Ch. 2 Axioms of Probability

- 2.1 Introduction
- 2.2 Sample Spaces and Events

Consider experiments such ag.,

- Flip a com
- Alip com coins thice
- draw a cord hum a deck
- roll a die

These are experiments where the outcome is not known in advence but the set of all possible outcomes is known in advence

Det: The set of all antonnes is ralled the sample space.

Scouple space of flipping a coin is $S = \{H, T\}$

Semple space of flipping wing is twice is $S = \left\{ (H,H), (H,T), (T,H), (T,T) \right\}$

Sample space of drawly a card hum a deck is

5 = { 2,3,4,5,...,J,4,K/(Hearts) 2,3,4 (Dremods) 2,3, (Mbs) { 2,3,..., (Mbs) { 2,3,..., (A (spedes) { EX

Sample space of rolling are die is S= { 1,2,3,4,5,6}

Turn on a light bulb and masure the toplas autil
it burns out

S= { XER: X>0}

Det: An event is a subspace of the sample space

Notes
That is, an event consists of possible outcomes of
the experiment. Not necessarily just are outcome
and not necessarily all outcomes.

EX (Deckert Cords)

Let E = {AM, A D, AB, AB}

= event that an are is drawn how a deal of and

Ex (onedia)

Let E = 34,5,63 = event of rolling a 4 or higher.

EX (flipa coin twice)

let E = { (H, H)} = event of Hipply heads two threes

Futher Notes

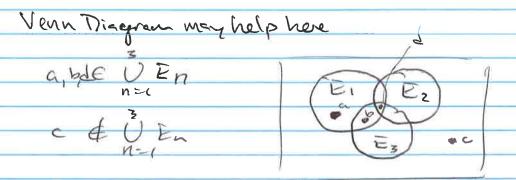
- If	E	and	F	ave	event	s in	the	same	
bo i la		0-1-1	0		(EC	9	FCS)	-
Sem	ple	space	>		(30	E C	1	ι C フ ,)

(intersection) and EF= ENF is an event in sample space S

TF E, Ez, Ez, ... are events in S then

the union of these events UEn is the

set of outcomes that are in En har at least onen.



The is the set of outcomes in all of E_1, E_2, E_3, \dots $d \in \bigcap E_n$

· Review Basic Set Theory (see Ross, pp. 24,25)

Commutativity: EUF = FUE

EF - FE

ASSOCIETY: (EUF)UG = EU(FUG)

(EF) 6 = E(FG)

Distributivity: (EUF) G= EGUFG

EFUG= (EUG) (FUG)

De Morgeris Laws

(EUF) = EFC (EF) = EUF°

Mutually Exclusive Events

IF EF = Ø

() = with no outcomes = empty set)

then events E and F are said to be

Mutually exclusive

EX (rolling die) E= {1,2,3}, F= {4,5,6}

the event of rolling <3 and >4 EF = Ø

One possible way to deline the probability of an event E deline it as

where n= # of repetitions of an experiment and n(E) is the number of times in the first n repitions that Event E occas.

EX located dice.

e.g.
$$\frac{n(6)}{n} = \frac{68}{328} \approx 0.207 > \frac{1}{6} = 0.166...$$

Is this die "loaded" or is this just "random chance"

For now we'll consider an approach to probability based on a set of saisons...

(28.2)

R B l 2 3 2 4 5 1 3 6 4 5 6 194 ITH H Mi N IHI M 144 M LH TH HI M ITH MI 4 TH MI MH M THE HH 14 M MI HH ITH 141 144 1211 HU M HI IM TH M IM M 114 HH 11 M M M M MI MI THE M THE M TH TH M 174 THO TH M TH 447 H TH M TH M MI TH TH TH M M TH M M 1411 M M M TH M 111 177 HH TH TH TH M 111 H 1111 141 TH H 111 197 111 THI MI 111 M M 11

.

