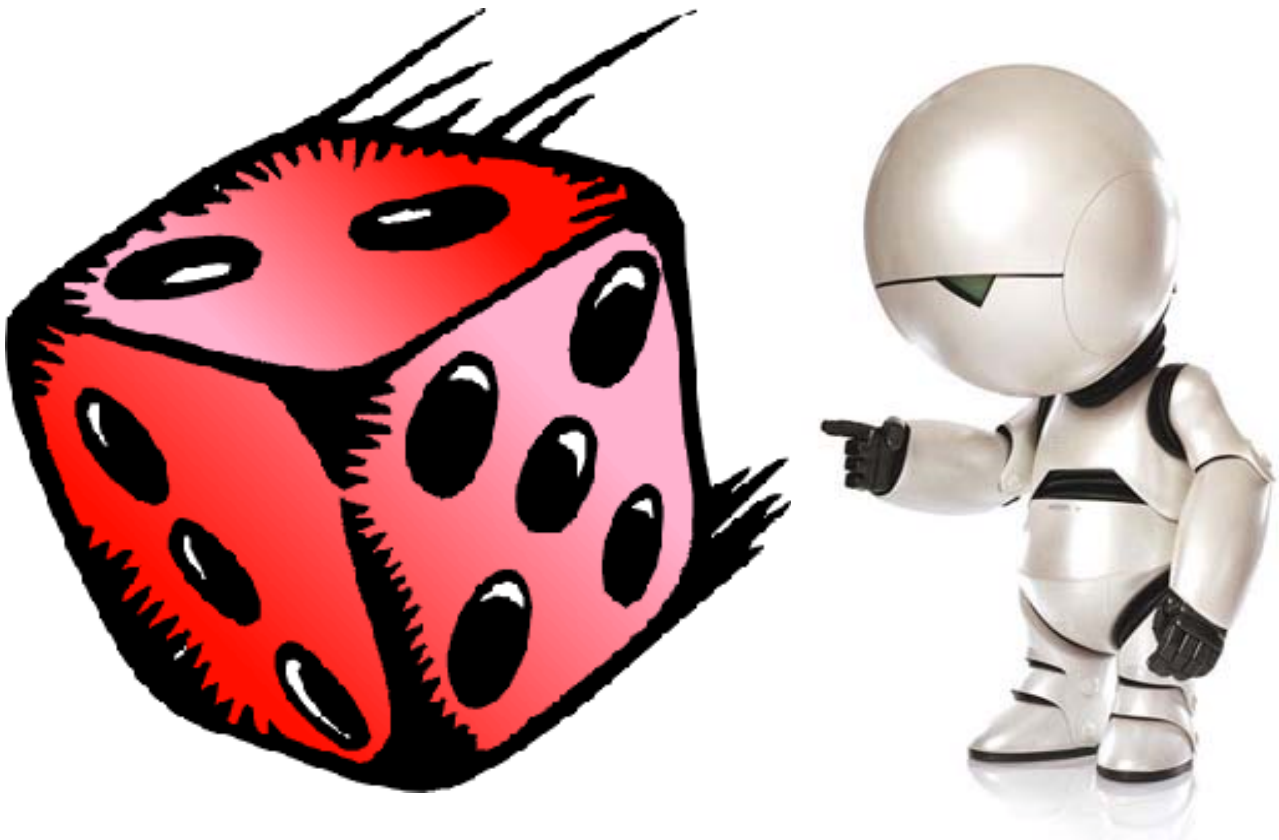
Discrete probability



Readings: BT 1.1-1.2, Rosen 6.1-6.2

Sample space: S is the set of all possible outcomes of an experiment (Ω in your text book–Greek uppercase omega)

Coin flip:	$S = \{\text{Heads}, \text{Tails}\}$
Flipping two coins:	$S = \{(H,H), (H,T), (T,H), (T,T)\}$
Roll of one 6-sided die:	$S = \{1, 2, 3, 4, 5, 6\}$
# emails in a day:	$S = \{ x : x \in Z, \; x \geq 0 \}$
YouTube hrs. in a day:	$S = \{ x : x \in R, 0 \leq x \leq 24 \}$

