

Brown eggs problem from Spring 2009 final exam.
Question 4e.

Recall that we have 60 eggs, of which 18 are brown.
We pick 5 eggs randomly, without replacement.

What is the expected # of brown eggs?

Let's use linearity of expectations. Even though the brown eggs are not distinguishable in the problem, we will nevertheless number them 1 through 18.

For $1 \leq i \leq 18$, let X_i be a random variable such that

$$X_i = \begin{cases} 1 & \text{if the } i\text{th brown egg is one of the 5 picked} \\ 0 & \text{otherwise.} \end{cases}$$

Then $X = X_1 + X_2 + \dots + X_{18}$ is the number of brown eggs picked.

It is easy to compute $E[X_i]$:

$$E[X_i] = 0 \cdot \text{Prob}[i^{\text{th}} \text{ brown egg } \overset{\text{not}}{\text{picked}}] + 1 \cdot \text{Prob}[i^{\text{th}} \text{ brown egg } \overset{\text{picked}}{\text{picked}}]$$

$$= \text{Prob}[i^{\text{th}} \text{ brown egg is picked}]$$

$\overset{\text{numbers cancel nicely}}{=} \frac{1}{60}$

$$\begin{aligned} &= \frac{1}{60} + \frac{59}{60} \cdot \cancel{\frac{1}{59}} + \frac{59}{60} \cdot \frac{58}{59} \cancel{\frac{1}{58}} + \cancel{\frac{59}{60} \cdot \frac{58}{59} \cdot \frac{57}{58} \frac{1}{57}} + \frac{59}{60} \cdot \frac{58}{59} \cdot \frac{57}{58} \cdot \frac{56}{57} \cdot \cancel{\frac{1}{56}} \\ &\quad \text{picked 1st} \quad \text{not picked first} \quad \text{picked second} \quad \cdots \quad \text{not 1st} \quad \text{not 2nd} \quad \text{not 3rd} \quad \text{not 4th} \quad \text{picked 5th} \\ &= \frac{1}{60} + \frac{1}{60} + \frac{1}{60} + \frac{1}{60} + \frac{1}{60} = \frac{5}{60} = 12 \end{aligned}$$

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By linearity of expectations,

$$E[X] = E[X_1 + X_2 + \dots + X_{18}]$$

$$= E[X_1] + E[X_2] + \dots + E[X_{18}]$$

$$= 18 \cdot 1/12 = 1.5$$