9-6-2018 (29)

7.3 Axioms of Probability

For each event E of a sample space S associated with some experiment, we assume that the probability of the event E, denoted by P(E), is defined and setisties the following 3 axioms:

(3): For any sequence of mutually exclusive events E, Ez, Ez, ... (i.e. events for which EiE = \$ when i +j)

$$P\left(\bigcup_{i=1}^{60} E_i\right) = \sum_{i=1}^{60} P(E_i)$$

Notes:

-1.e. $\phi = adapag that can't hoppen$

Then

$$P(\tilde{U}E;) = \sum_{i=1}^{n} P(E;)$$

$$P(\tilde{U}E;) = \sum_{i=1}^{n} P(E;)$$

$$P(\tilde{V}E;) = \sum_{i=1}^{n} P(E;)$$

$$P(\tilde{V}E;) = \sum_{i=1}^{n} P(E;)$$

$$P(\tilde{V}E;) = \sum_{i=1}^{n} P(E;)$$

· For any finite sequence of mutually exclusive events E, Ez, ..., En deline Ei = & how ion, Then P(DEi) = EP(Ei) < Minite Sum P(DEi) - EP(Ei) +0+0. - Sum Further, note if UE; = S then of Eisare muchally exclusive $P(\hat{U}_{i}) = P(S) = 1 = \sum_{i=1}^{n} P(\hat{e}_i)$ - Suppose we roll a Fir die (all six sides qually-likely) (et eg E,= {1}, Ez={2}, ..., E={6} a events There exects are equelly likely P(E)=P(E2)=...=P(E6). Then $1 = \sum_{i=1}^{\infty} P(\hat{e}_i) = 6P(E_i) - P(\hat{e}_i) - P(\hat{e}_i) = 0$

as expected.

- If
$$E = \{5,6\}$$
 = event of rolling a S or 6

by Arium 3...

$$P(F) - P(E_5 U E_6) = P(E_5) + P(E_6)$$

$$P(F) - P(E_5 \cup E_6) = P(E_5) + P(E_6)$$

$$= \frac{1}{6} + \frac{1}{6}$$

$$= \frac{1}{3} \text{ as expected.}$$

Note: E and Ec are mutually exclusive events

and EUEC-S

SU P(S)=1-P(EUE')-P(E)+P(E')V.

> P(E) since OSP(E°F) SI

Proposition 4.3: P(EUF) = PLE) + P(F) - P(EF)

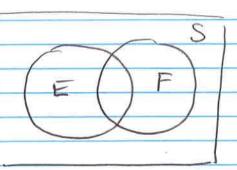
Proof: Observe that

where E and EF are mutully exclusive

and

where Ef and EF ore mutrally exclusive

Then



· by applying Proposition 4.3 to P(EUFUG) ...

P(EUFULA) =PLE) +P(F) +P(A) -P(FA)-PLEA) + P(EFG)

(33)
See also the more general Proposition 4.4 (p.30) which is also known as the inclusion - exclusion
which is also known as the inclusion - exclusion
identity.
2.5 Sample Spaces with equally likely outcomes.
Suppose S, the semple space, has N equally-likely
outomes. Denote there by
S= {1,2,,N}
and also E== i for i=1,, N. 5 = P(E,)=P(Ez)=
Assumingthese events are mutually exclusive,
since S = UE;
1=P(8)=P(DE;)= 2 P(E;)= N.P(E;)
trehay
Then $P(E_i) = \frac{1}{N}$
The dealer to the second to the total

number of outcomes in E

number of outcomes in S

Examples

EX Poker Probabilities

RABBA 5 cards (of 52) are dealt.

What is the probability there of

a) Royal Flush? 10, J, Q, K, A of same suit

there are only 4 such hands.

50 P (royel flush) = 4 = 4 (52) 2,598,960

A can helow

recall (52) = # of different 5 and hands

(order is not importent)