Events: **E** $\subseteq$ **S** is some subset of the sample space

Coin flip is heads: $E = \{Head\}$

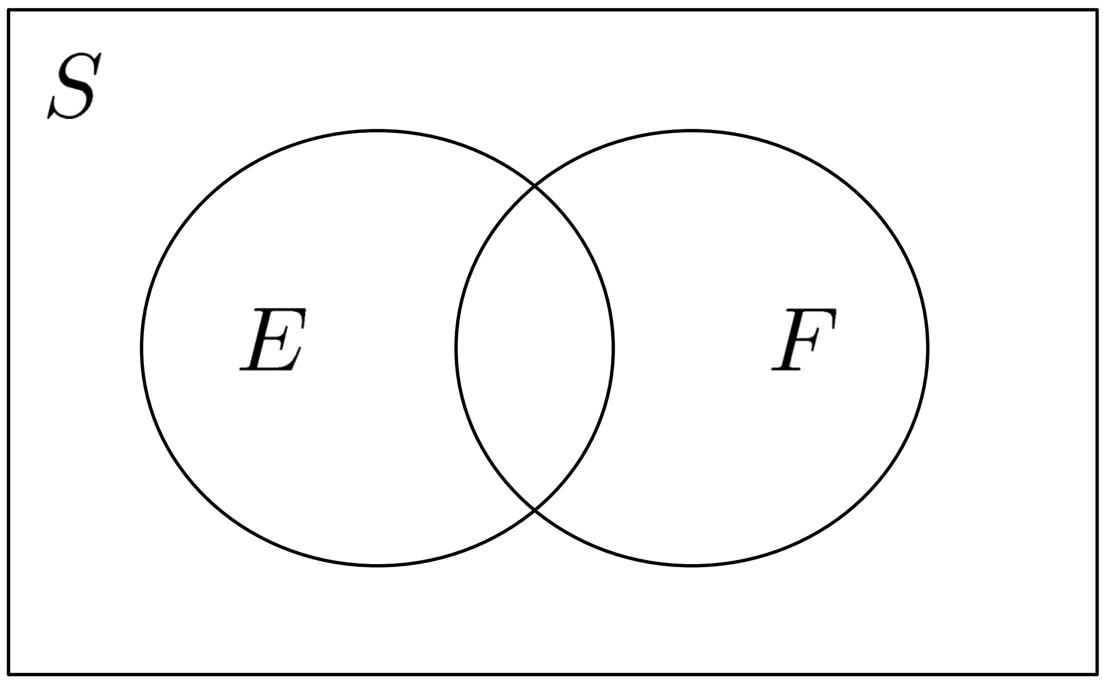
At least one head in 2 flips: $E = \{(H,H), (H,T), (T,H)\}$

