

Probability Notes

Nickson Zhu
nicksonsone@gmail.com

April 27, 2016

Contents

1	Introduction to Probability	5
1.1	Interpretation of Probability	5
1.1.1	The Frequency Interpretation of Probability	5
1.1.2	Classical Interpretation & Subjective Interpretation	5
1.2	Experiments and Events	6
1.2.1	Definition	6
1.2.2	Explanation	6
1.3	Set Theory	6
1.3.1	Definiton	6
1.3.2	Operations on Sets	6

Chapter 1

Introduction to Probability

1.1 Interpretation of Probability

1.1.1 The Frequency Interpretation of Probability

Definition

The probability that some specific outcome of a process can be interpreted to mean the relative frequency with which the outcome can be obtained if the process is repeated for a large number of times under similar conditions.

Example

Toss coin for 1,000,000 times, number of heads is nearly 500,000, but may not exactly 500,000.

Shortcoming

- number of tests: how large is enough
- similar conditions: conditions cannot be completely the same, otherwise always same outcome
- frequency of outcomes: should approximate theoretical probability, but no permissible variation
- repetition: many important problems have no repetition. For instance, probability of a acquaintance

1.1.2 Classical Interpretation & Subjective Interpretation

Classical

Based on equally likely outcome. Paradox: this concept is based on the probability we are trying to define. Example: six-sided dice, equally $1/6$.

Subjective

Based on personal belief and information.

1.2 Experiments and Events

1.2.1 Definition

Experiment

any process in which the possible outcomes can be identified.

Event

a well-defined set of possible outcomes of the experiment.

1.2.2 Explanation

Not every set of possible outcomes will be called an event. The probability of an event will be how likely it is that the outcome is in the event.

1.3 Set Theory

1.3.1 Definition

Collection of process outcomes of an experiment.

Empty Set

some events are impossible.

Infinite set

infinitely many outcomes. If countable, there is one-to-one correspondence. If either finite or countable, a set has at most countably many items.

1.3.2 Operations on Sets

Union of Sets

If A_1, A_2, \dots are countable collection of events, then $\cup_{i=1}^{\infty} A_i$ is also an event. But $\cap_{i=1}^{\infty} A_i$ does not necessarily have to be an event.

Bibliography

- [1] Ronald L. Granham, Donald E. Knuth, and Oren Patashnik, *Concrete Mathematics*, Addison-Wesley, Reading, MA, 1995.