

Sets and counting

DSE 210

2021-01-08-09:25:49





Tuples (sequences)



In a tuple (sequence), the order of elements matters:

$$(H,T)\neq (T,H).$$

Let $C = \{H, T\}$. \longrightarrow set of two possible outcomes when you flip a colo

All sequences of two elements from C:

$$\{(H, H), (H, T), (T, H), (T, T)\} = C \times C = C^2$$

All sequences of three elements of C:

$$\{(H, H, H), (H, H, T), (H, T, H), \ldots\} = C \times C \times C = C^3$$

All sequences of k elements from C: denoted C^k = C × C × · · · × C.

How many sequences of length k are there?

2021-01-08 09:39:55



Consider sequences drawn from set $A = \{a, b, c, ..., z\}$.

- How many sequences of length 10?
 26
- How many sequences of length n?
 26

An alien language has an alphabet of size 10. Every sequence of ≤ 5 of these characters is a valid word. How many words are there in this language?

#words of length | + # words length 2 + - + # words length 5

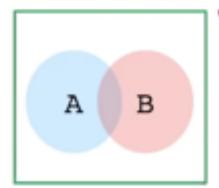
10 + 10^2 + 10^3 + 10^4 + 10^5 = | | | | | 0

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Union and intersection





Venn diagroom

$$A \cup B = \{\text{any element in } A \text{ or in } B \text{ or in both} \}$$

 $A \cap B = \{\text{any element in } A \text{ and in } B\}$

$$M = \{2, 3, 5, 7, 11\}$$
 and $N = \{1, 3, 5, 7, 9\}$

- What is M∪N? {1,2,3,5,7,9,11}
- What is M ∩ N? {3,5,7}

 $S = \{all \text{ even integers}\}\ and\ T = \{all \text{ odd integers}\}\$

- · What is SUT? {all integers}
- What is S ∩ T?
 Ø
 empty set
 §3

2021-01-08 09:49:47

Permutations



How many ways to order the three letters A, B, C?

3 choices for the first, 2 choices for the second, 1 choice for the third 3 × 2 × 1 = 6. Call this 3!

General rule: The number of ways to order n distinct items is:

$$n! = n(n-1)(n-2)\cdots 1.$$

- How many ways to order A, B, C, D, E?
 5! = 5.4.3.2.1 = 120
- How many ways to place 6 men in a line-up? 6 = 720
- How many possible outcomes of shuffling a deck of cards?

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Combinations

Worksheet #1
→ all problems



An ice-cream parlor has flavors {chocolate, vanilla, strawberry, pecan}. You are allowed to pick two of them. How many options do you have?

In general, the number of ways to pick k items out of n is:

$$\binom{n}{k} = \frac{n!}{(n-k)!k!} = \frac{n(n-1)\cdots(n-k+1)}{k!}$$

For instance,
$$\binom{4}{2} = \frac{4 \cdot 3}{2!} = 6$$
. $\frac{4!}{2! \cdot 2!} = \frac{4 \cdot 3 \cdot 2 \cdot 1}{(2 \cdot 1)(2 \cdot 1)} = 6$

- How many ways to pick three ice-cream flavors? $\binom{4}{3} = \frac{4!}{3! \cdot 1!} = 4$
- Pick any 4 of your favorite 100 songs. How many ways to do this?

$$\binom{100}{4} = \frac{100!}{4!96!} = \frac{(00.99.98.97)}{4.3.2.1} = ?$$

2021-01-08 10:05:31



Probability spaces

DSE 210

2021-01-08 10:38:02



Discrete probability spaces



{3♥, 5€, JQ, AO, 2₺}

How should we interpret a statement like the following?

The chance of getting a flush in a five-card poker hand is about 0.20%.

(Flush = five of the same suit.)

One possible enfrome:

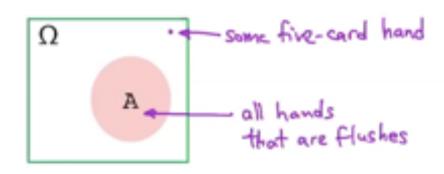
The underlying probability space has two components:

- The sample space (the space of outcomes).
 In the example, Ω = {all possible five-card hands}.
- 2 The probabilities of outcomes. In the example, all hands are equally likely: probability $1/|\Omega|$.