Roll of die is 3 or less: $E = \{1, 2, 3\}$

\# emails in a day < 20: $E = \{ x : x \in Z,\ 0 \leq x < 20\}$

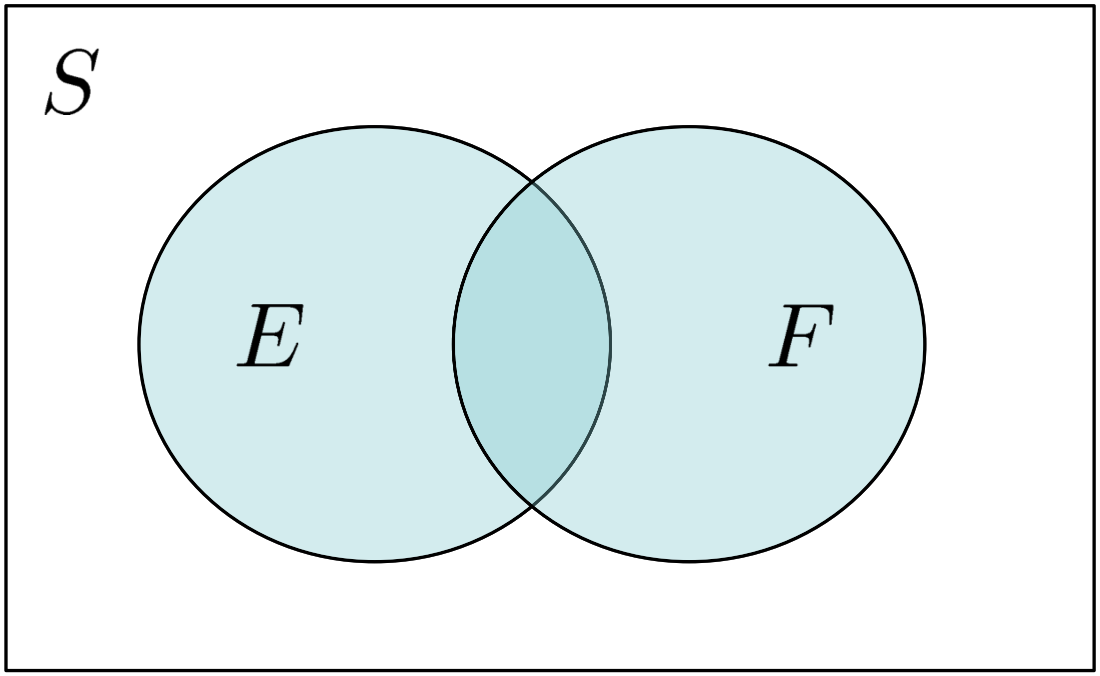
Wasted day (>5 YT hrs): $E = \{ x : x \in R,\ x > 5 \}$

