Lecture 2

Combinatorics

STAT 330 - Iowa State University

Equally likely outcomes

Equally Likely Outcomes

Example 1: There are 4 chips in a box; 1 chip is defective. Randomly draw a chip from the box. What is the probability of selecting the defective chip?

- Common sense: $P(\text{draw defective chip}) = \frac{1}{4}$ or 25%
- Using probability theory...

  Sample space:

  $\Omega = \{g_1, g_2, g_3, d\}$

  $|\Omega| = 4$

  Event:

  $A =$ "draw defective chip" $= \{d\}$

  $|A| = 1$

  Probability of event: $P(A) = \frac{|A|}{|\Omega|} = \frac{1}{4}$

Equally Likely Outcomes Cont.

Theorem

If events in sample space are equally likely (i.e. $P(\{\omega\})$ is same for all $\omega \in \Omega$), then the probability of an event A is given by:

$$P(A) = \frac{|A|}{|\Omega|},$$

where $|A|$ is the number of elements in set A (cardinality of A).

Equally Likely Outcomes Cont.

Example 2: There are 4 chips in a box; 1 chip is defective. Randomly draw 2 chips from the box. What is the probability that defective chip is among the 2 chosen?

Sample space: (All possibilities for drawing 2 chips)

$\Omega = \{(g_1, g_2), (g_1, g_3), (g_1, d), (g_2, g_3), (g_2, d), (g_3, d)\}$

$|\Omega| = 6$

Event:

$A =$ "defective chip is among the 2 chips drawn"

$=$

$|A| =$

Probability of event: $P(A) = \frac{|A|}{|\Omega|} =$

Multiplication Principle

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If a complex action can be broken down into a series of k component actions, performed one after the other, where ...

- first action can be performed in n_1 ways
- second action can be performed in n_2 ways

$\vdots$

- last action can be performed in n_k ways

Then, the complex action can be performed in $n_1 n_2 \cdots n_k$ ways.

Multiplication Principle Cont.

Example 3: Your friend owns 4 shirts (red, blue, green, white), and 2 pants (blue, black). What are all the ways he can create an outfit by choosing a shirt and pants to wear?

Example 4: Suppose licence plates are created as a sequence of 3 letters followed by 3 numbers. What is $|\Omega|$? (ie. how many license plates are in the sample space?)

Sample selection

Sample Selection

Imagine picking k objects from a box containing n objects.

Definitions

with replacement: After each selection, the object is put back in the box. It is possible to select the same object multiple times in the k selections.

without replacement: After each selection, the object is removed from the box. Cannot select the same object again.

ordered sample: Order of selected objects matters.

Example: Passwords ... abc1 $\neq$ c1ba

unordered sample: Order of selected objects doesn't matter.

Example: Selecting people for a study.

(Mary, John, Susan) = (John, Mary, Susan)

3 Main Scenarios

There are *3 main scenarios* we will deal with ...

Consider selecting 2 letters from a box containing "a", "b", "c".

1. Ordered with replacement
   - "with replacement" means repeat letters are allowed.

     $$\Omega = \{(a,a),(b,b),(c,c),(a,b),(b,a),(a,c),(c,a),(b,c),(c,b)\}$$
2. Ordered without replacement
   - "without replacement" means repeat letters not allowed.

     $$\Omega = \{(a,b),(b,a),(a,c),(c,a),(b,c),(c,b)\}$$
3. Unordered without replacement
   - "unordered" means (a,b) same as (b,a) - only written once.
   - "without replacement" means repeat letters not allowed.

     $$\Omega = \{(a,b),(a,c),(b,c)\}$$

Ultimately, we want to count up $|\Omega|$ for these scenarios.

Ordered With Replacement

A box has n items numbered $1,\ldots,n$. Draw k items with replacement. (A number can be drawn twice).

Sample Space: $\Omega = \{(x_1,\ldots,x_k) : x_i \in \{1,\ldots,n\}\}$

What is $|\Omega|$?

Break complex action into a series of k single draws.

1. n possibilities for x_1
2. n possibilities for x_2

   $\vdots$

k. n possibilities for x_k

Multiplication principle: $|\Omega| = n \cdot n \cdot n \cdots n = n^k$

Permutation

Ordered Without Replacement

A box has n items numbered $1, \ldots, n$. Select k items without replacement. This means once a number is chosen, it can't be selected again.

Sample Space: $\Omega = \{(x_1, \ldots, x_k) : x_i \in \{1, \ldots, n\}, x_i \neq x_j\}$

What is $|\Omega|$?

Break complex action into a series of k single draws.

