

Probabilistic Warm-up


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Deck of cards



Deck of 52 playing cards

spades ♠, **clubs** ♣, **hearts** ♥, **diamonds** ♦

2, 3, 4, 5, 6, 7, 8, 9, 10, J, Q, K, A

A card is drawn from this deck. Find the probability of:

1. '2' of spades
2. a jack
3. a king of red colour
4. a card of diamond
5. a king or a queen
6. a non-face card
7. a black face card
8. a black card
9. a non-ace
10. a non-face black card
11. neither a spade nor a jack
12. neither a heart nor a red king



<http://www.math-only-math.com/playing-cards-probability.html>

Deck of cards



Deck of 52 playing cards

spades ♠, clubs ♣, hearts ♥, diamonds ♦

2, 3, 4, 5, 6, 7, 8, 9, 10, J, Q, K, A

A card is drawn from this deck. Find the probability of:

1. $1/52$

2. $4/52 = 1/13$

3. $2/52 = 1/26$

4. $13/52 = 1/4$

5. $8/52 = 2/13$

6. $40/52 = 10/13$

7. $6/52 = 3/26$

8. $26/52 = 1/2$

9. $48/52 = 12/13$

10. $20/52 = 5/13$

11. $36/52 = 9/13$

12. $38/52 = 19/26$



<http://www.math-only-math.com/playing-cards-probability.html>

Mega Sena



Biggest Brazilian lottery

Choose 6 integer numbers (between 01 and 60)

1st prize: hit 6 numbers

2nd prize: hit 5 numbers

3rd prize: hit 4 numbers

A player buys n tickets in a single extraction. Other player buys a single ticket in n extractions. Both bet the same value.

Which strategy is best?

Mega Sena

This lottery has $N = 50.063.860$ possible games.

Player 1:

(n tickets in a single extraction)

Player 2:

(a single ticket in n extractions)

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Probability of winning:

$$\underbrace{1/N + 1/N + \cdots + 1/N}_{n \text{ times}} = n/N$$

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Number of possible bets: N^n

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Number of possible bets: N^n

Number of losing bets: $(N - 1)^n$

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Number of possible bets: N^n

Number of losing bets: $(N - 1)^n$

Probability of winning:

$$1 - \frac{(N - 1)^n}{N^n} = 1 - \left(1 - \frac{1}{N}\right)^n$$

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Player 1:

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Player 2:

(a single ticket in n extractions)

Number of possible bets: N^n

Number of losing bets: $(N - 1)^n$

Probability of winning:

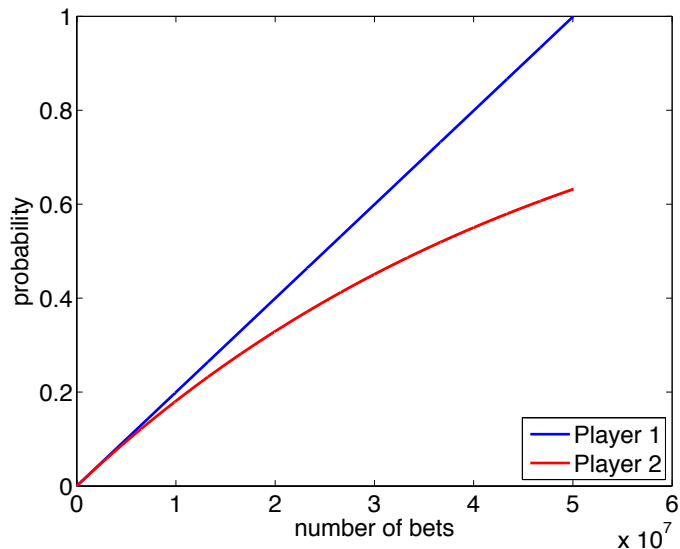
$$1 - \frac{(N - 1)^n}{N^n} = 1 - \left(1 - \frac{1}{N}\right)^n$$

The first strategy is better!

$$\frac{n}{N} \geq 1 - \left(1 - \frac{1}{N}\right)^n$$

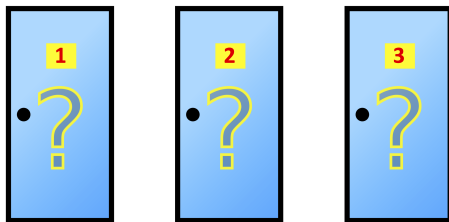
MegaSena.m

```
1  clc; clear; close all
2
3  % number of possible games
4  N = 50063860;
5
6  % number of bets time-series
7  n = 1:1:N;
8
9  % Player 1 probability
10 prob1 = n/N;
11
12 % Player 2 probability
13 prob2 = 1 - (1 - 1/N).^n;
14
15 % plot graphs
16 plot(n,prob1,'b',n,prob2,'r','LineWidth',2);
17 set(gca,'fontsize',18)
18 legend('Player 1','Player 2')
19 xlabel('number of bets')
20 ylabel('probability')
```



