

# Probability Theory.

- Experiments

Tossing coin  
Roll dice.

- Events

$\{\text{H}, \text{T}\}$   
 $7x$   
 $8x$

- Sample space.

$\text{H}, \bar{\text{T}} \Rightarrow 2$   
 $1, 2, 3, 4, 5, 6 \Rightarrow 6$   
 $\text{Rain}/\text{No Rain} \Rightarrow 2$ .

$$E \subset S$$

Probability  $\Rightarrow$  0 to 1  
 ↓                    ↓  
 will not          will  
 happen          happen.

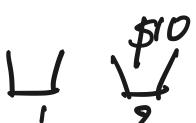
0.2 - 0.8

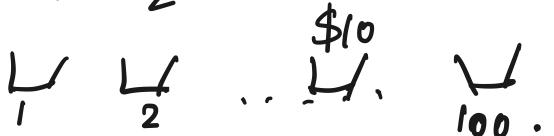
0.8994

Experiment: Random & Deterministic. (1 possible O/P)

$$\begin{array}{ll} \downarrow & \downarrow \\ \text{H}, \bar{\text{T}}, & 2+2=4 \\ 1, 2, 3, \cancel{4}, 5, 6. & \neq 5 \\ & \neq 6 \end{array}$$

Play a game:

/ Variant 1:   $\Rightarrow S, S = 2.$

/ Variant 2:   $\Rightarrow \text{Sample Space} \rightarrow 100$

$$\begin{aligned} P(W) \text{ in v.1} &\Rightarrow \frac{1}{2} \\ &\Rightarrow 0.5 \end{aligned}$$

$$\left| \begin{aligned} P(W) \text{ in v.2} &\Rightarrow \frac{1}{100} \\ &\Rightarrow 0.01 \end{aligned} \right.$$

50%.

1%.

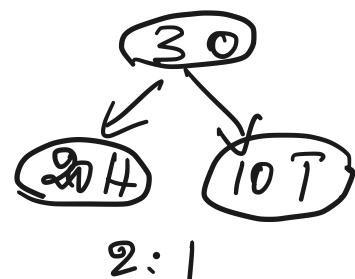
Variant 2 :  $\cup$   $\cup$   $\frac{\$10}{1}$   
Variant 3 :  $\cup$   $\cup$   $\cup$   $\frac{\$100}{100} \Rightarrow S.S. 100$

$$V1 \Rightarrow \frac{1}{2} \Rightarrow 0.5 \Rightarrow 50\% \quad | \quad V2 \Rightarrow \frac{99}{100} = 0.99 \Rightarrow 99\%$$

Toss a coin.  $P(H) = \frac{1}{2}$ .  $P(T) = \frac{1}{2}$ .

$$\boxed{P(H) = 2 * P(T)}$$

$\bullet P(H) + P(T) = 1$   
 $\rightarrow 2 * P(T) + P(T) = 1$



$$2 * P(T) = 1$$

$$P(T) = \frac{1}{3} = \cancel{0.667} \underline{0.67} 0.33$$

$$P(H) = \frac{2}{3} = \cancel{0.33} 0.67$$

Experiment :

Roll die.

Event

getting. 5.

S.S.

1, 2, 3, 4, 5, 6  $\Rightarrow$  6.

$$P(5) = \frac{\text{total faces with } 5}{\text{All faces. (SS)}} = \frac{1}{6} = \frac{1}{6}$$

$P(7) = 0$       ~~7~~ Dice.