1. n possibilities for x_1
2. $n-1$ possibilities for x_2
3. $n-2$ possibilities for x_2

$\vdots$

k. $n-(k-1)$ possibilities for x_k

Multiplication principle: $|\Omega| = n \cdot (n-1) \cdot (n-2) \cdots (n-(k-1))$

This is equivalent to $\frac{n!}{(n-k)!}$

Permutation

Definition

A *permutation* is an ordering of k distinct objects chosen from n objects. This is another name for the *ordered without replacement* scenario.

Theorem

$P(n, k)$, called the *permutation number*, is the number of permutations of k distinct objects out of n objects.

$$P(n, k) = \frac{n!}{(n-k)!}$$

Note (factorials): $n! = n \cdot (n-1) \cdot (n-2) \cdots 3 \cdot 2 \cdot 1$

$0! = 1$

Ex. $4! = 4 \cdot 3 \cdot 2 \cdot 1 = 24$

Permutation Example

Example 5:

Out of a group of 10 students, I choose 3 distinct students to give prizes to. How many ways can I select 3 students?

$n = 10 \qquad k = 3$

$$\begin{aligned} P(n, k) &= \frac{n!}{(n-k)!} \\ P(10, 3) &= \frac{10!}{(10-3)!} \\ &= \frac{10!}{7!} \\ &= \frac{10 \cdot 9 \cdot 8 \cdot 7!}{7!} \\ &= 10 \cdot 9 \cdot 8 = 720 \end{aligned}$$

Permutation Example

Example 6:

University phone exchange starts with 641 − _ _ _ _

What is the probability that a randomly selected phone number contains 7 distinct digits?

Sample space: (All possibilities for 4 chosen numbers)

$|\Omega| =$

Event: (4 chosen numbers are distinct - no repeats!)

$|A| =$

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

Combination

Unordered Without Replacement

Select k objects out of n objects with *no replacement* where *order does not matter*.

$$\Omega = \{(x_1, \ldots, x_k) : x_i \in \{1, \ldots, n\}, x_i \neq x_j\}$$

To derive $|\Omega|$ for this scenario, we can go back to how it was derived for permutations (where order mattered).

- Step 1: Select k objects from n (order doesn't matter)
- Step 2: Order the objects (there is $k!$ ways to order objects)

$P(n, k) =$ (number of ways to select k objects unordered) $\cdot\ k!$

Number of ways to select k objects unordered $= \frac{P(n,k)}{k!} = \frac{n!}{(n-k)!k!}$

Combination

Definition
A *combination* is a subset of k objects from n objects. This is another name for *unordered without replacement* scenario.

Theorem
$C(n, k)$, called the *combination number*, is the number of combinations of k objects chosen from n.

$$C(n, k) = \binom{n}{k} = \frac{n!}{(n-k)!k!}$$

- $C(n, k)$ or $\binom{n}{k}$ is read "n choose k"

Combination Example

Example 7: Lottery (pick-five)

The lottery picks 5 numbers from $\{1, \ldots, 49\}$ without replacement as the "winning numbers". You choose 5 numbers and win if you pick at least 3 of the winning numbers.

1. What is the probability you match all 5 winning numbers?
2. What is the probability you win?

Easiest way to do combination problems is to draw a picture of the problem by visualizing a box of items you are selecting from. Break the box into sections according to the problems.

Here, we break the box into "winning" and "non-winning" numbers.

Combination Example

1. What is the probability you match all 5 winning numbers?

Event: To match all 5 winning numbers – we need to choose 5 numbers from "winning" and group, and 0 numbers from the "non-winning" group. This is done in ...

$|A| = \binom{5}{5} \cdot \binom{44}{0} = \frac{5!}{(5-5)!5!} \frac{44!}{(44-0)!0!} = \frac{5!}{0!5!} \frac{44!}{44!0!} = \frac{5!}{1 \cdot 5!} \frac{44!}{44! \cdot 1} = 1$

Sample Space: How many total ways are there to choose 5 numbers from 49 numbers (all possibilities). This is done in ...

$|\Omega| = \binom{49}{5} = \frac{49!}{(49-5)!5!} = \frac{49!}{44!5!} = 1,906,884$

$$P(\text{match all}) = \frac{\binom{5}{5} \cdot \binom{44}{0}}{\binom{49}{5}} = \frac{1}{1,906,884} = 0.000005$$

Combination Example

2. What is the probability you win? (Recall that you win if you match at least 3 “winning” numbers.)

$P(\text{win}) = P(\text{match at least 3}) =$
$P(\text{match 3}) + P(\text{match 4}) + P(\text{match 5})$

Combination Example

Counting Summary

Method	# of Possible Outcomes
Ordered with replacement	n^k
Ordered without replacement	$P(n, k) = \frac{n!}{(n-k)!}$
Unordered without replacement	$C(n, k) = \binom{n}{k} = \frac{n!}{(n-k)!k!}$