Monty Hall problem

Choose a port:



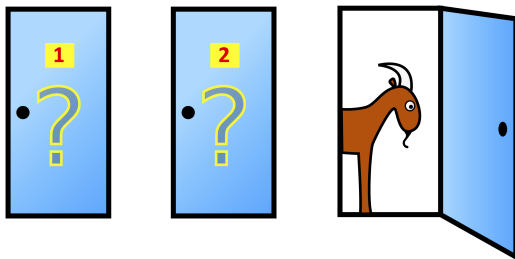
Behind the doors (2 goats and 1 car):



Monty Hall problem — Wikipedia, The Free Encyclopedia, 2021.

Monty Hall problem

Choose a port:



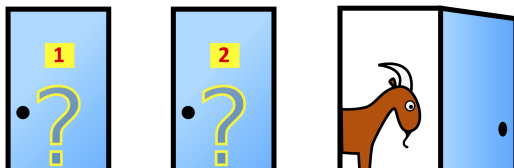
Behind the doors (2 goats and 1 car):



Monty Hall problem — Wikipedia, The Free Encyclopedia, 2021.

Monty Hall problem

Choose a port:



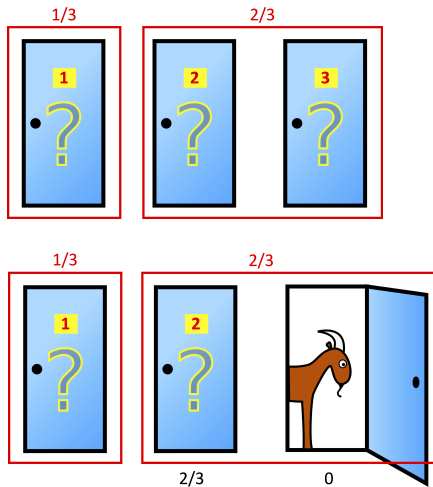
One goat is revealed!
Would you switch doors if allowed?

Behind the doors (2 goats and 1 car):



Monty Hall problem — Wikipedia, The Free Encyclopedia, 2021.

Switching ports is a smart strategy!



Monty Hall problem — Wikipedia, The Free Encyclopedia, 2021.

MontyHall.m

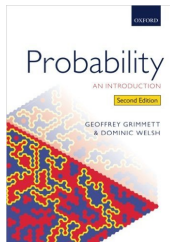
```
1  clc; clear; close all;
2  N = 100; d = 3; win=0; lose=0; Monty=0;
3  for i = 1:N
4      % define the doors content
5      Car = randi(d)-1; Choose = randi(d)-1;
6      while (Monty == Car || Monty == Choose), Monty = randi(d)-1; end
7      % check the result
8      if Choose == Car, lose = lose + 1; else win = win + 1; end
9      % display round results
10     disp(['Round ', num2str(i)]); disp('Chosen door:');
11     disp([zeros(1,Choose),1,zeros(1,(d-1)-Choose)]);
12     if Car < Choose, disp('Monty opens:');
13         disp([ones(1,Car),0,ones(1,Choose-Car-1),0,ones(1,(d-1)-Choose)]);
14     end
15     if Car > Choose, disp('Monty opens:');
16         disp([ones(1,Choose),0,ones(1,Car-Choose-1),0,ones(1,(d-1)-Car)]);
17     end
18     if Car == Choose
19         if Car < Monty, disp('Monty opens:');
20             disp([ones(1,Car),0,ones(1,Monty-Car-1),0,ones(1,(d-1)-Monty)]);
21         else disp('Monty opens:');
22             disp([ones(1,Monty),0,ones(1,Car-Monty-1),0,ones(1,(d-1)-Car)]);
23         end
24     end
25     disp('Car is behind:'); disp([zeros(1,Car),1,zeros(1,(d-1)-Car)]);
26     if Choose==Car, disp('Switching loses'); else disp('Switching wins');end
27     disp(' '); disp('    Win | Lose'); disp([win,lose]);
28     disp('-----');
29 end
30 disp(['Won ', num2str(win)]); disp(['Lost ', num2str(lose)]);
31 disp(['Estimated chance of winning after switch: ', num2str(win/N)]);
```

* Code adapted from <https://www.mathworks.com/matlabcentral/fileexchange/26398-monty-hall>

References



G. Grimmett and D. Welsh, **Probability: An Introduction**. Oxford University Press, 2 edition, 2014.



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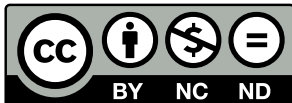


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