

**BONUS:**

In how many different ways can the letters A, A, B, B, C, D, E be arranged if the letter C must be to the right of the letter D?

1<sup>st</sup> Method (Partitions)

Without any restrictions:

$$\# \text{ of ways} = \frac{8!}{2! \cdot 3!} = 3360$$

In half of those arrangements letter C is right to D.

$$\therefore \# \text{ of arrangements with } \left. \begin{array}{l} \text{C is right of D} \end{array} \right\} = \frac{1}{2} \times 3360 = \boxed{1680}$$

2<sup>nd</sup> Method (Multiplication Rule \* Partitions)

$$\# \text{ of ways to have C right of D} = 7 + 6 + 5 + 4 + 3 + 2 + 1 = 28$$

$$\# \text{ of ways the rest can be distributed} = \frac{6!}{3! \cdot 2!}$$

$$\therefore \# \text{ of arrangements with } \left. \begin{array}{l} \text{C is right of D} \end{array} \right\} = 28 \times \frac{6!}{3! \cdot 2!} = \boxed{1680}$$

## chapter-3: Conditional Probability

Defn

For any events  $A$  and  $B$  with  $P(A) > 0$ , the probability  $B$  will occur given that  $A$  has occurred is

$$P(B|A) = \frac{P(A \cap B)}{P(A)} : P(A) > 0.$$

Note:

\* Conditional Probability follows probability axioms.

$$* P(\Omega/B) = 1.$$

$$\text{Proof: } P(\Omega/B) = \frac{P(\Omega \cap B)}{P(B)} = \frac{P(B)}{P(B)} = 1.$$

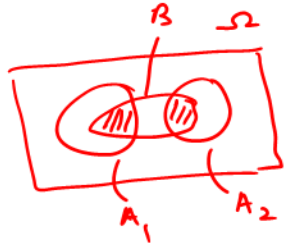
\* If  $A_1$  and  $A_2$  are disjoint, (i.e.  $A_1 \cap A_2 = \emptyset$ )

$$P(A_1 \cup A_2/B) = P(A_1/B) + P(A_2/B).$$

Proof:

Since  $A_1$  and  $A_2$  are disjoint,  
 $A_1 \cap B$  and  $A_2 \cap B$  are also disjoint

$$\begin{aligned} P(A_1 \cup A_2/B) &= \frac{P((A_1 \cup A_2) \cap B)}{P(B)} \\ &= \frac{P((A_1 \cap B) \cup (A_2 \cap B))}{P(B)} \\ &= \frac{P(A_1 \cap B)}{P(B)} + \frac{P(A_2 \cap B)}{P(B)} \\ &= P(A_1/B) + P(A_2/B). \end{aligned}$$



Ex-1) We toss a coin 3 times. If first toss is a head, what is the probability ~~that~~ of having more heads than tails.

$$\Omega = \{ \underline{HHH}, \underline{HHT}, \underline{HTH}, THH, HTT, THT, TTH, TTT \}.$$

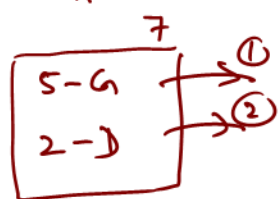
Let A - having more heads than tails.  $P(A|B) = ?$   
 B - first toss is a head.

$$P(B) = \frac{4}{8} = \frac{1}{2}, \quad P(A \cap B) = \frac{3}{8}$$

$$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{\frac{3}{8}}{\frac{4}{8}} = \left( \frac{3}{4} \right)$$

2) Suppose that 5 good fuses and two defective ones have been mixed up. To find the defective fuses, we test them one by one at random and without replacement.

What is the probability that we ~~at~~ find both of the defectives at the first two test.