Note:
$$\sum_{\omega \in \Omega} \Pr(\underline{\omega}) = 1.$$

Event of interest: the set of outcomes $A = \{\omega : \omega \text{ is a flush}\} \subset \Omega$.

$$Pr(A) = \sum_{\omega \in A} Pr(\omega) = \frac{|A|}{|\Omega|}$$



|SL| = (52)

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Examples prob. space

Series bargers

event of interest

Roll a die. What is the chance of getting a number > 3?

What is the sample space Ω?

What are probabilities of outcomes?

What is the event of interest?

this fully defines the probability space

-always a subset of SZ

What is the probability of the event of interest?

$$Pr(A) = \sum_{\omega \in A} Pr(\omega) = Pr(u) + Pr(s) + Pr(6) = \frac{1}{2}$$

2021-01-08 10:55:02



Roll three dice. What is the chance that their sum is 3?

$$\mathcal{L} = \{(a,b,c) : a,b,c \in \{1,2,3,4,5,63\} \}$$

$$= \{1,2,...,63 \times \{1,2,...,63 \times \{1,2,...,63\} \times \{1,2,...,63\} \times \{1,2,...,63\} \times \{1,2,...,63\} \times \{1,2,...,63\}$$

$$|\mathcal{L}| = 6^3 = 216$$

$$P_n(\omega) = \frac{1}{216} \quad \text{for each } \omega \in \mathcal{L}$$
Event of interest $A = \{(1,1,1)\}$

$$P_n(A) = \frac{1}{216}$$

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Roll n dice. What is the chance their sum is 6n?

Sample space
$$SZ = \{1,2,3,4,5,6\}^n$$

$$|SZ| = 6^n$$

$$Pr(\omega) = \frac{1}{6^n} \text{ for each } \omega \in SZ$$

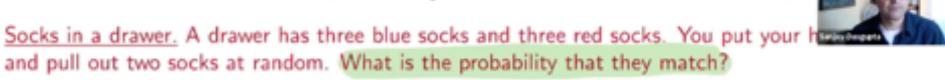
Event of interest
$$A = \{(6,6,-..,6)\}$$
, so $|A| = 1$
 $Pr(A) = \frac{L}{6^n}$

2021-01-08 11:04:49

outcome = (first sock color, second sock color)

these add up to 1

Z Pr(w) = 1



(Think of grabbing one sock first, then another.)

$$\Omega = \{(B,B), (B,R), (R,B), (R,R)\} = \{B,R\}^2$$

$$P_r((B_1B)) = \frac{3}{6} \cdot \frac{2}{5} = \frac{1}{5}$$

$$Pr((6,R)) = \frac{3}{6} \cdot \frac{3}{5} = \frac{3}{10}$$

$$Pr((R, B)) = \frac{3}{6}, \frac{3}{5} = \frac{3}{10}$$

$$Pr((R, R)) = \frac{3}{6}, \frac{2}{5} = \frac{1}{5}$$

like have fully defined the probability space

Event of interest
$$A = \{(B,B), (R,R)\}$$

 $P_{2}(A) = P_{2}((B,B)) + P_{2}((R,R)) = \frac{2}{5}$

2021-01-06 11:14:17

Socks in a drawer, cont'd. This time the drawer has three blue socks and two red socks appropriately put your hand in and pull out two socks at random. What is the probability that they match?

$$P_{L}((B,B)) = \frac{3}{5} \cdot \frac{2}{4} = \frac{3}{10}$$

$$\rho_{r}((6,R)) = \frac{3}{6} \cdot \frac{2}{4} = \frac{3}{10}$$

$$Pr((R, B)) = \frac{2}{5} \cdot \frac{3}{4} = \frac{3}{10}$$

$$Pr((R,R)) = \frac{z}{5} \cdot \frac{1}{4} = \frac{1}{10}$$

they add up to 1

Event of interest
$$A = \{(8,8), (R,R)\}$$

 $PL(A) = \frac{2}{5}$

2021-01-08 11:19:13

probability space

event of interest



Shuffle a pack of cards. What is the probability that all the reds come before all the blacks?