E and F are events in the sample space S



E and F are events in the sample space S

Event "E OR F", written E ∪ F

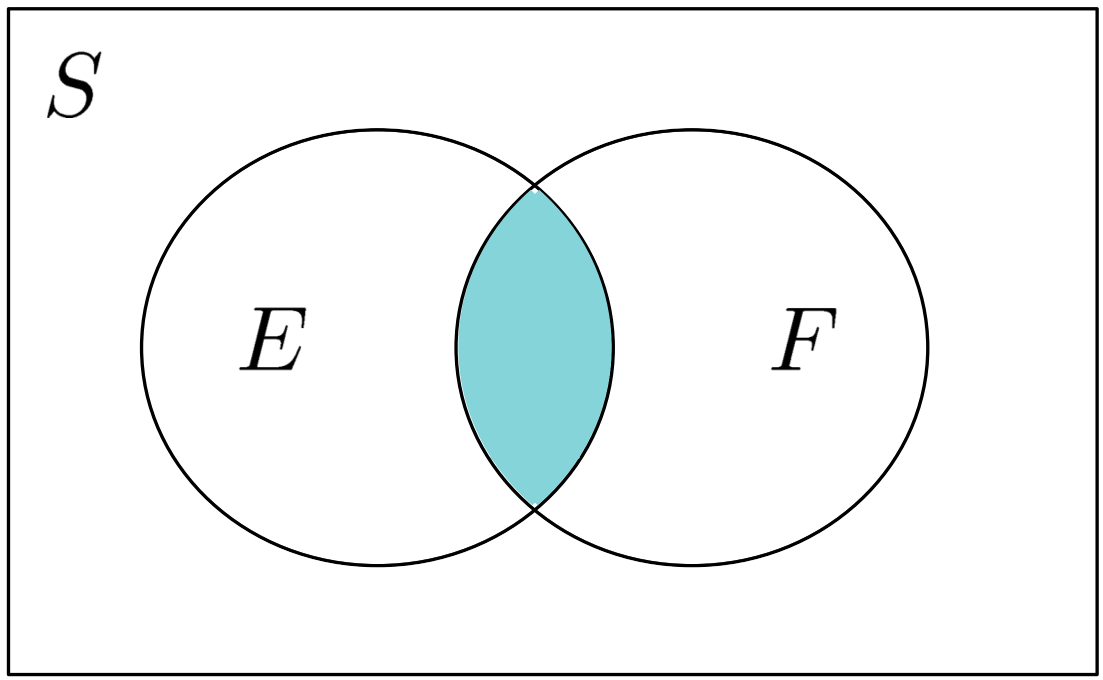


S = {1,2,3,4,5,6}
outcome of one die roll

E = {1,2}, F = {2,3}
E ∪ F = {1, 2, 3}

E and F are events in the sample space S

Event "E AND F", written $E \cap F$ or EF

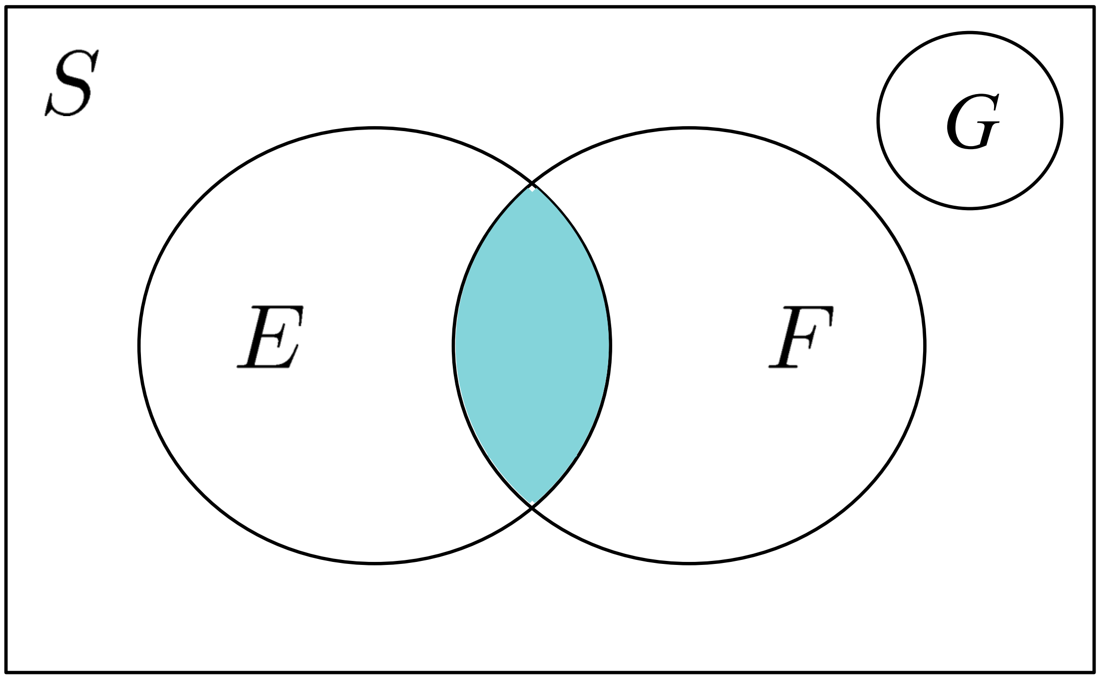


S = {1,2,3,4,5,6}
outcome of one die roll

E = {1,2}, F = {2,3}
$E \cap F = \{2\}$

E and F are events in the sample space S

$EF = \emptyset \Leftrightarrow$ E,F are "mutually exclusive"

