

Expected Value

The expected value is the value one would expect to get if we performed a trial an infinite amount of times. Frequently this is explored through the use of games. We should note the expected value is often not a value that is actually obtainable!

$$\text{Expected Value} = E(x) = \sum x \cdot P(x)$$

In practice, this means we take each value (x), multiply it by its associated probability ($P(x)$) and sum these together.

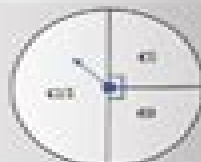
Ex. 1 A probability distribution for the random variable x is shown below. Calculate the expected value.

x	1	2	3	4
$P(x)$	$\frac{1}{8} \cdot \frac{1}{2}$	$\frac{1}{8} \cdot \frac{1}{2}$	$\frac{1}{8} \cdot \frac{1}{2}$	$\frac{1}{8} \cdot \frac{1}{2}$

NB - This distribution tells us the only possibilities for x are 1, 2, 3 and 4 and that the probability of 1 occurring is $\frac{1}{8} \cdot \frac{1}{2}$, etc.

$$E(x) = 1 \left(\frac{1}{8} \cdot \frac{1}{2} \right) + 2 \left(\frac{1}{8} \cdot \frac{1}{2} \right) + 3 \left(\frac{1}{8} \cdot \frac{1}{2} \right) + 4 \left(\frac{1}{8} \cdot \frac{1}{2} \right) = 2.5$$

Ex. 2 Consider a simple game whereby a spinner is attached to a circle with three segments where a player wins the amount shown in the sector.



From the presented angles we can note the probability of winning £15 is $\frac{1}{3}$ and the probability of winning either £5 or £0 is $\frac{2}{3}$. We can find the expected probability of this game as follows:

$$E(x) = \left(15 \times \frac{1}{3} \right) + \left(5 \times \frac{2}{3} \right) + \left(0 \times \frac{2}{3} \right) = £ \frac{25}{3} = £8.33$$

The expected value - £8.33 - is the fair value to take part in this game. If it costs more than this figure to play the game we should not play (from a purely financial perspective) whereas if it costs less than this figure to play the game we should play (again, from a purely financial perspective).

Ex. 3 The local GAA club holds a club lottery draw every week. Players need to choose 3 numbers between 1 and 26. If you match all three numbers with those drawn you win €1,000 and if you match any 2 numbers you win €100. What is a fair value to charge to play the game?

There are two options to win:

- All 3 numbers correct - the probability of this is given by $\frac{26 \times 25 \times 24}{3!}$
- 2 numbers correct - the probability of this is given by $\frac{26 \times 25 \times 24}{3!} \times \frac{3}{2}$

$$\text{Therefore, the expected value is } E(x) = \left(1,000 \times \frac{26 \times 25 \times 24}{3!} \right) + \left(100 \times \frac{26 \times 25 \times 24}{3!} \times \frac{3}{2} \right) = 45.25$$

For the probability of winning - $\frac{26 \times 25 \times 24}{3!}$ - we should view this as choosing three of the desired items (the three numbers which are selected in the draw) divided by the total number of choices.

For getting two numbers correct - $\frac{26 \times 25 \times 24}{3!} \times \frac{3}{2}$ - (which implies two correct choices and one incorrect choice) we need to choose two of the desired three items and one of the undesired seventeen items, divided by the total number of choices.

Exercise - Expected Value

Question 1 A probability distribution for the random variable x is shown. Calculate the expected value.

x	0	1	2	3
$P(x)$	$\frac{1}{3} \cdot \frac{1}{2}$	$\frac{1}{3} \cdot \frac{1}{2}$	$\frac{1}{3} \cdot \frac{1}{2}$	$\frac{1}{3} \cdot \frac{1}{2}$

Question 2 A probability distribution for the random variable x is shown. Calculate the expected value.

x	0	1	2	3	4
$P(x)$	$\frac{1}{12}$	$\frac{1}{12}$	$\frac{1}{12}$	$\frac{1}{12}$	$\frac{1}{12}$

Question 3 A game involves five cards with the numbers 1, 2, 2, 3 and 4. A contestant wins the amount equal to the value on the card they draw.

- Show the expected value for this game is €2.40.
- If the organisers are changing €3 to zero, how much would the organisers expect to make if 100 contestants play the game?

