Section 2: Intro Probability

1. Review of Main Concepts

(a) Key Probability Definitions

- (a) Sample Space: The set of all possible outcomes of an experiment, denoted Ω or S
- (b) **Event:** Some subset of the sample space, usually a capital letter such as $E \subseteq \Omega$
- (c) **Union:** The union of two events E and F is denoted $E \cup F$
- (d) Intersection: The intersection of two events E and F is denoted $E \cap F$ or EF
- (e) Mutually Exclusive: Events E and F are mutually exclusive iff $E \cap F = \emptyset$
- (f) **Complement:** The complement of an event E is denoted E^C or \overline{E} or $\neg E$, and is equal to $\Omega \setminus E$
- (g) DeMorgan's Laws: $(E \cup F)^C = E^C \cap F^C$ and $(E \cap F)^C = E^C \cup F^C$
- (h) **Probability of an event** *E*: denoted $\mathbb{P}(E)$ or Pr(E) or P(E)
- (i) **Partition:** Nonempty events E_1, \ldots, E_n partition the sample space Ω iff
 - E_1, \ldots, E_n are exhaustive: $E_1 \cup E_2 \cup \cdots \cup E_n = \bigcup_{i=1}^n E_i = \Omega$, and
 - E₁,..., E_n are pairwise mutually exclusive: ∀i ≠ j, E_i ∩ E_j = Ø
 Note that for any event A (with A ≠ Ø, A ≠ Ω): A and A^C partition Ω

(b) Axioms of Probability and their Consequences

- (a) Axiom 1: Non-negativity For any event E, $\mathbb{P}(E) \ge 0$
- (b) Axiom 2: Normalization $\mathbb{P}(\Omega) = 1$
- (c) Axiom 3: Countable Additivity If E and F are mutually exclusive, then $\mathbb{P}(E \cup F) = \mathbb{P}(E) + \mathbb{P}(F)$. Also, if $E_1, E_2, ...$ is a countable sequence of disjoint events, $\mathbb{P}(\bigcup_{k=1}^{\infty} E_i) = \sum_{k=1}^{\infty} \mathbb{P}(E_i)$.
- (d) Corollary 1: Complementation $\mathbb{P}(E) + \mathbb{P}(E^C) = 1$
- (e) Corollary 2: Monotonicity If $E \subseteq F$, $\mathbb{P}(E) \leq \mathbb{P}(F)$
- (f) Corollary 2: Inclusion-Exclusion $\mathbb{P}(E \cup F) = \mathbb{P}(E) + \mathbb{P}(F) \mathbb{P}(E \cap F)$
- (c) Equally Likely Outcomes: If every outcome in a finite sample space Ω is equally likely, and E is an event, then $\mathbb{P}(E) = \frac{|E|}{|\Omega|}$.
 - Make sure to be consistent when counting |E| and |Ω|. Either order matters in both, or order doesn't matter in both.

2. Probability by Simulation

In section, we'll work through this Edstem lesson on Probability by Simulation. This will be very helpful for the coding portion of Pset 2.

For problems 3-5 and 8, first answer the following two questions and then answer the question stated. (i) What is the sample space and how big is it? (ii) What is the probability of each outcome in the sample space? Unless otherwise specified, each outcome is equally likely.

3. Spades and Hearts

Given 3 different spades and 3 different hearts, shuffle them. Compute Pr(E), where E is the event that the suits of the shuffled cards are in alternating order.

4. Trick or Treat

Suppose on Halloween, someone is too lazy to keep answering the door, and leaves a jar of exactly N total candies. You count that there are exactly K of them which are kit kats (and the rest are not). The sign says to please take exactly n candies. Each item is equally likely to be drawn. Let X be the number of kit kats we draw (out of n). What is Pr(X = k), that is, the probability we draw exactly k kit kats?

5. Staff Photo

Suppose we have 11 chairs (in a row) with 7 TA's, and Professors Karlin, Ruzzo, Rao, and Tompa to be seated. Suppose all seatings are equally likely. What is the probability that every professor has a TA to their immediate left and right?

6. Weighted Die

Consider a weighted die such that

- $\Pr(1) = \Pr(2)$,
- $\Pr(3) = \Pr(4) = \Pr(5) = \Pr(6)$, and
- $\Pr(1) = 3\Pr(3)$.

What is the probability that the outcome is 3 or 4?

7. Fleas on Squares (Pigeonhole principle)

25 fleas sit on a 5×5 checkerboard, one per square. At the stroke of noon, all jump across an edge (not a corner) of their square to an adjacent square. At least two must end up in the same square. Why?

8. Congressional Tea Party

Twenty politicians are having a tea party, 6 Democrats and 14 Republicans.

- (a) If they only give tea to 10 of the 20 people, what is the probability that they only give tea to Republicans?
- (b) If they only give tea to 10 of the 20 people, what is the probability that they give tea to 8 Republicans and 2 Democrats?