# Probability

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The **probability distribution** of this random variable is a function $f : \{\text{heads}, \text{tails}\} \to [0, 1]$ which assigns to the element 'heads' the probability $P(X = \text{heads})$ and to 'tails' the probability $P(X = \text{tails})$.

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In other words, $f(\text{heads}) = f(\text{tails}) = 1/2$.

# Probability Distribution – Examples

- The **probability distribution** of a random variable representing the value of a dice roll is a function

$$f : \{1, 2, 3, 4, 5, 6\} \to [0, 1]$$

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- The **probability distribution** of a random variable representing the rank of a randomly chosen playing card is a function
$$f : \{2, 3, 4, 5, 6, 7, 8, 9, 10, J, Q, K, A\} \to [0, 1]$$
such that $f(r) = 4/52$ where $r$ is a rank of a playing card.

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For example, the probability distribution of a dice roll is given simply by

| **Roll** | 1 | 2 | 3 | 4 | 5 | 6 |
|---|---|---|---|---|---|---|
| **Probability** | $\frac{1}{6}$ | $\frac{1}{6}$ | $\frac{1}{6}$ | $\frac{1}{6}$ | $\frac{1}{6}$ | $\frac{1}{6}$. |

# Visualizing Probability Distributions – Tables

For a more abstract example, if $X$ can attain any of the four values $a, b, c, d$ with probabilities $P(X = a) = 3/10$, $P(X = b) = 5/10$, $P(X = c) = 1/10$, $P(X = d) = 1/10$, then its probability distribution is

| **Value** | a | b | c | d |
|---|---|---|---|---|
| **Probability** | $\frac{3}{10}$ | $\frac{5}{10}$ | $\frac{1}{10}$ | $\frac{1}{10}$. |

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**Probability distributions** (both *discrete* and *continuous*) can be represented as graphs. These are your typical function graphs which draw inputs on the $x$-axis and outputs on the $y$-axis.

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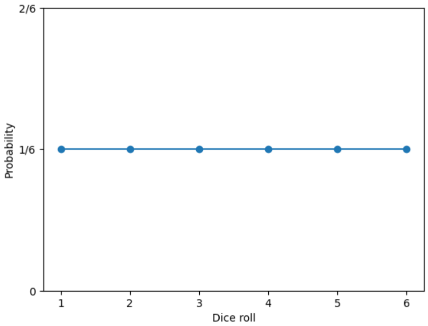
The probability distribution of a dice roll looks like this



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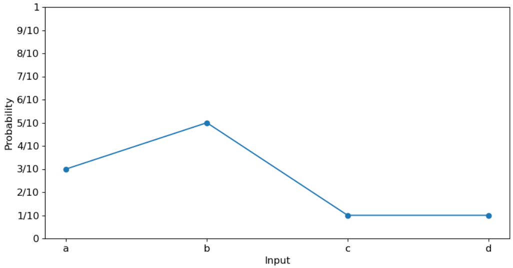

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- The **mean** of $X$ is defined as $E(X) = \sum_{a \in A} a \cdot P(X = a)$. It represents the 'expected' value of $X$.

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- The **cumulative distribution function** of $X$ gives the probability that a random variable is **less than a certain value**. It is defined as $F(a) = P(X \leq a)$ for $a \in A$.
- The **mean** of $X$ is defined as $E(X) = \sum_{a \in A} a \cdot P(X = a)$. It represents the 'expected' value of $X$.
- The **variance** (describing the *dispersion* of the distribution around the mean) of $X$ is defined as

$$\mathrm{Var}(X) = \sum_{a \in A} (a - E(X))^2 \cdot P(X = a).$$

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Suppose we measure the height of a randomly picked 20-year-old males. We might get something akin to the following table

| **Height** | 175 | 176 | 177 | 178 | 179 | 180 | 181 | 182 | 183 |
|---|---|---|---|---|---|---|---|---|---|
| **Count** | 13 | 20 | 11 | 17 | 11 | 8 | 10 | 7 | 3 |

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We can easily calculate the mean and standard deviation of this data.

# Discrete Probability Distribution – Example

| **Height** | 175 | 176 | 177 | 178 | 179 | 180 | 181 | 182 | 183 |
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Using the formula for the arithmetic mean, we get

$$\bar{x} = \frac{175 \cdot 13 + 176 \cdot 20 + \ldots + 183 \cdot 3}{13 + 20 + \ldots + 3} = 178.1$$

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| Height | 175 | 176 | 177 | 178 | 179 | 180 | 181 | 182 | 183 |
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The standard deviation is then

$$\sigma = \sqrt{\frac{13 \cdot (175 - 178.1)^2 + 20 \cdot (176 - 178.1)^2 + \ldots + 3 \cdot (183 - 178.1)^2}{13 + 20 + \ldots + 3}} = 8.203.$$

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| **Height** | 175 | 176 | 177 | 178 | 179 | 180 | 181 | 182 | 183 |
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Let's now define a random variable $X$ which can be any of those heights in the table above.