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Handbook of Critical Incident Analysis Richard W Schweser, 2014-12-18 Critical incidents all too often explode onto the social conscious and challenge our sense of security This comprehensive handbook brings together a range of experts who provide a foundation for the field of critical incident analysis by examining specific incidents 9 11 the Virginia Tech massacre the H1N1 pandemic the BP oil spill and more through various methodological and disciplinary lenses This groundbreaking book develops a new organizational theory derived from ideas in statistics and psychometrics The author's core premise is that errors known to occur in social science research must also occur when managers look at their data and seek to make inferences about cause and effect Statistico organizational theory uses methodological principles to predict when errors occur and how great they will be Expanding on this concept The Meta Analytic Organization offers new theoretical propositions about organizational strategy and structure with wide application to human resource management international business and more

Progress in Industrial Mathematics at ECMI 2004 Alessandro Di Bucchianico, Robert M.M. Mattheij, Marc Adriaan Peletier, 2006-01-09 ECMI has a brand name in Industrial Mathematics and organises successful biannual conferences This time the conference on Industrial Mathematics held in Eindhoven in June 2004 Mathematics focused on Aerospace Electronic Industry Chemical Technology Life Sciences Materials Geophysics Financial Mathematics and Water flow The majority of the invited talks on these topics can be found in these proceedings Apart from these lectures a large number of contributed papers and minisymposium papers are included here They give an interesting and impressive overview of the important place mathematics has achieved in solving all kinds of problems met in industry and commerce in particular

Universities Handbook, 2006

Flexible AC Transmission Systems: Modelling and Control Xiao-Ping Zhang, Christian Rehtanz, Bikash Pal, 2012-02-24 The extended and revised second edition of this successful monograph presents advanced modeling analysis and control techniques of Flexible AC Transmission Systems FACTS The book covers comprehensively a range of power system control problems from steady state voltage and power flow control to voltage and reactive power control to voltage stability control to small signal stability control using FACTS controllers In the six years since the first edition of the book has been published research on the FACTS has continued to flourish while renewable

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Innovations in Power Systems Reliability George Anders, Alfredo Vaccaro, 2011-02-16 Electrical grids are in general among the most reliable systems in the world. These large interconnected systems, however, are subject to a host of challenges: aging infrastructure, transmission expansion to meet growing demand, distributed resources, and congestion management, among others. *Innovations in Power Systems Reliability* aims to provide a vision for a comprehensive and systematic approach to meet the challenges of modern power systems. *Innovations in Power Systems Reliability* is focused on the emerging technologies and methodologies for the enhancement of electrical power systems reliability. It addresses many relevant topics in this area, ranging from methods for balancing resources to various reliability and security aspects. *Innovations in Power Systems Reliability* not only discusses technological breakthroughs and sets out roadmaps in implementing the technology, but it also informs the reader about current best practice. It is a valuable source of information for academic researchers as well as those working in industrial research and development. [Power System Coherency and Model Reduction](#) Joe H. Chow, 2014-07-08 *Power System Coherency and Model Reduction* provides a comprehensive treatment for understanding interarea modes in large power systems and obtaining reduced order models using the coherency concept and selective modal analysis method. Both linear and nonlinear analysis methods are covered. This is a reference book for researchers interested in interarea oscillations and model reduction and power engineers in developing reduced models for power system studies and control design.

Nanomedicine, Volume I Robert A. Freitas, 2024-12-06 Molecular nanotechnology has been defined as the three dimensional positional control of molecular structure to create materials and devices to molecular precision. The human body is comprised of molecules; hence the availability of molecular nanotechnology will permit dramatic progress in human medical services. More than just an extension of molecular medicine, nanomedicine will employ molecular machine systems to address medical problems and will use molecular knowledge to maintain and improve human health at the molecular scale. Nanomedicine will have extraordinary and far reaching implications for the medical profession for the definition of disease, for the diagnosis and treatment of medical conditions including aging, for our very personal relationships with our own bodies, and ultimately for the improvement and extension of natural human biological structure and function. This book will be published in three volumes over the course of several years. Readers wishing to keep up to date with the latest developments may visit the nanomedicine website maintained by the Foresight Institute: <http://foresight.org> [Nanomedicine index.html](#)

Parallel Dynamic and Transient Simulation of Large-Scale Power Systems Venkata Dinavahi, Ning Lin, 2022-01-01 This textbook introduces methods of accelerating transient stability dynamic simulation and electromagnetic transient simulation on massively parallel processors for large scale AC/DC grids, two of the most common and computationally onerous studies done by energy control centers and research laboratories for the planning, design, and operation of such integrated grids, for ensuring the security and reliability of electric power. Simulation case studies provided in the book range from small didactic test circuits to realistic sized AC/DC grids, and special emphasis is placed on detailed

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