

### 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.

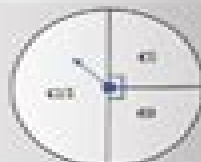
**Ex. 1** A probability distribution for the random variable  $x$  is shown below. Calculate the expected value.

$x$	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  $\frac{26 \times 25 \times 24}{1000000}$
- 2 numbers correct - the probability of this is given by  $\frac{26 \times 25 \times 24}{1000000}$

$$\text{Therefore, the expected value is } E(x) = \left( 1000 \times \frac{26 \times 25 \times 24}{1000000} \right) + \left( 100 \times \frac{26 \times 25 \times 24}{1000000} \right) = 45.25$$

For the probability of winning -  $\frac{26 \times 25 \times 24}{1000000}$  - 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 -  $\frac{26 \times 25 \times 24}{1000000}$  - (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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**Advances in Production Management Systems. Sustainable Production and Service Supply Chains** Vittal Prabhu, Marco Taisch, Dimitris Kiritsis, 2013-09-05 The two volumes IFIP AICT 414 and 415 constitute the refereed proceedings of the International IFIP WG 5.7 Conference on Advances in Production Management Systems APMS 2013 held in University Park PA USA in September 2013. The 133 revised full papers were carefully reviewed and selected for inclusion in the two volumes. They are organized in 4 parts: sustainable production, sustainable supply chains, sustainable services and ICT, and emerging technologies.

*Renewable Energy Integration to the Grid* Neeraj Gupta, Anuradha Tomar, B. Rajanarayan Prusty, Pankaj Gupta, 2022-03-25 This comprehensive reference text discusses uncertainty modeling of renewable energy resources and its steady state analysis. The text discusses challenges related to renewable energy integration to the grid, techniques to mitigate these challenges, problems associated with integration at transmission and distribution voltage level, and protection of power system with large renewable power integration. It covers important concepts including voltage issues in power networks, use of FACTS devices for reactive power management, stochastic optimization, robust optimization, and spatiotemporal dependence modeling. Key Features: Presents analysis and modeling of renewable generation uncertainty for planning and operation, beneficial for industry professionals and researchers. Discusses dependence modeling of multi-site renewable generations in detail. Covers probabilistic analysis useful for data analysts. Discusses various aspects of renewable energy integration, i.e., technical, economic, etc. Covers correlation factors and methodologies are validated with case studies with various standard test systems. The text will be useful for graduate students and professionals in the fields of electrical engineering, electronics, and communication engineering.

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