$$Pr(\omega) = \frac{1}{52!}$$
 for each $\omega \in SL$

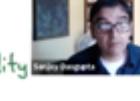
A = { all orderings in which all the reds precade all the blacks}

2021-01-08 11:25:36

Toss a fair coin 10 times.

is a fair coin 10 times.

$$S = \{H, T\}^{10} = \text{all sequences of 10 coin tosses}$$
 $|S| = |S|^{10} = |S|^{10}$



• What is the chance none are heads?

 What is the probability of exactly one head? (Each such sequence can be specified by the A = {(H,T,T,.,T), (T,H,T,..,T), ..., (T,T,..,T,H)} +here are 10 places that one H |A| = |0|, so $Pr(A) = \frac{10}{1024}$

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Selectora a Constitution of the Constitution o

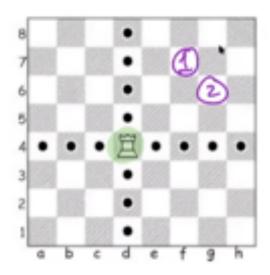
Toss a fair coin 10 times. What is the chance of exactly two heads?

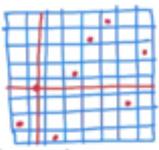
What is the probability of exactly k heads?

A = { sequences of 10 cain tosses with exactly k heads}
$$|A| = {0 \choose k}$$

2021-01-08 11:36:38

Rooks on a chessboard.







What is the maximum number of rooks you can place so that no rook is attacking any other?

How many ways are there to place 8 rooks on the board, attacking or not?

Choose 8 squares out of 64



How many non-attacking placements of 8 rooks are there?

Randomly place 8 rooks on the board. What is the probability that it is a non-attacking

2021-01-08 11:51:18

Five-card poker. You are dealt 5 cards from a deck of 52.



• What is the probability space?
$$S = \{all \text{ five-card hands}\} \quad |SZ| = {52 \choose 5}$$

$$P_{\omega}(\omega) = \frac{1}{(52)} \quad \text{for any given five-card hand } \omega$$

What is the probability of getting a flush (five of the same suit)?

$$F = \{\text{five cards of the same suit}\}$$

$$|F| = \frac{4 \times \binom{13}{5}}{\binom{52}{5}}$$

$$|F| = \frac{4 \times \binom{13}{5}}{\binom{52}{5}}$$

$$\Pr(F) = \frac{4 \times {\binom{13}{5}}}{{\binom{52}{5}}}$$

What is the probability of a straight flush (flush, and in sequence)?

$$S = \{ \text{ same suit and they form a sequence} \}$$
 $\{60, 40, 30, 70, 50\}$
 $|S| = 4 \times 10$... $Pr(S) = \frac{4 \times 10}{(57)}$

$$|s| = 4 \times 10$$
 ... $P_r(s) = \frac{4 \times 10}{(s^2)}$

Birthday paradox. Interesting fact: in a group of 23 random people, chances are some them have a common birthday



A room contains (k) people.

Number the people 1, 2, ..., k.

Number the days of the year 1, 2, ..., 365. of people of person k

ω= (ω, ω, .., ω) € {1,2,.,365}

Let $\omega = (\omega_1, \dots, \omega_k)$, where $\omega_i \in \{1, 2, \dots, 365\}$ is the birthday of person i.

Thus $\Omega = \{1, 2, ..., 365\}^k$.

 What is |Ω|? 365k

Event of interest: A = {(ω₁,...,ω_k) : all ω_i different}. What is |A|?