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Let's now define a random variable $X$ which can be any of those heights in the table above. We define the probabilities that $X$ is a particular height based on the counts above. That gives the following table

| Height | 175 | 176 | 177 | 178 | 179 | 180 | 181 | 182 | 183 |
|---|---|---|---|---|---|---|---|---|---|
| Probability | $\frac{13}{100}$ | $\frac{20}{100}$ | $\frac{11}{100}$ | $\frac{17}{100}$ | $\frac{11}{100}$ | $\frac{8}{100}$ | $\frac{10}{100}$ | $\frac{7}{100}$ | $\frac{3}{100}$ |

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In other words, this gives a **distribution function** $f$ of $X$ where the set $A = \{175, 176, 177, 178, 179, 180, 181, 182, 183\}$ and the outputs of $f$ on each of these numbers are given by the table above.

# Discrete Probability Distribution – Example

| **Height** | 175 | 176 | 177 | 178 | 179 | 180 | 181 | 182 | 183 |
|---|---|---|---|---|---|---|---|---|---|
| **Probability** | $\frac{13}{100}$ | $\frac{20}{100}$ | $\frac{11}{100}$ | $\frac{17}{100}$ | $\frac{11}{100}$ | $\frac{8}{100}$ | $\frac{10}{100}$ | $\frac{7}{100}$ | $\frac{3}{100}$ |

- The **cumulative distribution function** *F* describes the probability that a randomly chosen person from the group has height *less than* a particular number.

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- The **cumulative distribution function** $F$ describes the probability that a randomly chosen person from the group has height *less than* a particular number. For example,

$$F(178) = P(X \leq 178) = P(X = 175) + P(X = 176) + P(X = 177) + P(X = 178)$$
$$= \frac{13}{100} + \frac{20}{100} + \frac{11}{100} + \frac{17}{100} = \frac{61}{100}.$$

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| **Height** | 175 | 176 | 177 | 178 | 179 | 180 | 181 | 182 | 183 |
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- The **mean** of $X$ is the same as the arithmetic mean of the data. Indeed,

$$\begin{aligned} E(X) &= \sum_{a \in A} a \cdot P(X = a) \\ &= 175 \cdot P(X = 175) + 176 \cdot P(X = 176) + \ldots + 183 \cdot P(X = 183) \\ &= 175 \cdot \frac{13}{100} + 176 \cdot \frac{20}{100} + \ldots + 183 \cdot \frac{3}{100} = 178.1. \end{aligned}$$

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- The **variance** of $X$ is the same as the standard deviation *squared* (that is, $\text{Var}(X) = \sigma^2$). Indeed,

$$\begin{aligned}\text{Var}(X) &= \sum_{a \in A} (a - E(X))^2 \cdot P(X = a) \\ &= (175 - 178.1)^2 \cdot P(X = 175) + \ldots + (183 - 178.1)^2 \cdot P(X = 183) \\ &= 67.29 = 8.203^2.\end{aligned}$$

# Some Important Discrete Distributions

# The Bernoulli Distribution

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The **Bernoulli** distribution is a discrete distribution of a random variable which can only attain **two distinct values**.

If we denote these values as 0 and 1, then the Bernoulli distribution is the function

$$f(x) = \begin{cases} p, & \text{if } x = 1, \\ 1 - p, & \text{if } x = 0, \end{cases}$$

where $p \in [0, 1]$ is a **fixed** probability.

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A **coin toss** is a perfect example of a Bernoulli distribution with $p = 1/2$.

# The Bernoulli Distribution – Example

A **coin toss** is a perfect example of a Bernoulli distribution with $p = 1/2$. Indeed, if $f$ is the probability distribution of the result of a coin toss, then

$$f(x) = \begin{cases} \frac{1}{2}, & \text{if } x = \text{heads}, \\ \frac{1}{2}, & \text{if } x = \text{tails}. \end{cases}$$

# The Bernoulli Distribution – Properties

We compute the distribution, cumulative distribution, mean and variance of the Bernoulli distribution. We assume that $X \in \{0, 1\}$ and $p \in [0, 1]$.

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- Since we have only two values, $F(0) = P(X \leq 0) = P(X = 0) = f(0) = 1 - p$ and $F(1) = P(X \leq 1) = f(0) + f(1) = 1$.

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- We calculate,

$$E(X) = \sum_{a \in \{0,1\}} a \cdot f(a) = 0 \cdot f(0) + 1 \cdot f(1) = 0 \cdot (1 - p) + 1 \cdot p = p.$$

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- And also

$$\mathrm{Var}(X) = \sum_{a \in \{0,1\}} (a - E(X))^2 \cdot f(a) = (0 - p)^2 \cdot 0 + (1 - p)^2 \cdot 1 = (1 - p)^2.$$

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**Digression**

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**Variations & Combinations**

# How To Count The Number Of Repetitions?

Imagine 11 people standing in supermarket queue. How many different ways can they order themselves in that queue?

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The answer is relatively simple.