What is prob. of S.S?

$$\begin{array}{ccccccc} 1 & 2 & 3 & 4 & 5 & 6 \\ \downarrow & \downarrow & \downarrow & \downarrow & \downarrow & \downarrow \\ \frac{1}{6} + \frac{1}{6} + \frac{1}{6} + \frac{1}{6} + \frac{1}{6} + \frac{1}{6} & \Rightarrow \frac{6}{6} = 1 \end{array}$$

2 Rules of prob.

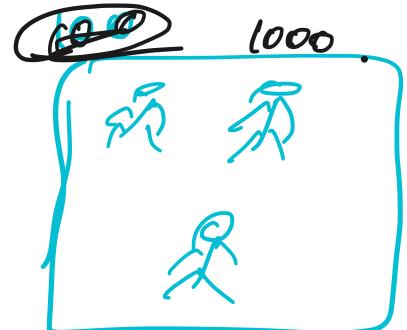
$$P = 0 - 1.$$

$$P(SS) = 1.$$

$$P(5) \Rightarrow \frac{1}{6} = 0.166$$

$$\frac{20}{100} = 0.2$$

$$\frac{16}{100} \Rightarrow 0.16 \text{ or } \frac{17}{100} = 0.17$$



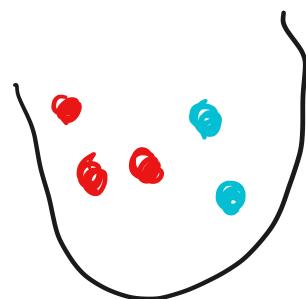
$$\frac{20}{100} \Rightarrow 0.20$$

$$\boxed{\text{Sample Size}} = 100.$$

$$\frac{16}{100} \text{ or } \frac{17}{100}$$

$$n \times \frac{1}{6} = 100 \times \frac{1}{6} = \frac{100}{6}$$

$$\frac{1}{2} \Rightarrow 0.5.$$



Draw 1 marble  
 $\Rightarrow$  300 times.  
 $\Rightarrow$  with replacement

Ex 1: 1  $\Rightarrow$  put back to the bag.

Ex 2: 1  $\Rightarrow$  " "

:

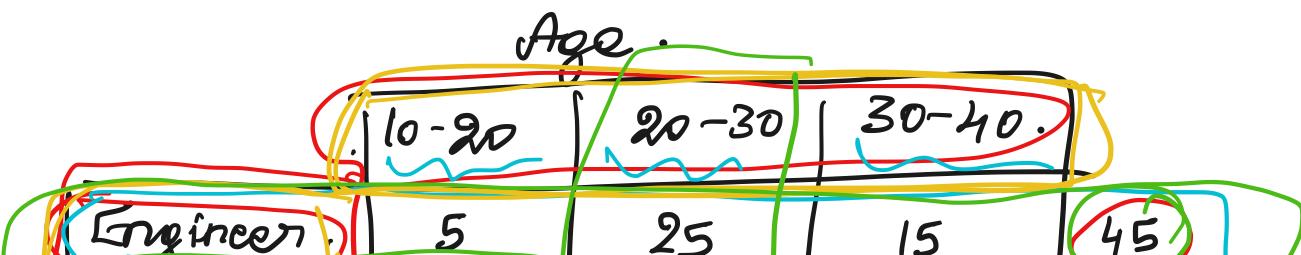
Ex 300

$$P(B) = \frac{2}{5}$$

$$\begin{aligned} B &= \left(\frac{2}{5}\right) \times 300 \\ &= \frac{2}{5} \times 300 \\ &= 2 \times 60 = 120 \end{aligned}$$

close to 120 but not exactly 120.

- Marginal probability  $\rightarrow$  one event not affected by others
- Joint "  $\rightarrow$  2 event happen together
- Conditional "  $\rightarrow$  given one event . prob of 2nd event .
- Independent event
- Disjoint events.



Professor	Lawyer	0	4	14	18
	Student	30	5	2	37
		35	34	31	100

Stick figure  $\Rightarrow \frac{45}{100} = 0.45$

Stick figure friend  $\Rightarrow \frac{31}{100} = 0.31$

$\frac{34}{100}$

Marginal probability:

Lawyer:  $\frac{18}{100} = 0.18$

10-20 =  $\frac{35}{100} = 0.35$

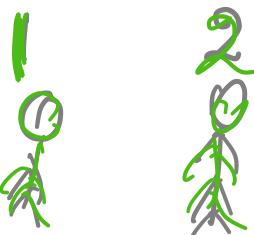
		Age .			
		10-20	20-30	30-40.	
Professor	Engineer	5*	25	15	45
	Lawyer	0	4	14	18
	Student	30	5	2	37
		35	34	31	100.

