Discrete II Notes

Parth Mehrotra

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Set Theory Review

Sets are collections of unique elements.

Complement

Everything that's not in the set. Denoted by A', A^C , or \overline{A}

Intersection

An operation that takes two sets, and returns the common elements between them. Denoted by $A\cap B$

Union

An operation that takes two sets, and returns a all the elements that are in A, B, and $A \cap B$. Denoted by $A \cup B$.

De Morgan's Laws

$$(A \cup B)^C = A^C \cap B^C$$
$$(A \cap B)^C = A^C \cup B^C$$

Disjoint Sets

Disjoint sets or **Mutually Exclusive** sets, are sets that have no elements in common. More formally: $(A \cup B) = \emptyset$

Intro to Probability

Sample Space of an experiment is the set of all possible outcomes of that experiment. An **event** is any collection (subset) of outcomes contained in the sample space S. An event is said to be **simple** if it consists of exactly one outcome and **compound** if it consists of more than one outcome.

Counting

For an ordered pair defined by (x, y) where x can be selected in n_1 ways, and y can be selected in n_2 ways, the number of pairs is n_1n_2 . Can be extended to k dimensions. This is known as the **Multiplication rule**.

Permutations

For k selections made with replacement on n distinct elements, there are n^k possible outcomes.

Without replacement however, there are n options for the first selection, n-1 choices for the next selection, and n-k+1 choice(s) for the k^{th} selection. This yields.

$$_{n}P_{k} = n(n-1)(n-2)\dots(n-k+1)$$

Combinations

Given n distinct objects, the number of **unordered** subsets of size k is given by ${}_{n}C_{k}$, or $\binom{n}{k}$ (n choose k).

$${}_{n}C_{k} = \frac{n!}{(n-k)!(k!)}$$

Overcounting with Groups

For n distinct objects being devided into k groups, $\binom{n}{k}$ over counts by a factor of k!. To account for that, we do the following:

$$\frac{\binom{n}{k}}{k!}$$

Bose Einstein

For counting ways to separate n indistinguisable objects into k groups. We can use the following:

$$\binom{n-1+k}{k}$$

Analogy: For splitting n peices of candies between k kids, add k-1 placeholder candies. $\binom{n-1+k}{k}$ represents all the ways the dividers can be placed, such that the kids get the candy.

Counting methods summary

	With order	Without Order
With replacement	n^k	$\binom{n-1+k}{k}$
Without Replacement	$\frac{n!}{(n-k)!}$	$\binom{n}{k}$

Set inclusion/exclusion principal

$$|A\cup B|=|A|+|B|-|A\cap B|$$

$$|A\cup B\cup C|=|A|+|B|+|C|-|A\cap B|-|A\cap B|-|B\cap C|+|A\cap B\cap C|$$

Conditional Probability

P(A|B) represents the probability that A happens, given that B already happened.

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

Bayes' Theorem

Sometimes we don't have some of those probabilities. In this situation, we can use Bayes' Theorem:

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

Law of total probability

For an A, B where $P(B) \neq 0$ and $P(B) \neq 1$

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

Multiplication Rule for $P(A \cap B)$

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

Independence

Two Events A and B are independent if P(A|B) = P(A), and are dependent otherwise.

A and B are independent if and only if:

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

Mutual Independence