

Lecture 6

Monty Hall

Suppose you're on a game show, and you're given the choice of three doors: Behind one door is a car; behind the others, goats. You pick a door, say No. 1, and the host, who knows what's behind the doors, opens another door, say No. 3, which has a goat. He then says to you, "Do you want to pick door No. 2?" Is it to your advantage to switch your choice?

From Wikipedia [Monty Hall problem](#)

1 door has car, 2 doors have goats, Monty knows which door has car.

Monty always open a goat door. If he has a choice , he picks with equal probability. Should you switch?

Note: if Monty opens door 2, we know door 2 has a goat, and Monty opened door 2

LOTP: Law of Total Probability

wish we knew where the car is

S : succeed (assuming switch)

D_j = Door j has car (j = 1, 2, 3)

You choose door 1 and the host opens door 3

$$P(S) = P(S|D_1)\frac{1}{3} + P(S|D_2)\frac{1}{3} + P(S|D_3)\frac{1}{3}$$
$$= 0 + 1 * \frac{1}{3} + 1 * \frac{1}{3} = \frac{2}{3}$$

By symmetry $P(S | \text{Monty opens 2}) = 2/3$

Simpson's Paradox

Dr.Hibbert	heart	bandaid
success	70	10
failure	20	0

Dr.Nick	heart	bandaid
success	2	81
failure	8	9

A : successful surgery

B : treated by Nick

C : heart surgery

$$P(A|B) = 81\% > P(A|B^c) = 80\%$$

$$P(A|B, C) < P(A|B^c, C)$$

$$P(A|B, C^c) < P(A|B^c, C^c)$$

C is a confounder