Stick figure & Stick figure  $\Rightarrow \frac{30}{100} = 0.3$  ~~+ 0.6~~

10-20 Student

Joint probability

		Age .			
		10 - 20	20 - 30	30 - 40.	
Profession	Engineer .	5	25	15	45
	Lawyer	0	4	14	18
	Student	30	5	2	37
		35	34	31	100 . X



$$P(\text{Engineer} | \text{20-30}) = \frac{25}{34}$$

Engineer .

Conditional probability.

$$P(10-20 | \text{Student}) = 30/37$$

		Age .			
		10 - 20	20 - 30	30 - 40.	
Profession	Engineer .	5	25	15	45
	Lawyer	0	4	14	18
	Student	30	5	2	37
		35	34	31	100 .



$$= \frac{35}{100}$$

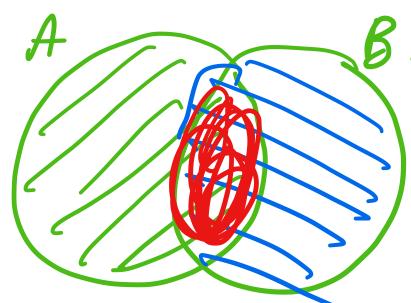
$$\frac{37}{100}$$

~~10 all~~ ~~Student~~

$$= \frac{35}{100} + \frac{37}{100} = \frac{72}{100}$$

$$= \frac{35}{100} + \frac{37}{100} - \cancel{\frac{30}{100}} = \frac{42}{100}$$

Union :



$$P(A) + P(B) - P(A \cap B)$$

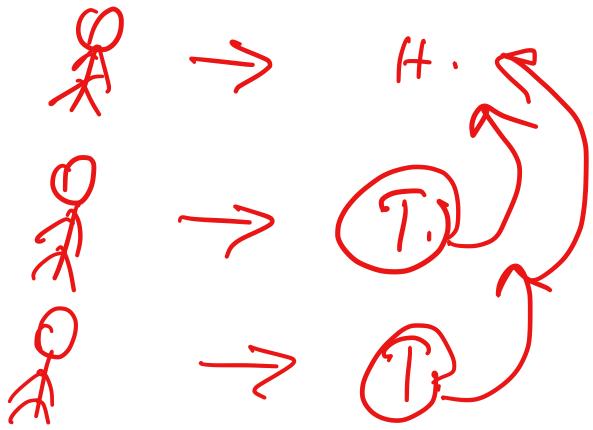
Age .

		10-20	20-30	30-40.	
Profession	Engineer .	5	25	15	45
	Lawyer	0	4	14	18
	Student	30	5	2	37
		35	34	31	100 .

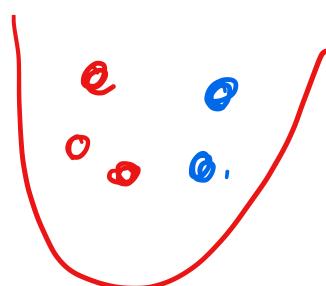
⇒ ♂ M.F.



