

CS70: Alex Psomas: Lecture 13.

Modeling Uncertainty: Probability Space

1. Key Points
2. Random Experiments
3. Probability Space
4. Events

Key Points

- ▶ Uncertainty does not mean “nothing is known”
- ▶ How to best make decisions under uncertainty?
 - ▶ Buy stocks
 - ▶ Detect signals (transmitted bits, speech, images, radar, diseases, etc.)
 - ▶ Control systems (Internet, airplane, robots, self-driving cars, schedule surgeries in a hospital, etc.)
- ▶ How to best use ‘artificial’ uncertainty?
 - ▶ Play games of chance.
 - ▶ Design randomized algorithms.
 - ▶ Catch Pokemon.
- ▶ Probability
 - ▶ Models knowledge about uncertainty
 - ▶ Discovers best way to use that knowledge in making decisions

The Magic of Probability

Uncertainty: vague, fuzzy, confusing, scary, hard to think about.

Probability: A precise, unambiguous, simple way to think about uncertainty.



Uncertainty = Fear



Probability = Serenity

Our mission: help you discover the magic of Probability, i.e., enable you to think clearly about uncertainty.

Your cost: focused attention and practice on examples and problems.

A cool trick

Random Experiment: Flip one Fair Coin

Flip a **fair** coin: (*One flips or tosses a coin*)



- ▶ Possible outcomes: Heads (H) and Tails (T) (*One flip yields either 'heads' or 'tails'.*)
- ▶ Likelihoods: H : 50% and T : 50%

Random Experiment: Flip one Fair Coin

Flip a **fair** coin:



What do we mean by **the likelihood of tails is 50%**?

Two interpretations:

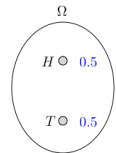
- ▶ Single coin flip: 50% chance of ‘tails’
Willingness to bet on the outcome of a single flip
- ▶ Many coin flips: About half yield ‘tails’
Makes sense for many flips
- ▶ Question: Why does the fraction of tails converge to the same value every time? **Statistical Regularity! Deep!**

Random Experiment: Flip one Fair Coin

Flip a **fair** coin: model



Physical Experiment



Probability Model

- ▶ The physical experiment is complex. (Shape, density, initial momentum and position, ...)
- ▶ The Probability model is simple:
 - ▶ A set Ω of **outcomes**: $\Omega = \{H, T\}$.
 - ▶ A **probability** assigned to each outcome: $Pr[H] = 0.5, Pr[T] = 0.5$.

Flip Two Fair Coins

- ▶ Possible outcomes: $\{HH, HT, TH, TT\} \equiv \{H, T\}^2$.
- ▶ Note: $A \times B := \{(a, b) \mid a \in A, b \in B\}$ and $A^2 := A \times A$.
- ▶ Likelihoods: 1/4 each.



Random Experiment: Flip one Unfair Coin

Flip an **unfair** (biased, loaded) coin:



H: 45%
T: 55%

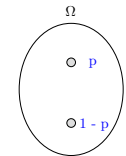
- ▶ Possible outcomes: Heads (H) and Tails (T)
- ▶ Likelihoods: $H : p \in (0, 1)$ and $T : 1 - p$
- ▶ Frequentist Interpretation:
Flip many times \Rightarrow Fraction $1 - p$ of tails
- ▶ Question: How can one figure out p ? Flip many times
- ▶ Tautology?

Random Experiment: Flip one Unfair Coin

Flip an **unfair** (biased, loaded) coin: model



Physical Experiment

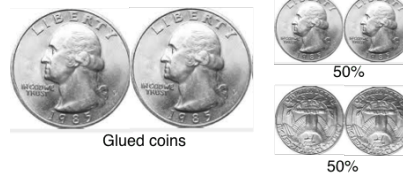


Probability Model

- ▶ Same set of outcomes as before!
- ▶ Different probabilities!
- ▶ The most common mistake in Probability: **assuming that outcomes are equally likely.**

Flip Glued Coins

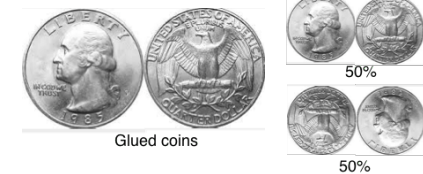
Flips two coins glued together side by side:



- ▶ Possible outcomes: $\{HH, TT\}$.
- ▶ Likelihoods: $HH : 0.5, TT : 0.5$.
- ▶ Note: Coins are glued so that they show the same face.