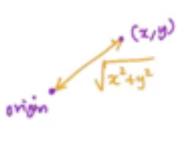
• What is
$$Pr(A)$$
?
$$P_r(A) = \frac{365 \cdot 364 - ... \cdot (365 - k + 1)}{365^k} = 1 \cdot \left(1 - \frac{1}{365}\right) \left(1 - \frac{2}{365}\right) \left(1 - \frac{3}{365}\right) - ... \left(1 - \frac{k - 1}{365}\right)$$

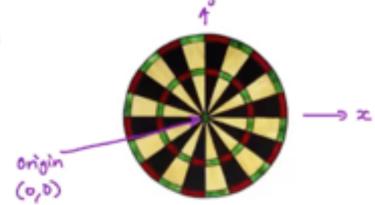
When k = 23, this is < 1/2.

2021-01-08 13:13:41

Dartboard. A dartboard has radius 1 and its central bullseye has radius 0.1. You throw and it lands at a random location on the board.









Pr(lands in A)
= area of A
area of Loard

- What is the probability of hitting the bullseye?

 Pr(falls in bullseye) = $\frac{\text{area of bullseye}}{\text{area of darthoard}} = \frac{\pi (0.1)^2}{\pi (1)^2} = \frac{1}{100}$
- What is the probability of hitting the exact center?

2021-01-08 13:21:46

Uniform distribution on [0, 1].





What is Ω?

What is the probability of interval [0.2, 0.8]?

What density function p(x) can we use?

$$P(x) = \begin{cases} 1 & \text{for } x \in [0,1] \\ 0 & \text{outside } [0,1] \end{cases}$$

$$Pr(\text{fall in } [a,b]) = \begin{cases} 1 & \text{for } x \in [0,1] \\ 0 & \text{outside } [0,1] \end{cases}$$

$$0 \leq a \leq b \leq 1$$

$$\text{integral of } p(x)$$

$$\text{deliver a and b}$$

2021-01-06 13:36:6

Uniform distribution on [-1,1].



What is the probability of interval [0, 0.4]?

• What density function can we use?

$$\rho(x) = \frac{1}{2}$$

Same density everywhere, so say it is c.

$$\begin{cases} \int_{-1}^{1} p(x) dx = \int_{-1}^{1} c dx \\ = \left[cx \right]_{-1}^{1} = 2c \end{cases}$$

Uniform distribution on [a, b]. What density function can we use?

density
$$p(x) = \frac{1}{b-a}$$

2021-01-08 13:43:53



Multiple events, conditioning, and independence

DSE 210

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People's probability judgements



Experiment by Kahneman-Tversky. Subjects were told:

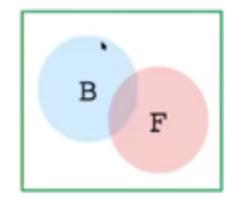
Linda is 31, single, outspoken, and very bright. She majored in philosophy in college. As a student, she was deeply concerned with racial discrimination and other social issues, and participated in anti-nuclear demonstrations.

They were then asked to rank three possibilities:

- (a) Linda is active in the feminist movement.
- (b) Linda is a bank teller.
- (c) Linda is a bank teller and is active in the feminist movement.

Over 85% respondents chose (a) > (c) > (b).

But: Pr(bank teller, feminist) ≤ Pr(bank teller).



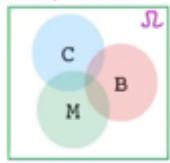
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In a city, 60% of people have a car, 20% of people have a bike, and 10% of people hamotorcycle. Anyone without at least one of these walks to work. What is the minimum fraction of people who walk to work?

Let
$$\Omega = \{\text{people in the town}\}\$$
.
Let $C = \{\text{has car}\}\$, $B = \{\text{has bike}\}\$, $M = \{\text{has motorcyle}\}\$, $W = \{\text{walks}\}\$.

General picture:



$$Pr(W) \ge 1 - Pr(C \cup B \cup M)$$

What is the least $Pr(W)$ could be?

$$P_r(CUBUM) \leq P_r(c) + P_r(B) + P_r(M)$$

= 0.6 + 0.2 + 0.1 = 0.9

2021-01-08 15:05:56

Complements and unions



Let Ω be a sample space.