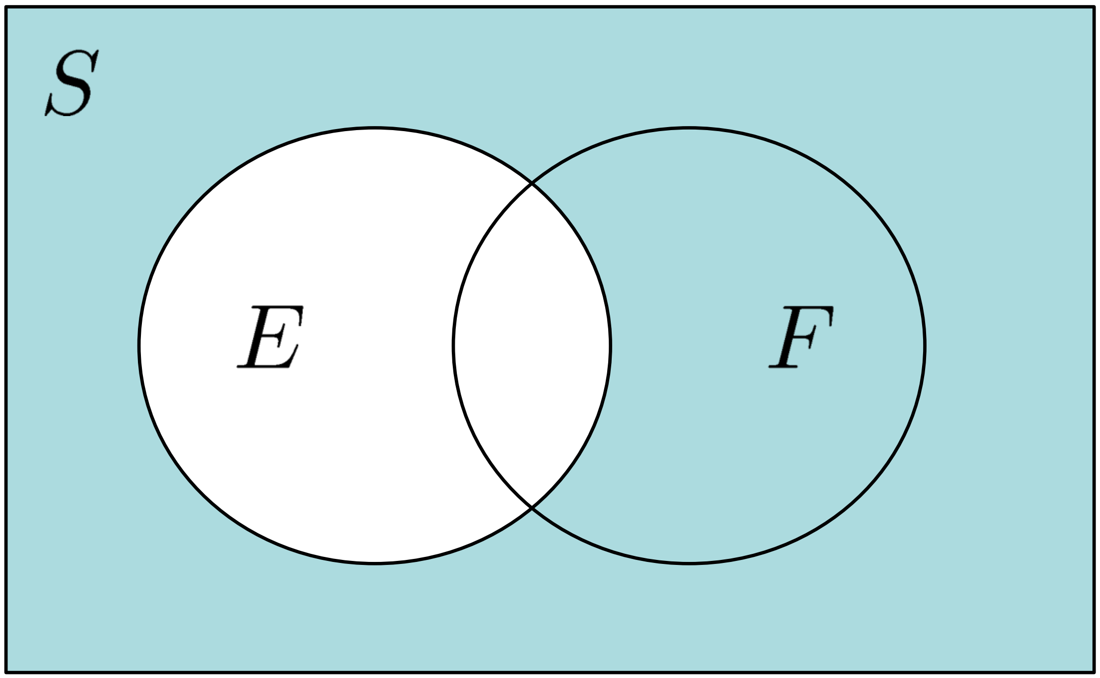


S = {1,2,3,4,5,6}
outcome of one die roll

E = {1,2}, F = {2,3}, G={5,6}
EF = {2}, *not* mutually exclusive, but E,G and F,G are

E and F are events in the sample space S

Event "not E," written $\overline{E}$ or $\neg E$

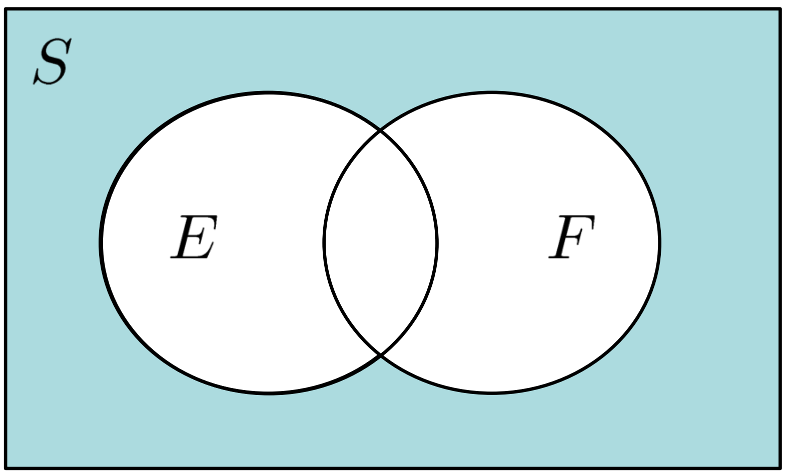


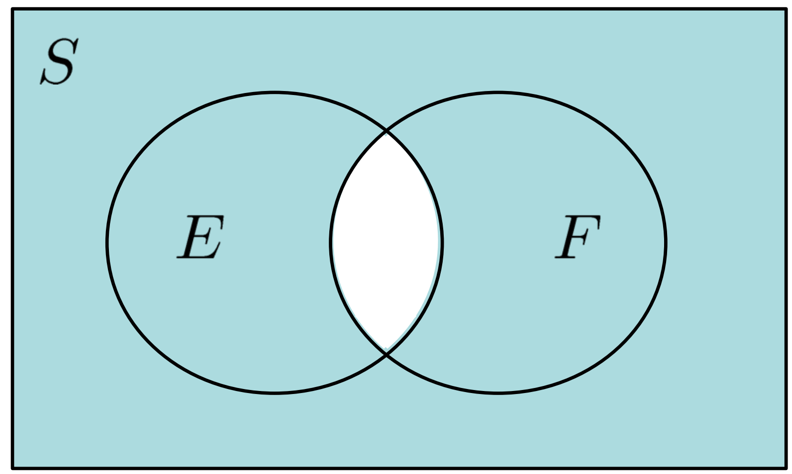
S = {1,2,3,4,5,6}
outcome of one die roll