b) Straight Flosh? a straight all he same suit

e.g. 4,5,6,7,8 of hearts

A, 2, 3, 4, 5 of cluss

- in och suit there are 10 possible startily cords for the low cond

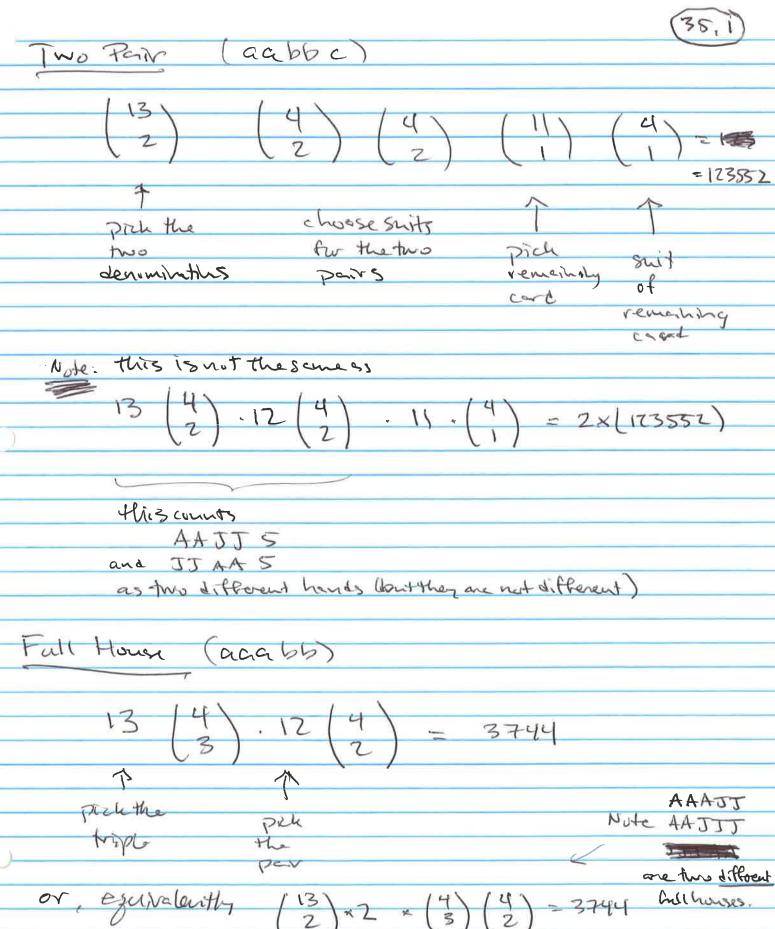
10.1.1.1.1

after the Gost there

is the only one choice

struts (35) 10 possible straight flush hands. 80 If we do not include the Royal flush cases we have 36 streight Physics that are not Royal flushes P(streight flush) = 36 = (1.385 ×105 50 Four of a kind? 624 pich the choose denominati all 406 e.g. / (3) that cod 2,401X10-4 P (4 of a kind) = a's have seme denum. Full House ! 9,99,6 b's have some but different domitetr Then a. Total 2 3744 choose 2 401 of cl L's deriour. of a

NOTE:



order matters

Problem 25 (h.2)

A pair of dice is rolled until a sum of either 5 or 7 appears. Find the probability that a live occurs livet.

Hint: Let En denote the event that a 5 occurs on the nth will and no 5 or 7 occurs on the Great n-1 rolls.

Recall

(1,1) (1,2) (1,4) (1,5) (1,6)

2 (7,1) (2,2) (2,3) (2,5) (2,6)

3 (3,2) (3,4) (3,6)

4 (4,1) (4,3) (4,6)

(5,2) (5,3) (5,6)

(6,6) (6,1) (6,2) --- (6,5) (6,6)