The union bound: For any events $E_1, \ldots, E_k \subset \Omega$:

$$Pr(E_1 \cup \cdots \cup E_k) \le Pr(E_1) + \cdots + Pr(E_k).$$

When is this inequality exact? - when E1, E2, ..., EK are DISJOINT (zero Intersection)

The complement of an event:

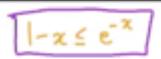
For any event $E \subset \Omega$, let E^c be the event that E does **not** occur. That is, $E^c = \Omega \setminus E$.

How is
$$Pr(E^c)$$
 related to $Pr(E)$? $Pr(E^c) = 1 - Pr(E)$
Either E happens, or it doesn't happen.

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Coupon-collector problem



Question: Each cereal box has one of k action figures. How many boxes do you need so that you are likely to get all k figures?

Answer: To get all k figures with probability $\geq 1/2$, buy $O(k \log k)$ boxes.

Say we buy n boxes. Let A_i be the event that the ith action figure is not obtained.

Give an exact expression for Pr(A_i).

$$Pr(A_i) = Pr(\text{not in } l^* \text{ hox}) \cdot Pr(\text{not in } Z^{\text{nd}} \text{ hox}) - \cdots \cdot Pr(\text{not in } n^{\text{th}} \text{ hox})$$

$$= (1 - \frac{1}{k}) \cdot (1 - \frac{1}{k}) - \cdots \cdot (1 - \frac{1}{k}) = (1 - \frac{1}{k})^n$$

Give an upper bound on Pr(A₁ ∪ A₂ ∪ · · · ∪ A_k).

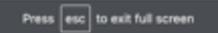
Pr(miss at least one figure) =
$$Pr(A_1 \cup A_2 \cup ... \cup A_k)$$

 $\leq Pr(A_1) + Pr(A_2) + Pr(A_3) + ... + Pr(A_k) = k(1-k)$

• What value of a will make this bound $\leq 1/2?$
 $\leq k e^{-n/k}$

What value of n will make this bound ≤ 1/2?

Conditioning





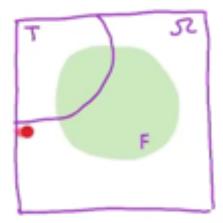
You meet a stranger at a bar. What is the chance that he/she could become a lifelong friend?

Just use the average for your town. 0.3, say

You notice that he/she is wearing a "Star Wars" t-shirt.

Sample space $\Omega = \{all \text{ people in your town}\}$. Two events of interest:

- F = {could become lifelong friend}
- T = {wears Star Wars t-shirts}



What we want is:

Pr(F|T) = fraction of Star Wars t-shirt wearers who are potential lifelong friends

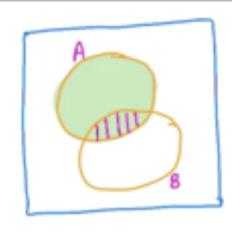
Can you express this in terms of $Pr(F \cap T)$, Pr(F), Pr(T)?

$$P_r(F|T) = \frac{P_r(F \cap T)}{P_r(T)}$$

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Conditional probability





For two events A, B, conditional probability

$$Pr(B|A) = probability that B occurs, given that A occurs

L "given that"$$

Conditioning formula:
$$Pr(A \cap B) = Pr(A) Pr(B|A)$$



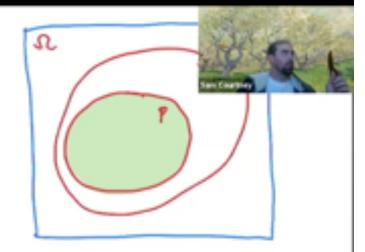


Virus test.

The following data is obtained on a virus test:

- Ω = {people who use the test}
- V = {people using the test who have the virus}
- P = {people for whom the test comes out positive}





Suppose the test comes out positive. What is the chance of having the virus?

$$Pr(V|P) = \frac{Pr(V \cap P)}{Pr(P)} = \frac{0.3}{0.3} = 1$$

· Suppose the test comes out negative. What is the chance of having the virus?

$$Pr(V|P^c) = \frac{Pr(V \cap P^c)}{Pr(P^c)} = \frac{0.4 - 0.3}{1 - 0.3} = \frac{0.1}{0.7} = \frac{1}{7}$$

2021-01-08 15:38:16

Rolls of a die.