$E = \{1, 2\}$ $\neg E = \{3, 4, 5, 6\}$

DeMorgan's Laws

$$\overline{E \cup F} = \bar{E} \cap \bar{F} \qquad \overline{E \cap F} = \bar{E} \cup \bar{F}$$





axioms of probability

Intuition: Probability as the relative frequency of an event

$\Pr(E) = \lim_{n\to\infty}$ (# of occurrences of E in n trials)/n

Axiom 1: $0 \leq \Pr(E) \leq 1$

Axiom 2: $\Pr(S) = 1$

Axiom 3: If E and F are mutually exclusive ($EF = \varnothing$), then

$$\Pr(E \cup F) = \Pr(E) + \Pr(F)$$

For any sequence $E_1, E_2, \ldots, E_n$ of mutually exclusive events,

$$\Pr\left(\bigcup_{i=1}^{n} E_i\right) = \Pr(E_1) + \cdots + \Pr(E_n)$$

- $\Pr(\bar{E}) = 1 - \Pr(E)$

  $\Pr(\bar{E}) = \Pr(S) - \Pr(E)$ because $S = E \cup \bar{E}$

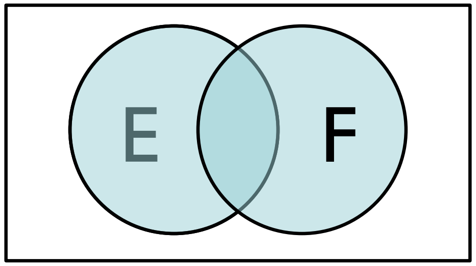
- If $E \subseteq F$, then $\Pr(E) \leq \Pr(F)$

  $\Pr(F) = \Pr(E) + \Pr(F - E) \geq \Pr(E)$

- $\Pr(E \cup F) = \Pr(E) + \Pr(F) - \Pr(EF)$

  inclusion-exclusion formula

- And many others



equally likely outcomes

Simplest case: sample spaces with equally likely outcomes.

Coin flips: S = {Heads, Tails}

Flipping two coins: S = {(H,H),(H,T),(T,H),(T,T)}

Roll of 6-sided die: S = {1, 2, 3, 4, 5, 6}

Pr(each outcome) = $\dfrac{1}{|S|}$

uniform distribution

In that case,

$$\Pr(E) = \frac{\text{number of outcomes in } E}{\text{number of outcomes in } S} = \frac{|E|}{|S|}$$

Roll two 6-sided dice. What is Pr(sum of dice = 7) ?

$$S = \{ (1,1), (1,2), (1,3), (1,4), (1,5), (1,6), \\ (2,1), (2,2), (2,3), (2,4), (2,5), (2,6), \\ (3,1), (3,2), (3,3), (3,4), (3,5), (3,6), \\ (4,1), (4,2), (4,3), (4,4), (4,5), (4,6), \\ (5,1), (5,2), (5,3), (5,4), (5,5), (5,6), \\ (6,1), (6,2), (6,3), (6,4), (6,5), (6,6) \}$$

$$E = \{ (6,1), (5,2), (4,3), (3,4), (2,5), (1,6)\}$$

Pr(sum = 7) = |E|/|S| = 6/36 = 1/6.

twinkies and ding dongs

4 Twinkies and 3 DingDongs in a bag. 3 drawn. All outcomes equally likely . What is Pr(one Twinkie and two DingDongs drawn) ?

Ordered:

- Pick 3 ordered options: |S| = 7 • 6 • 5 = 210
- Pick Twinkie as either 1st, 2nd, or 3rd item:
  |E| = (4•3•2) + (3•4•2) + (3•2•4) = 72
- Pr(1 Twinkie and 2 DingDongs) = 72/210 = 12/35.

Unordered:

- $|S| = \binom{7}{3} = 35$
- $|E| = \binom{4}{1}\binom{3}{2} = 12$
- Pr(1 Twinkie and 2 DingDongs) = 12/35.