4 outcomes with sum: 5

· Probability of no 5 or 7 on a roll = 36

· probability of a 5 = 4
36

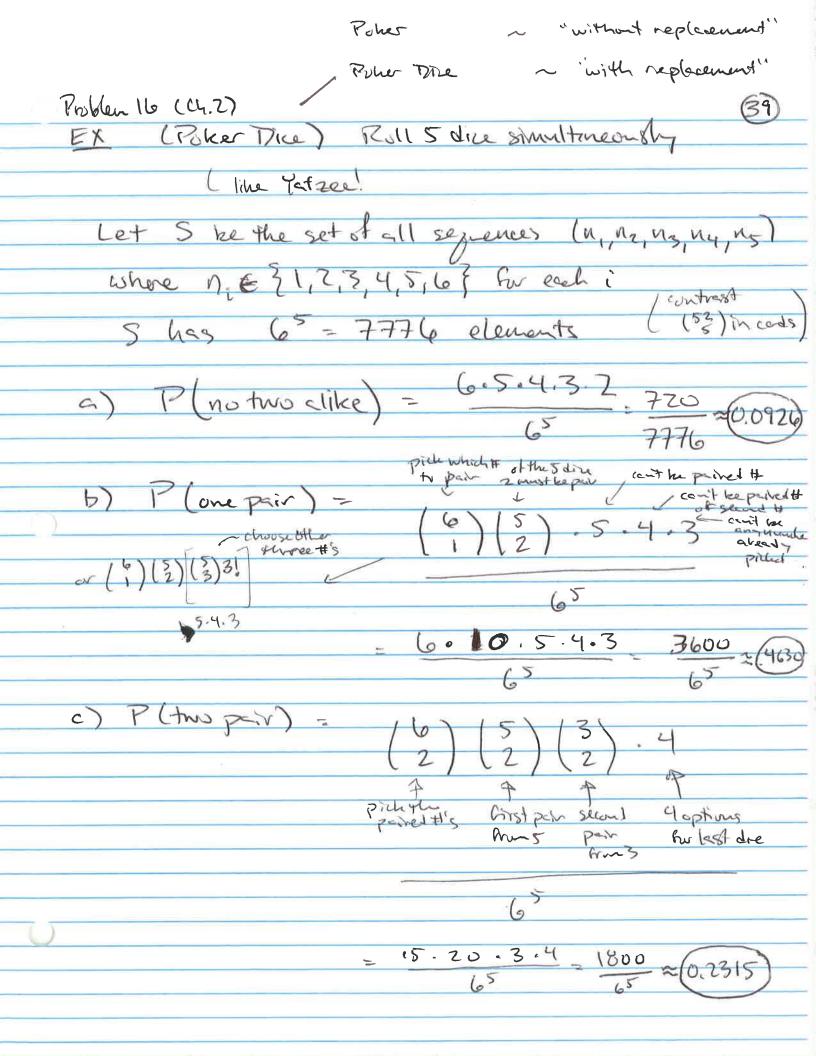
So $P(E_n) = \begin{pmatrix} 26 \\ \overline{36} \end{pmatrix}^{n-1} \begin{pmatrix} 4 \\ \overline{36} \end{pmatrix}$ No 5077 5 on

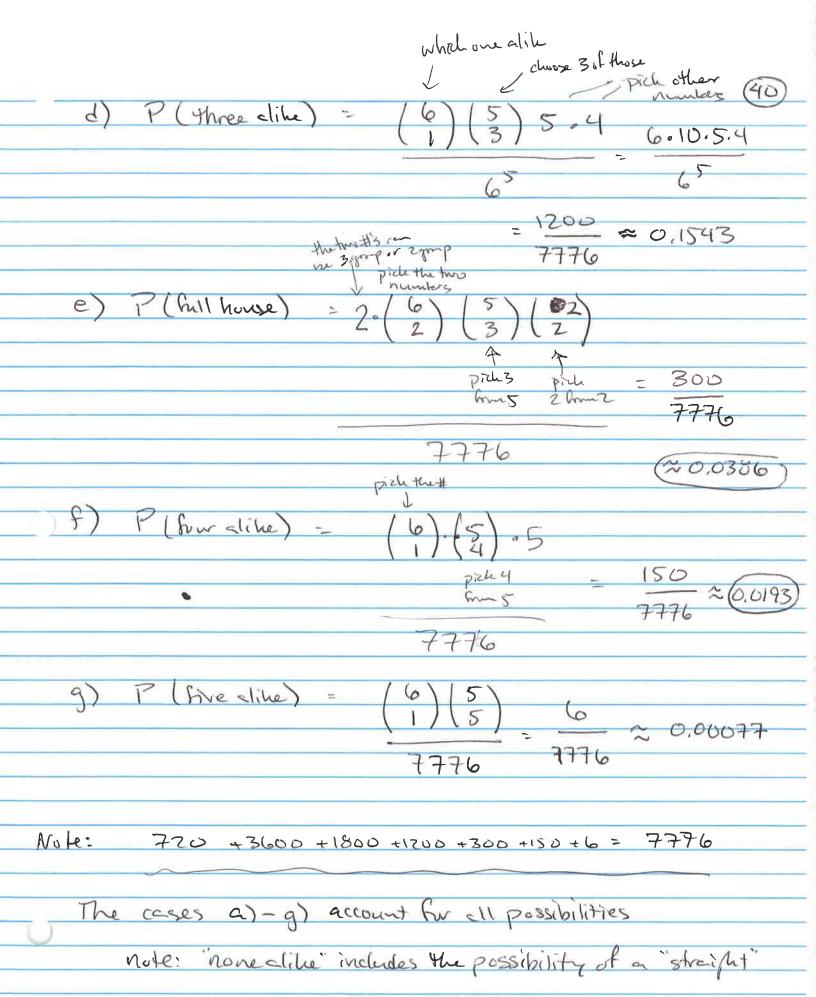
on Great n-1 nth nil.