Flip Glued Coins

Flips two coins glued together side by side:



- ▶ Possible outcomes: $\{HT, TH\}$.
- ▶ Likelihoods: $HT : 0.5, TH : 0.5$.
- ▶ Note: Coins are glued so that they show different faces.

Flip two Attached Coins

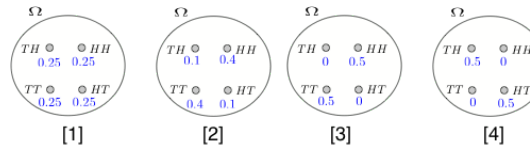
Flips two coins attached by a spring:



- Possible outcomes: $\{HH, HT, TH, TT\}$.
- Likelihoods: $HH : 0.4, HT : 0.1, TH : 0.1, TT : 0.4$.
- Note: Coins are attached so that they tend to show the same face, unless the spring twists enough.

Flipping Two Coins

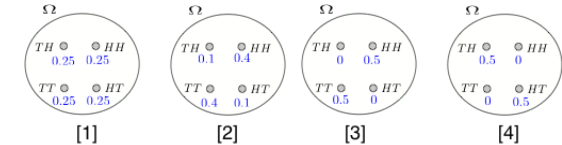
Here is a way to summarize the four random experiments:



- Ω is the set of *possible* outcomes;
- Each outcome has a *probability* (likelihood);
- The probabilities are ≥ 0 and add up to 1;
- Fair coins: [1]; Glued coins: [3], [4];
Spring-attached coins: [2];

Flipping Two Coins

Here is a way to summarize the four random experiments:



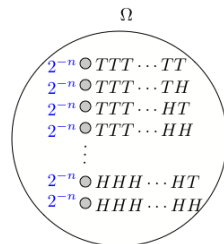
Important remarks:

- Each outcome describes the **two** coins.
- E.g., HT is **one** outcome of the experiment.
- It is **wrong** to think that the outcomes are $\{H, T\}$ and that one picks twice from that set.
- This viewpoint misses the relationship between the two flips.
- Each $\omega \in \Omega$ describes one outcome of the **complete** experiment.
- Ω and the probabilities **specify the random experiment**.

Flipping n times

Flip a **fair** coin n times (some $n \geq 1$):

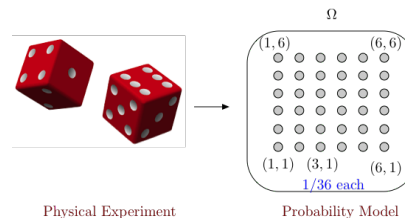
- Possible outcomes: $\{TT \dots T, TT \dots H, \dots, HH \dots H\}$.
Thus, 2^n possible outcomes.
- Note: $\{TT \dots T, TT \dots H, \dots, HH \dots H\} = \{H, T\}^n$.
 $A^n := \{(a_1, \dots, a_n) \mid a_1 \in A, \dots, a_n \in A\}$. $|A^n| = |A|^n$.
- Likelihoods: $1/2^n$ each.



Roll two Dice

Roll a **balanced** 6-sided die twice:

- Possible outcomes:
 $\{1, 2, 3, 4, 5, 6\}^2 = \{(a, b) \mid 1 \leq a, b \leq 6\}$.
- Likelihoods: $1/36$ for each.



Probability Space.