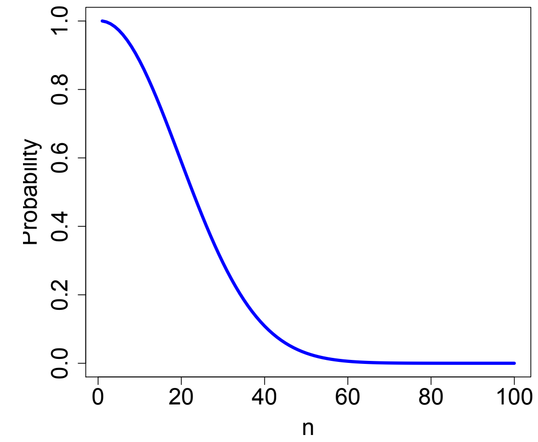
What is the probability that, of n people, none share the same birthday?

$|S| = (365)^n$

$|E| = (365)(364)(363)\cdots(365\text{-}n+1)$

Pr(no matching birthdays) = $|E|/|S|$

$= (365)(364)\ldots(365\text{-}n+1)/(365)^n$



Some values of n…

n = 23: Pr(no matching birthdays) < 0.5

n = 77: Pr(no matching birthdays) < 1/5000

n = 100: Pr(no matching birthdays) < 1/3,000,000

n = 150: Pr(…) < 1/3,000,000,000,000,000

n = 366?

Pr = 0

Above formula gives this, since

$$(365)(364)\ldots(365-n+1)/(365)^n == 0$$

when n = 366 (or greater).

Even easier to see via pigeon hole principle.

What is the probability that, of n people, none share the same birthday as you?

