Section 2: Counting – Basic Discrete Probability

Review of Main Concepts (Counting)

- **Principle of Inclusion-Exclusion (PIE):** 2 events: $|A \cup B| = |A| + |B| - |A \cap B|$
  3 events: $|A \cup B \cup C| = |A| + |B| + |C| - |A \cap B| - |A \cap C| - |B \cap C| + |A \cap B \cap C|$
  In general: +singles - doubles + triples - quads + ...

- **Pigeonhole Principle:** If there are n pigeons with k holes and $n > k$, then at least one hole contains at least 2 (or to be precise, $\lceil \frac{n}{k} \rceil$) pigeons.

- **Sample Space:** The set of all possible outcomes of an experiment, denoted Ω or S

- **Event:** Some subset of the sample space, usually a capital letter such as $E \subseteq \Omega$

- **Probability of an event** E**:** denoted $\mathbb{P}(E)$ or $\Pr(E)$ or $P(E)$

- **Partition:** Nonempty events $E_1, \dots, E_n$ partition the sample space Ω iff
  - $E_1, \dots, E_n$ are exhaustive: $E_1 \cup E_2 \cup \dots \cup E_n = \bigcup_{i=1}^{n} E_i = \Omega$, and
  - $E_1, \dots, E_n$ are pairwise mutually exclusive: $\forall i \neq j, E_i \cap E_j = \emptyset$
    * Note that for any event A (with $A \neq \emptyset, A \neq \Omega$): A and A^C partition Ω

Axioms of Probability and their Consequences

(a) **(Non-negativity)** For any event E, $\mathbb{P}(E) \geq 0$

(b) **(Normalization)** $\mathbb{P}(\Omega) = 1$

(c) **(Additivity)** If E and F are mutually exclusive, then $\mathbb{P}(E \cup F) = \mathbb{P}(E) + \mathbb{P}(F)$

- **Corollaries of these axioms:**
  - $\mathbb{P}(E) + \mathbb{P}(E^C) = 1$
  - If $E \subseteq F$, $\mathbb{P}(E) \leq \mathbb{P}(F)$
  - $\mathbb{P}(E \cup F) = \mathbb{P}(E) + \mathbb{P}(F) - \mathbb{P}(E \cap F)$

- **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 $|\Omega|$. Either order matters in both, or order doesn't matter in both.

- **Conditional Probability:** $\mathbb{P}(A|B) = \dfrac{\mathbb{P}(A \cap B)}{\mathbb{P}(B)}$

- **Independent Events.** Two events $\mathcal{A}, \mathcal{B}$ are **independent** if $\mathbb{P}(\mathcal{A} \cap \mathcal{B}) = $ _____.
  If $\mathbb{P}(\mathcal{A}) \neq 0$, this is equivalent to $\mathbb{P}(\mathcal{B} \mid \mathcal{A}) = $ _____.
  If $\mathbb{P}(\mathcal{B}) \neq 0$, this is equivalent to $\mathbb{P}(\mathcal{A} \mid \mathcal{B}) = $ _____.

- **Law of Total Probability (LTP):** Suppose $A_1, \dots, A_n$ partition Ω and let B be any event. Then
  $\Pr(B) = \sum_{i=1}^{n} \Pr(B \cap A_i) = \sum_{i=1}^{n} \Pr(B \mid A_i) \Pr(A_i)$

1. GREED INNIT

Given the word "INGREDIENT", say your friend shuffles the letters of the word such the resulting anagram is just as likely as any other. What is the probability that the anagram does not have two identical letters adjacent to each other? For example, "INGREEDINT" would be invalid because the two E's are adjacent.

Repeat the question for the letters "AAAAABBB".

2. Friendships

Show that in any group n people there are two who have an identical number of friends within the group. (Friendship is bi-directional – i.e., if A is friend of B, then B is friend of A – and nobody is a friend of themselves.)

Solve in particular the following two cases individually:

  (a) Everyone has at least one friend.

  (b) At least one person has no friends.

3. Powers and divisibility

Prove that there exist two powers of 7 whose difference is divisible by 2003. (You may want to use the Pigeonhole principle.)

4. Dinner Party

At a dinner party, the n people present are to be seated uniformly spaced around a circular table. Suppose there is a nametag at each place at the table and suppose that nobody sits down at the correct place. Show that it is possible to rotate the table so that at least two people are sitting in the correct place.

5. Count the Solutions

Consider the following equation: $a_1 + a_2 + a_3 + a_4 + a_5 + a_6 = 70$. A solution to this equation over the nonnegative integers is a choice of a nonnegative integer for each of the variables $a_1, a_2, a_3, a_4, a_5, a_6$ that satisfies the equation. For example, $a_1 = 15, a_2 = 3, a_3 = 15, a_4 = 0, a_5 = 7, a_6 = 30$ is a solution. To be different, two solutions have to differ on the value assigned to some a_i. How many different solutions are there to the equation?

6. 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.

7. Balls from an Urn

Say an urn contains one red ball, one blue ball, and one green ball. (Other than for their colors, balls are identical.) Imagine we draw two balls *with replacement*, i.e., after drawing one ball, with put it back into the urn, before we draw the second one. (In particular, each ball is equally likely to be drawn.)

  (a) Give a probability space describing the experiment.

  (b) What is the probability that both balls are red? (Describe the event first, before you compute its probability.)

(c) What is the probability that at most one ball is red?

(d) What is the probability that we get at least one green ball?

(e) Repeat **b)-d)** for the case where the balls are drawn *without replacement*, i.e., when the first ball is drawn, it is not placed back from the urn.

8.   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?

9.   Shuffling Cards

We have a deck of cards, with 4 suits, with 13 cards in each. Within each suit, the cards are ordered Ace > King > Queen > Jack > 10 > $\cdots$ > 2. Also, suppose we perfectly shuffle the deck (i.e., all possible shuffles are equally likely).

What is the probability the first card on the deck is (strictly) larger than the second one?

10.   Flipping Coins

A coin is tossed twice. The coin is "heads" one quarter of the time. You can assume that the second toss is independent of the first toss.

(a) What is the probability that the second toss is "heads" given that the first toss is "tails"?

(b) What is the probability that the second toss is "heads" given that at least one of the tosses is "tails"?

(c) In the probability space of this task, give an example of two events that are disjoint but not independent.

(d) In the probability space of this task, give an example of two events that are independent but not disjoint.

11.   Balls from an Urn – Take 2

Say an urn contains three red balls and four blue balls. Imagine we draw three balls without replacement. (You can assume every ball is uniformly selected among those remaining in the urn.)

(a) What is the probability that all three balls are all of the same color?

(b) What is the probability that we get more than one red ball given the first ball is red?

12.   Additivity of Probability

Use the additivity of probability to prove that

$$\mathbb{P}\left(\mathcal{A}\cup\mathcal{B}\cup\mathcal{C}\right)=\mathbb{P}\left(\mathcal{A}\right)+\mathbb{P}\left(\mathcal{B}\right)+\mathbb{P}\left(\mathcal{C}\right)-\mathbb{P}\left(\mathcal{A}\cap\mathcal{B}\right)-\mathbb{P}\left(\mathcal{A}\cap\mathcal{C}\right)-\mathbb{P}\left(\mathcal{B}\cap\mathcal{C}\right)+\mathbb{P}\left(\mathcal{A}\cap\mathcal{B}\cap\mathcal{C}\right)\,.$$