1. A **"random experiment"**:
 - (a) Flip a biased coin;
 - (b) Flip two fair coins;
 - (c) Deal a poker hand.
2. A **set of possible outcomes**: Ω .
 - (a) $\Omega = \{H, T\}$;
 - (b) $\Omega = \{HH, HT, TH, TT\}$; $|\Omega| = 4$;
 - (c) $\Omega = \{A\heartsuit A\heartsuit A\clubsuit A\heartsuit K\clubsuit, A\heartsuit A\heartsuit A\clubsuit A\heartsuit Q\clubsuit, \dots\}$
 $|\Omega| = \binom{52}{5}$.
3. Assign a **probability** to each outcome: $Pr : \Omega \rightarrow [0, 1]$.
 - (a) $Pr[H] = p, Pr[T] = 1 - p$ for some $p \in [0, 1]$
 - (b) $Pr[HH] = Pr[HT] = Pr[TH] = Pr[TT] = \frac{1}{4}$
 - (c) $Pr[A\heartsuit A\heartsuit A\clubsuit A\heartsuit K\clubsuit] = \dots = 1/\binom{52}{5}$

Probability Space: formalism.

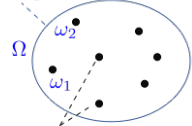
Ω is the **sample space**.

$\omega \in \Omega$ is a **sample point**. (Also called an **outcome**.)

Sample point ω has a probability $Pr[\omega]$ where

- ▶ $0 \leq Pr[\omega] \leq 1$;
- ▶ $\sum_{\omega \in \Omega} Pr[\omega] = 1$.

Sample Space

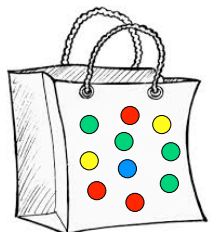


$$0 \leq Pr[\omega] \leq 1$$

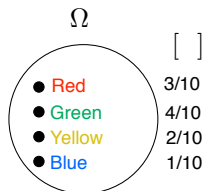
$$\sum_{\omega} Pr[\omega] = 1$$

Probability Space: Formalism

Simplest physical model of a **non-uniform** probability space:



Physical experiment



Probability model

$$\Omega = \{\text{Red, Green, Yellow, Blue}\}$$

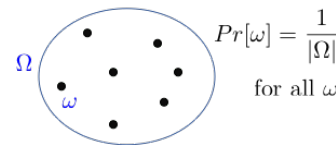
$$Pr[\text{Red}] = \frac{3}{10}, Pr[\text{Green}] = \frac{4}{10}, \text{ etc.}$$

Note: Probabilities are restricted to rational numbers: $\frac{N_i}{N}$.

Probability Space: Formalism.

In a **uniform probability space** each outcome ω is **equally probable**: $Pr[\omega] = \frac{1}{|\Omega|}$ for all $\omega \in \Omega$.

Uniform Probability Space

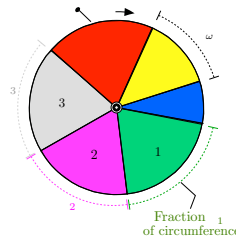


Examples:

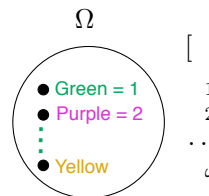
- ▶ Flipping two fair coins, dealing a poker hand are uniform probability spaces.
- ▶ Flipping a biased coin is not a uniform probability space.

Probability Space: Formalism

Physical model of a general **non-uniform** probability space:



Physical experiment



Probability model

The roulette wheel stops in sector ω with probability p_{ω} .

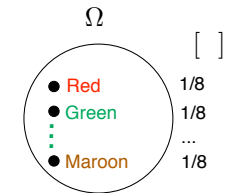
$$\Omega = \{1, 2, 3, \dots, N\}, Pr[\omega] = p_{\omega}.$$

Probability Space: Formalism

Simplest physical model of a **uniform** probability space:



Physical experiment



Probability model

A bag of identical balls, except for their color (or a label). If the bag is well shaken, every ball is equally likely to be picked.