$|S| = (365)^n$

$|E| = (364)^n$

Pr(no birthdays matches yours) = $|E|/|S|$

$= (364)^n/(365)^n$

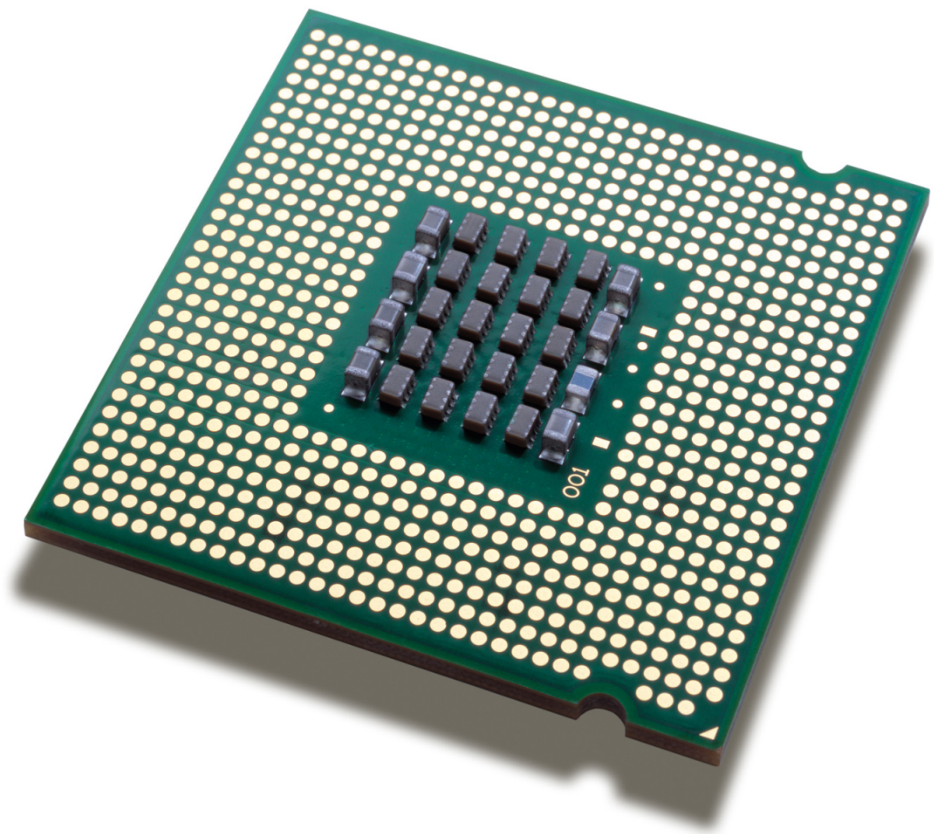
Some values of n…

n = 23: Pr(no matching birthdays) $\approx$ 0.9388

n = 77: Pr(no matching birthdays) $\approx$ 0.8096

n = 253: Pr(no matching birthdays) $\approx$ 0.4995

chip defect detection



n chips manufactured, one of which is defective

k chips randomly selected from n for testing

What is Pr(defective chip is in k selected chips) ?

$|S| = \binom{n}{k}$ $\qquad |E| = \binom{1}{1}\binom{n-1}{k-1}$

Pr(defective chip is in k selected chips)

$$= \frac{\binom{1}{1}\binom{n-1}{k-1}}{\binom{n}{k}} = \frac{\frac{(n-1)!}{(k-1)!(n-k)!}}{\frac{n!}{k!(n-k)!}} = \frac{k}{n}$$

n chips manufactured, one of which is defective

k chips randomly selected from n for testing

What is Pr(defective chip is in k selected chips) ?

Different analysis:

- Select k chips at random by permuting all n chips and then choosing the first k.
- Let E_i = event that i^{th} chip is defective.
- Events $E_1, E_2, \ldots, E_k$ are mutually exclusive
- $Pr(E_i) = 1/n$ for $i=1,2,\ldots,k$
- Thus Pr(defective chip is selected)

$$= Pr(E_1) + \cdots + Pr(E_k) = k/n.$$

n chips manufactured, *two* of which are defective

k chips randomly selected from n for testing

What is Pr(a defective chip is in k selected chips) ?

|S| = $\binom{n}{k}$ |E| = (1 chip defective) + (2 chips defective)

$$= \binom{2}{1}\binom{n-2}{k-1} + \binom{2}{2}\binom{n-2}{k-2}$$

Pr(a defective chip is in k selected chips)

$$= \frac{\binom{2}{1}\binom{n-2}{k-1} + \binom{2}{2}\binom{n-2}{k-2}}{\binom{n}{k}}$$

n chips manufactured, *two* of which are defective

k chips randomly selected from n for testing

What is Pr(a defective chip is in k selected chips) ?

Another approach:

Pr(a defective chip is in k selected chips) = 1-Pr(none)

Pr(none):

$$|S| = \binom{n}{k}, |E| = \binom{n-2}{k}, Pr(\text{none}) = \frac{\binom{n-2}{k}}{\binom{n}{k}}$$

Pr(a defective chip is in k selected chips) = $1 - \frac{\binom{n-2}{k}}{\binom{n}{k}}$

(Same as above? Check it!)

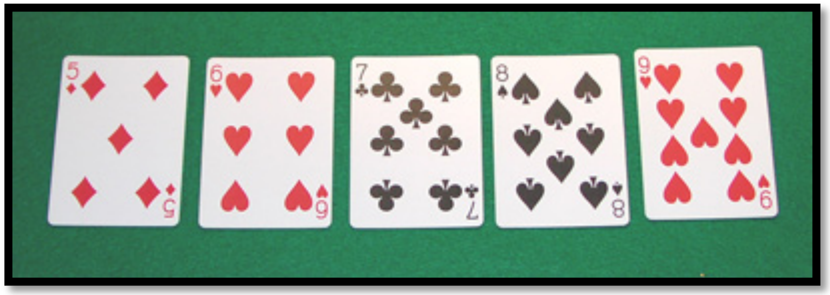
poker hands

any straight in poker

Consider 5 card poker hands.

A "straight" is 5 consecutive rank cards of any suit

What is Pr(straight) ?



$$|S| = \binom{52}{5}$$

$$|E| = 10 \cdot \binom{4}{1}^5$$

$$\text{Pr(straight)} = \frac{10\binom{4}{1}^5}{\binom{52}{5}} \approx 0.00394$$