL: <https://www.sciencedirect.com/science/article/pii/002200008890027X>.