$$\Omega = \{\text{white, red, yellow, grey, purple, blue, maroon, green}\}$$

$$Pr[\text{blue}] = \frac{1}{8}.$$

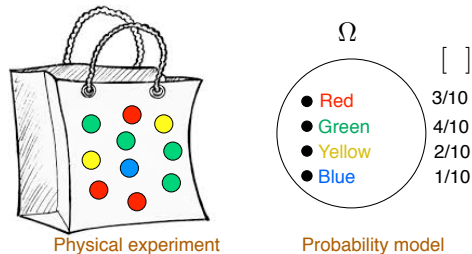
An important remark

- ▶ The random experiment selects **one and only one** outcome in Ω .
- ▶ For instance, when we flip a fair coin **twice**
 - ▶ $\Omega = \{HH, TH, HT, TT\}$
 - ▶ The experiment selects **one** of the elements of Ω .
- ▶ In this case, it would be wrong to think that $\Omega = \{H, T\}$ and that the experiment selects two outcomes.
- ▶ Why? Because this would not describe how the two coin flips are related to each other.
- ▶ For instance, say we glue the coins side-by-side so that they face up the same way. Then one gets HH or TT with probability 50% each. This is not captured by 'picking two outcomes.'

Events

Next idea: an event!

Event: Example

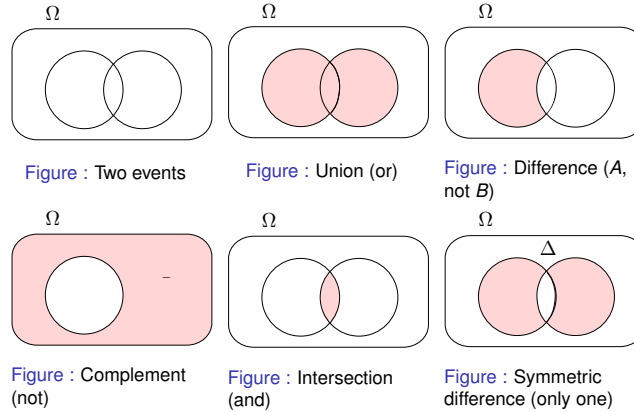


$$\Omega = \{\text{Red, Green, Yellow, Blue}\}$$

$$Pr[\text{Red}] = \frac{3}{10}, Pr[\text{Green}] = \frac{4}{10}, \text{ etc.}$$

$$E = \{\text{Red, Green}\} \Rightarrow Pr[E] = \frac{3+4}{10} = \frac{3}{10} + \frac{4}{10} = Pr[\text{Red}] + Pr[\text{Green}].$$

Set notation review



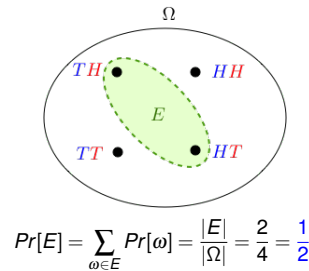
Probability of exactly one heads in two coin flips?

Sample Space, $\Omega = \{HH, HT, TH, TT\}$.

Uniform probability space:

$$Pr[HH] = Pr[HT] = Pr[TH] = Pr[TT] = \frac{1}{4}.$$

Event, E , "exactly one heads": $\{TH, HT\}$.



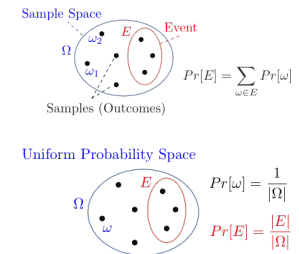
Probability of exactly one 'heads' in two coin flips?

Idea: Sum the probabilities of all the different outcomes that have exactly one 'heads': HT, TH .

This leads to a definition!

Definition:

- ▶ An **event**, E , is a subset of outcomes: $E \subset \Omega$.
- ▶ The **probability of E** is defined as $Pr[E] = \sum_{\omega \in E} Pr[\omega]$.



Example: 20 coin tosses.

20 coin tosses

Sample space: $\Omega =$ set of 20 fair coin tosses.

$$\Omega = \{T, H\}^{20} \equiv \{0, 1\}^{20}; |\Omega| = 2^{20}.$$

- ▶ What is more likely?
 - ▶ $\omega_1 := (1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1)$, or
 - ▶ $\omega_2 := (1, 0, 1, 1, 0, 0, 0, 1, 0, 1, 0, 1, 1, 0, 1, 1, 1, 0, 0, 0)$?