100



Independence.



$$1 = \frac{2}{5}.$$

with replace

$$2 = \frac{2}{5}.$$

Independent  
events.

without replacement

$$1 = \frac{2}{5}.$$

Dependent  
events

	Male	Female	Total
Event 1 Football	120	75	195
Event 2 Rugby	100	25	125
Event 3 Others	50	130	180
	270	230	500

$$P(A \cap B) = P(B \cap A)$$

P(A)

$$P(A \cap B) = \frac{P(A \cap B)}{P(B)}$$

$$P(A/B) =$$

Condit. prob:  $P(\text{Male} \mid \text{Football}) = \frac{50}{270}$

(A) (B)  
Male, football

$$P(B/A) = \frac{P(B \cap A)}{P(A)}$$

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$$P(A \cap B) = P(B \cap A)$$

$$P(A \cap B) = P(B \cap A)$$

$$P(A/B) = \frac{P(A \cap B)}{P(B)} \Rightarrow$$

If A and B are independent

$$P(A \cap B) = P(A) * P(B)$$

$$P(A/B) = \frac{P(A) * P(B)}{P(B)}$$

$$1 \rightarrow 0.5$$

$$2 \rightarrow 0.5$$

$$P(A/B) = P(A)$$

B has no effect

$$P(H \cdot H) = \frac{P(1) * P(2)}{= 0.5 * 0.5} = 0.25$$

A - V.K.

B - D.W.

$$P(A/B) = P(A)$$

$\textcircled{A}$  - V.K. playing  
 $\textcircled{B}$  - V.K. injury per day

$$P(A|B) = \frac{P(A \cap B)}{P(B)}$$

$$P(A|B) = \frac{P(A \cap B)}{P(B)}$$

		Age .			
		(10-20)	(20-30)	(30-40.)	
Profession	Engineer	5	25	15	45
	Lawyer	0	4	14	18
	Student	30	5	2	37
		35	34	31	100.

$$P(\cancel{\text{Lawyer}} / \text{student}) = \frac{P(\text{Law} / \text{stud})}{P(\text{stud})} = \frac{P(A) \times P(B)}{P(B)}$$

$$P(\text{Law} / \text{st}) = P(A) = P(\text{Lawyer}) = \frac{18}{100.}$$

9.  
hearts

5  
spades

6  
hearts

2.  
spades

4  
hearts

7  
hearts

$$P(A|B) = P(A)$$

$A$  = even numbered.

$$P(A|B) = \frac{P(A \cap B)}{P(B)}$$

$B$  = heart.

$$\rightarrow P(A \cap B) = \frac{2}{6}$$

$$P(A) = \frac{3}{6} = \frac{1}{2}$$

$$P(A|B) = \frac{2/6}{4/6} = \frac{1}{2}$$

$$P(B) = \frac{4}{6} = \frac{2}{3}$$

$$P(B|A) = P(B)$$

$$P(A \cap B) = P(B \cap A)$$

$$P(B|A) = \frac{P(B \cap A)}{P(A)}$$

$$P(B \cap A) = \frac{2}{6}; P(A) = \frac{1}{2}$$

$$= \frac{2/6}{1/2} = \frac{2}{6} \times \frac{2}{1} = \frac{4}{6} = \frac{2}{3}$$

$$P(B|A) = \frac{2}{3}$$

8 coins, 3 - unfair, 5 - fair.

↓

$$P(H) = 0.6$$

$$P(T) = 0.4$$

↓

$$P(H) = 0.5$$

$$P(T) = 0.5$$

0, 1, 2.

$$P(9 \text{ heads}) = P(2 \text{ heads, fair coin}) + P(2 H, \text{unfair coin})$$

Case 1 : Fair coin

$$P(H) = 0.5 \Rightarrow P(H) \times P(H) = 0.5 \times 0.5.$$

$$P(HH / \text{fair coin}) = \left(\frac{5}{8}\right) \times 0.5 \times 0.5 \\ = 0.15625.$$

Case 2 : Unfair coin

$$P(H) = 0.6 \quad P(H) \times P(H) = 0.6 \times 0.6.$$

$$P(HH / \text{unfair coin}) = \frac{3}{8} \times 0.6 \times 0.6 \\ = 0.135.$$

$$P(2 \text{ heads}) = 0.15625 + 0.135.$$

Age .

Profession	10-20	20-30	30-40.	100 .
	35	34	31	
Engineer .	5	25	15	45
Lawyer	0	4	14	18
Student	30	5	2	37