Let  $D_1$  - 1<sup>st</sup> draw is a defective

$D_2$  - 2<sup>nd</sup> draw is a defective,

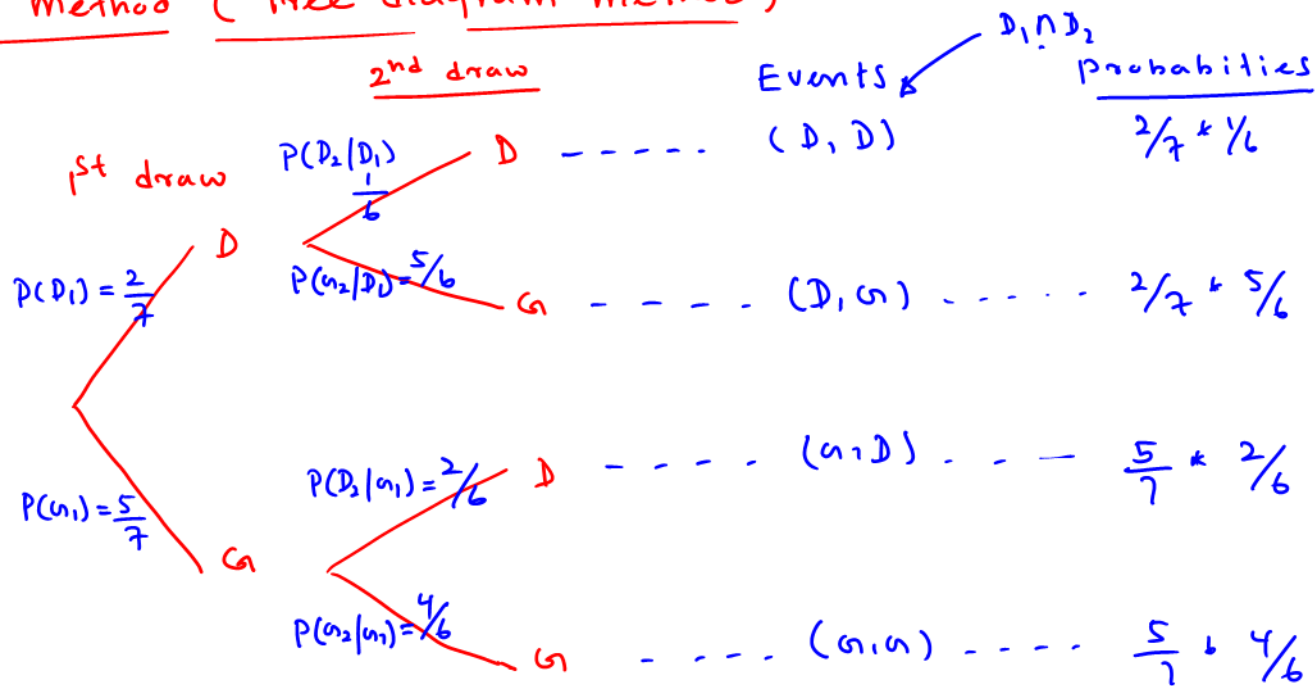
$$P(A_1 \cap A_2) = ?$$

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

$$P(D_1) = \frac{2}{7}, \quad P(D_2|D_1) = \frac{1}{6}$$

$$P(D_1 \cap D_2) = P(D_1) \cdot P(D_2|D_1) = \frac{2}{7} \cdot \frac{1}{6} = \frac{2}{42} = \left( \frac{1}{21} \right).$$

## 2<sup>nd</sup> Method (Tree diagram method)



$$P(\text{both defective}) = P(D, D) = \frac{2}{7} \cdot \frac{1}{6} = \left(\frac{1}{21}\right)$$

## \* Multiplication Rule (General)

For any events  $A_1, A_2, \dots, A_n$ .

$$P\left(\bigcap_{i=1}^n A_i\right) = P(A_1) \cdot P(A_2|A_1) \cdot P(A_3|A_1 \cap A_2) \cdot \dots \cdot P(A_n|\bigcap_{i=1}^{n-1} A_i).$$

Note:

\* when  $n=2$

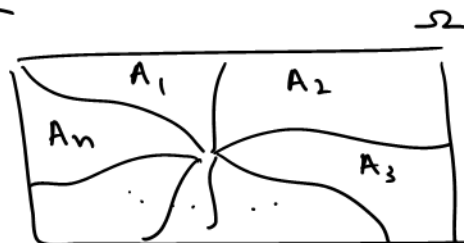
$$P(A_1 \cap A_2) = P(A_1) \cdot \underline{P(A_2|A_1)}.$$

\* when  $n=3$

$$P(A_1 \cap \underline{A_2} \cap A_3) = P(A_1) \cdot \underline{P(A_2|A_1)} \cdot \underline{P(A_3|A_1 \cap A_2)}.$$

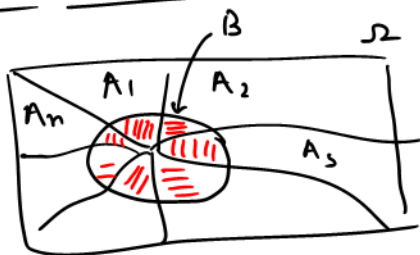
## Sec 3.2 : Two Stage Experiments

### Defn Partition



A collection of events  $A_1, A_2, \dots, A_n$  is called a partition of  $\Omega$  if  $\bigcup_{i=1}^n A_i = \Omega$  and  $A_i \cap A_j = \emptyset$  for all  $i, j = 1, 2, \dots, n$  and  $i \neq j$ .

### Total Probability theorem



Let  $A_1, A_2, \dots, A_n$  be a partition of  $\Omega$ . Then for any event  $B$ ,

$$P(B) = \sum_{i=1}^n P(B/A_i) \cdot P(A_i).$$

$$P(B) = P(B/A_1) \cdot P(A_1) + P(B/A_2) \cdot P(A_2) + \dots + P(B/A_n) \cdot P(A_n).$$

Proof:

$$P(B) = P\left(\bigcup_{i=1}^n \underline{A_i \cap B}\right)$$

Since  $A_1, A_2, \dots, A_n$  are pairwise disjoint,  $A_1 \cap B, A_2 \cap B, \dots, A_n \cap B$  are also pairwise disjoint.

$$\therefore P(B) = \sum_{i=1}^n \underbrace{P(A_i \cap B)}$$

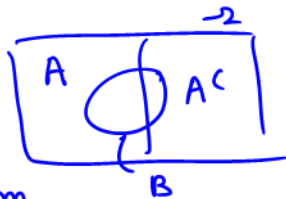
$$= \sum_{i=1}^n P(B/A_i) \cdot P(A_i) \quad (\text{Multiplication Rule})$$

$$P(A_i \cap B) = P(B/A_i) \cdot P(A_i).$$

□.

Note:

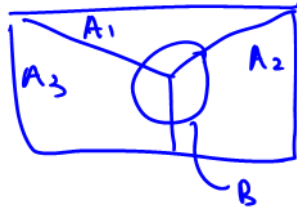
\* when  $n=2$



Total probability theorem,

$$P(B) = P(B|A) \cdot P(A) + P(B|A^c) \cdot P(A^c).$$

\* when  $n=3$



Total probability theorem,

$$P(B) = P(B|A_1) \cdot P(A_1) + P(B|A_2) \cdot P(A_2) + P(B|A_3) \cdot P(A_3).$$