

MACM day 8 - Probability

Summary

The **probability** of something happening is the different ways it can happen which satisfies a condition divided by the **total number** possibilities. When things are **disjoint** we can just slap 'em together but if their intersection is not equal to the empty set, then we have to use the **rule of inclusion and exclusion**.

Probability

Hypothesis:

S is a set of possible outcomes called the sample space, all having equal likelihood. A is a subset of S.

Experiment:

We generate an event by drawing at random an outcome x from S.

Event: Let $\Pr(A)$ denote the probability that x is in A

Question: What is $\Pr(A)$

Answer: if each outcome is equally likely and $|S|$ is finite

$\Pr(A) = |A|/|S|$

Axioms of probability

let S be a sample space and let A and B be subsets of S

1. $0 \leq \Pr(A) \leq 1$
2. $\Pr(S) = 1$
3. A intersection B = empty set
then $\Pr(A \cup B) = \Pr(A) + \Pr(B)$

Theorem (the rule of complement)

let $A^c = S - A$ be the complement of A. Then $\Pr(A^c) = 1 - \Pr(A)$

Theorem (the additive rule)

$\Pr(A \cup B) = \Pr(A) + \Pr(B) - \Pr(A \cap B)$.