

Pr(the card after first A is also A)

or you can use
the reasoning from
today and calculate

$$\Pr(\dots) = 4 \times \frac{1}{52}$$

directly.

Stat 394 Probability I

Lecture 4

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→ arrange 48 non-A cards

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→ # of ways to put 3 identical objects
into 49 boxes

→ Arrange the 4 A's and consider first two
as one object

$$\text{But } P(AB) = P(AB|C)P(C) + P(AB|C^c)P(C^c)$$

$$= \frac{1}{4} \times p + 1 \times (1-p)$$

Example

$$= 1 - \frac{3}{4}p \Rightarrow P(AB) = P(A)P(B) \text{ only when } p = 1 \text{ or } 0$$

Two coins, coin A: regular coin, and coin B: both sides are heads.

otherwise they are dependent.

A: Randomly pick one coin and toss once, it gives you H.

B: Toss the same coin a second time, it gives you H.

C: The coin you picked is coin A

Conditional on C

$$P(A|C) = \frac{1}{2}$$

$$P(B|C) = \frac{1}{2}$$

$$P(AB|C) = \frac{1}{4}$$

\Rightarrow A and B conditionally indep.
given C.

Conditional on C^c

$$P(A|C^c) = 1$$

$$P(B|C^c) = 1$$

$$P(AB|C^c) = 1$$

\Rightarrow A and B conditionally
indep. given C^c

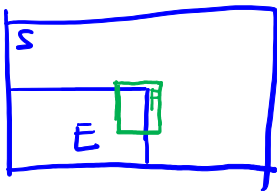
Unconditional: $P(A) = P(A|C)P(C) + P(A|C^c)P(C^c)$, Let $p = P(C)$

$$= \frac{1}{2} \times p + 1 \times (1-p) = 1 - p/2$$

$$P(B) = 1 - p/2 \text{ as well similarly}$$

Example

Does $P(E) \leq P(E|F)$ in general?



Counter-example 1

No ! And No for the other direction too

Counterexample 2 Toss 2 coins

E : first toss gives H

F_1 : Both tosses give H

F_2 : ——— " ——— T

$$P(E) = \frac{1}{2}$$

$$P(E|F_1) = 1$$

$$P(E|F_2) = 0.$$