Answer: Both are equally likely: $Pr[\omega_1] = Pr[\omega_2] = \frac{1}{|\Omega|}$.

- ▶ What is more likely?
 - (E_1) Twenty Hs out of twenty, or
 - (E_2) Ten Hs out of twenty?

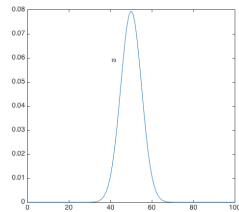
Answer: Ten Hs out of twenty.

Why? There are many sequences of 20 tosses with ten Hs; only one with twenty Hs. $\Rightarrow Pr[E_1] = \frac{1}{|\Omega|} \ll Pr[E_2] = \frac{|E_2|}{|\Omega|}$.

$$|E_2| = \binom{20}{10} = 184,756.$$

Probability of n heads in 100 coin tosses.

$$\Omega = \{H, T\}^{100}; |\Omega| = 2^{100}.$$



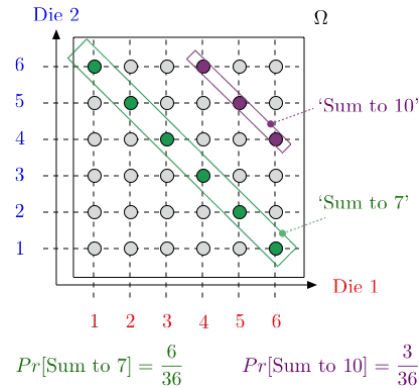
Event $E_n = 'n \text{ heads}'; |E_n| = \binom{100}{n}$

$$p_n := Pr[E_n] = \frac{|E_n|}{|\Omega|} = \frac{\binom{100}{n}}{2^{100}}$$

Observe:

- Concentration around mean: **Law of Large Numbers**;
- Bell-shape: **Central Limit Theorem**.

Roll a red and a blue die.



Exactly 50 heads in 100 coin tosses.

Sample space: $\Omega = \text{set of 100 coin tosses} = \{H, T\}^{100}$.
 $|\Omega| = 2 \times 2 \times \dots \times 2 = 2^{100}$.

Uniform probability space: $Pr[\omega] = \frac{1}{2^{100}}$.

Event $E = \text{"100 coin tosses with exactly 50 heads"}$

$|E|?$

Choose 50 positions out of 100 to be heads.

$$|E| = \binom{100}{50}.$$

$$Pr[E] = \frac{\binom{100}{50}}{2^{100}}.$$

Calculation.

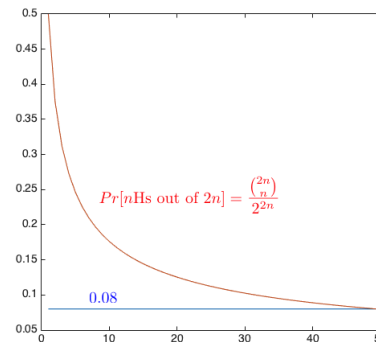
Stirling formula (for large n):

$$n! \approx \sqrt{2\pi n} \left(\frac{n}{e}\right)^n.$$

$$\binom{2n}{n} \approx \frac{\sqrt{4\pi n} (2n/e)^{2n}}{[\sqrt{2\pi n} (n/e)^n]^2} \approx \frac{4^n}{\sqrt{\pi n}}.$$

$$Pr[E] = \frac{|E|}{|\Omega|} = \frac{|E|}{2^{2n}} = \frac{1}{\sqrt{\pi n}} = \frac{1}{\sqrt{50\pi}} \approx .08.$$

Exactly 50 heads in 100 coin tosses.



Lecture 13: Summary

1. Random Experiment
2. Probability Space: $\Omega; Pr[\omega] \in [0, 1]; \sum_{\omega} Pr[\omega] = 1$.
3. Uniform Probability Space: $Pr[\omega] = 1/|\Omega|$ for all $\omega \in \Omega$.
4. Events: subsets of Ω .
 $Pr[E] = \sum_{\omega \in E} Pr[\omega]$.