$$=\frac{1}{9}\sum_{n=1}^{\infty}\left(\frac{13}{18}\right)^{n-1}$$

$$\frac{1}{1+\frac{13}{18}} + \left(\frac{13}{18}\right)^2 + \dots$$

$$S_N = \frac{1-r^N}{1-r^N} \qquad \lim_{N \to \infty} S_N = \frac{1}{r^N}$$





						(40.1)
9)	Think a	bout our	6×6 0	nd furt	no dile	
	once we have identified the # that will have					
	2 15	- 2	10	1	11	\
	5 Alike	we pick	the other	TWO #5	that a	tino
		11.		٠1 ,		
	metre 4	this one	and don	t per u	P	
				1		
	(6,1)	(1,2)	(12)	(1,41)	(1,5)	(1.15
	(1,0)	(CIC)	(1,3)	((, ()	CLS	(1.6)
	(17,1)	(2,23	(2,3)	(2,4)	(45)	(2,6)
	(3,1)	(3,2)	(3,3)	(3,4)	(3,5)	C3,6)
ن	(4,1)	(4,2)	(4,3)	(44)	(4,5)	(46)
	(9,1)	(5,2)	(5,3)	(5,4)	(5,5)	(5,6)
		^		f last		
	(6,1)	(6,2)	(6,3)	(6,4)	(6.5)	TOW
						V
		1 11 11		1		
9	97 2	144	_			

20 cptions = 5.4

Problem 17 (Ch. 2)

Elementery	School offers	3	language classes
	-, French		

100 students in school (classes open to all)

There are 28 students in Sperish.

There are 28 students in Sperish.

Trench.

17 17 5+ 15 日

6 F + G

a) It a student is chosen rendomly, what is the probability helshe is not in a language class?

P(SUFUG)= P(S) + P(F) + P(G)

exten

= 28 , 26 , 16 , 12 , 4 , 6 , 7

50 P((SUFUL)e)=1-50 - 50

Porblem 27 Ch. Z

An urn contains 3 red bells and 7 black balls.

Player A and Player B withdraw balls from the

urn consequencely until a red ball is selected.

Player A draws Girst. There is no replacement of balls.

What is the probability that Player A selects the redbell;

Let En denote the event that Player A draws red on utble

$$P(E_1) = 3$$
, $P(E_2) = 0$ (2nd drawis Plazer B)

$$P(E_3) = \begin{pmatrix} 7 & 6 \\ 10 & 9 \end{pmatrix} \cdot 8 + P(E_4) = 0$$

$$P(E_5) = \frac{7}{10} \cdot \frac{6}{9} \cdot \frac{5}{9} \cdot \frac{4}{5} \cdot \frac{3}{6}$$
, $P(E_6) = 0$

UP(Pg) = 0 since 8 draws had to happen before that and there are only 7 blackballs.

720

SO P(= PlayerA) = P(E,)+P(E3)+P(E3)+P(E3) = 3 + 7.6.3 7.6.5.4 3 10.9.3 + 10.9.8.7 9 + 7.6. \$ 432 3 10.9-8-7-6-8 4 398+7-6-3+5-4-3+3-2-3 216+126+60+18 10.9.8 720 50 Player A hers goods a hetter chance of umning (Freely Gret - wm) Man Player B.

> How does this change with # of bells, etc.

What is a good stretegy to win If a player gets to pich who goes arst (maybe flips com to give player A or B the choice to go livet or not).

Example 5j (p. 37)

A dechot 52 playing cords is shuffled. Cords turned up one at a time until the libst are appears. Is the and following the first are more likely to be the ace of spedes or the two of clubs?

• total # of orderings of 52 cores = 52!

west: # of Orderings resulting in As following livet ace.

who Hof Ordering of the 51 other conds = 51.

contrave of the Cord and not be a way As could not be a way As a could not be a could not be

each one of these 51! orderings has only one way to put the As after the livest ace. So

P(As after A#1) = 511.1 = 1

The seme argument would apply if we ordered 5132 cords excluding the 2c and then moethy the Zc after livet ace. So

P(2cafter A#1) = 511 = (1)
52! = (52)

both events are qually-likely.