(4,6), (5,5), (5,6), (6,4), (6,5), (66)

- (5,5), (5,6), (4,6)

You roll a die twice. What is the probability that the sum is ≥ 10 :

If the first roll is 6?

• If the first roll is
$$\geq 3$$
?

 $P_r(\text{sum } \geq 10 \mid \text{first } \geq 3) = \frac{P_r(\text{first } \geq 3 \mid \text{AND} \mid \text{sum} \geq 10)}{P_r(\text{first } \geq 3)} = \frac{6/36}{2/3} = \frac{1}{4}$

• If the first roll is < 6?
$$Pr(sun \ge 10 \mid first < 6) = Pr(first < 6 \text{ AND } sun \ge 10) = \frac{3/36}{5/6} = \frac{1}{10}$$

$$Pr(first < 6) = \frac{7}{10}$$



Summation rule



Suppose events A_1, \ldots, A_k are disjoint and $A_1 \cup \cdots \cup A_k = \Omega$: that is, one of these events must occur. Then for any other event E,

$$Pr(E) = Pr(E \cap A_1) + Pr(E \cap A_2) + \cdots + Pr(E \cap A_k)$$

= $Pr(E|A_1)Pr(A_1) + Pr(E|A_2)Pr(A_2) + \cdots + Pr(E|A_k)Pr(A_k)$

Example: What fraction of North Americans play ice hockey?



Pr(play ice hockey)

- = Pr(play ice hockey, Canada) + Pr(play ice hockey, USA) + Pr(play ice hockey, Mexico)
- = Pr(play ice hockey|Canada) Pr(Canada)
 - + Pr(play ice hockey|USA) Pr(USA)
 - + Pr(play ice hockey|Mexico) Pr(Mexico)

2021-01-08 15:52:06



Sex bias in graduate admissions

Stmpson's



In 1969, there were 12673 applicants for graduate study at Berkeley.

44% of the male applicants were accepted, and 35% of the female applicants.

Define:

- Ω = {all applicants}
- M = {male applicants}
- F = {female applicants} = M^c
- A = {accepted applicants}

What do the percentages 44% and 35% correspond to?

Pr(A|M) = 0.44 and Pr(A|F) = 0.35.

Enginering/ Science Accept everyone

Men applying to there Humanitles

Reject everyone

vamen applying to these

The administration found, however, that in every department, the accept rate for female applicants was at least as high as the accept rate for male applicants. How could this be?

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Independence



Two events A, B are **independent** if the probability of B occurring is the same whether or not A occurs.

Example: toss two coins. $A = \{ \text{first coin is heads} \}$ $B = \{ \text{second coin is heads} \}$

Formally, we say A, B are independent if $Pr(A \cap B) = Pr(A)Pr(B)$.

The independence of A and B implies:

- Pr(A|B) = Pr(A)
- Pr(B|A) = Pr(B)
- Pr(A|B^c) = Pr(A)

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Examples: independent or not?



You have two children.

$$A = \{\text{first child is a boy}\}, B = \{\text{second child is a girl}\}$$

2 You throw two dice. Pr (8 A) = Pr (Second =

$$A = \{\text{first is a six}\}, B = \{\text{sum} > 10\}$$

dependent

You get dealt two cards at random from a deck of 52.

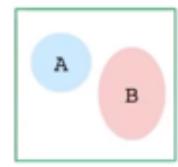
$$A = \{\text{first is a heart}\}, B = \{\text{second is a club}\}$$

You are dealt two cards.

$$A = \{\text{first is a heart}\}, B = \{\text{second is a 10}\}$$

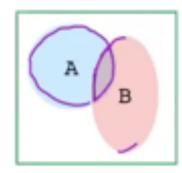
 $\{\text{ind p}\}$

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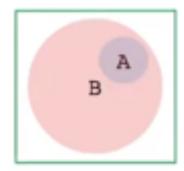








May be indpt, not enough information to decide



Dependent
$$Pr(A|B) = 1$$

 $Pr(A) < 1$

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