

EECS 126 Notes

Japjot Singh

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1 Tuesday, January 21

Understand problem as an "experiment" and then solve it using tools in your skillset: combinatorics, calculus, common sense.

1.1 Fundamentals

Definition 1. Sample Space Ω of an experiment is the set of all outcomes of the experiment.

Example 1.1

Your experiment is 2 fair coins $\Omega = \{HH, HT, TH, TT\}$ these outcomes (base outcomes) are **mutually exclusive (ME)** and **collectively exhaustive (CE)**

Example 1.2

Toss a coin till the first "Heads" $\Omega = \{H, TH, TTH, \dots\}; |\Omega| = \infty$

Example 1.3

Waiting at the bus-stop for next bus $\Omega = (0, T)$

Visual 1 - We have the experiment which produces outcomes, once you have the outcome space the next definition is the definition of events

Definition 2 (Events). Allowable subsets of Ω (collections of outcomes)

Example 1.4

Get at least 1 Head in experiment 1, $\{HH, HT, TH\}$, $p = \frac{3}{4}$

Defining events carefully is the key to tackling many tough problems.

Example 1.5

Ex 2.2: Get an even number of tosses

Example 1.6

Ex 2.3: Waiting time ≤ 5 min

Definition 3 (Probability Space). A **probability space** $(\Omega, \mathcal{F}, \mathcal{P})$ is a mathematical construct to model "experiments" and has 3 components:

1. Ω is the set of all possible outcomes
2. \mathcal{F} set of all events (composition of outcomes), where each event is a set containing 0 or more base outcomes, \emptyset is a **base outcome** where $\mathbb{P}(\emptyset) = 0$. \mathcal{F} is intuitively a powerset (i.e. for the experiment in example 1.1 $\mathcal{F} = \{\emptyset, \{H, H\}, \{H, T\}, \dots\}$).
3. \mathcal{P} is the probability measure which assigns a number in $[0, 1]$ to each event in \mathcal{F} .

Base outcomes must be ME and CE that is when writing out Ω as a collection of all the base outcomes, they should be the most simplified components.

1.2 Axioms of Probability (Kolmogorov)

What properties do we need the probability measure \mathcal{P} to satisfy?

1. $\mathbb{P}(\emptyset) = 0$
2. $\mathbb{P}(\Omega) = 1$, really just a normalization
3. $\mathbb{P}(A_1 \cup A_2 \cup \dots) = \mathbb{P}(A_1) + \mathbb{P}(A_2) + \dots$ for disjoint (ME) events A_1, A_2, \dots

for disjoint $\mathbb{P}(\bigcup_{i=1}^n A_i) = \sum_{i=1}^n \mathbb{P}(A_i)$

1.3 Fundamental facts about probability

1. $\mathbb{P}(A^c) = 1 - \mathbb{P}(A)$
2. $\mathbb{P}(A \cup B) = \mathbb{P}(A) + \mathbb{P}(B) - \mathbb{P}(A \cap B)$ **Vis2 Venn Diagram**
3. Union-bound $\mathbb{P}(A_1 \cup A_2 \cup \dots \cup A_n) \leq \sum_{i=1}^n \mathbb{P}(A_i)$
4. Inclusion-Exclusion, a generalized version of number 2

Theorem 4 (Inclusion-Exclusion)

$$\mathbb{P}(A_1 \cup A_2 \cup \dots \cup A_n) = \sum_{k=1}^n \sum_{1 \leq i_1} \sum_{\leq i_2} \dots \sum_{i_k \leq n} (-1)^{i+1}$$

Proof. here □

1.4 Discrete Probability

$$\mathbb{P}(A) = \sum_{\omega \in A} \mathbb{P}(\omega)$$

In a uniform sample space, all the outcomes are equally likely so then

$$\mathbb{P}(A) = \frac{|A|}{|\Omega|}$$

1.5 Conditional Probability

Similar to events, conditioning on the right event will bail you out of tricky problems.

Definition 5. $\mathbb{P}(A|B) := \mathbb{P}(\text{Event } A \text{ given that Event } B \text{ has occurred})$

Thus for any event A if $\mathbb{P}(B) \neq 0$,

$$\mathbb{P}(A|B) = \frac{\mathbb{P}(A \cap B)}{\mathbb{P}(B)}$$

Example 1.7

Consider 2 six-sided dice. Let A be the event that the first dice rolls is a 6. Let B be the event the sum of the two dice is 7. Then

$$\mathbb{P}(A|B) = \frac{\mathbb{P}(A \cap B)}{\mathbb{P}(B)} = \frac{\mathbb{P}(\{6, 1\})}{\mathbb{P}(\{6, 1\}, \{5, 2\}, \dots, \{1, 6\})}$$

Similarly $\mathbb{P}(A|\text{sum is 11}) = \frac{1}{2}$

When conditioning on B , B becomes to new Ω .

1.6 Product (Multiplication) Rule**1.7 Total Probability****1.8 Bayes' Theorem**

2 Thursday, January 23

2.1 Announcement

Readings B&T ch1 and 2, HW 1 due next wednesday one minute before midnight

2.2 Birthday Paradox

Assuming a group of n individuals whose birth dates are distributed uniformly at random. Given $k = 365$ days in the year what is the probability that at least 2 people in the group share the same birthday. Our sample space is the consists of each possible set of assignments of birth dates to the n students in the class. Since there are 365 possible days for each of the n students in the group $|\Omega| = k^n = 365^n$. Now we can define our event of interest, A , that at least 2 people have the same birthday. Since this is a hard event to work with we can look at the complement A^c the event that no two people share a birth date. We can reach the solution with a counting argument

$$\mathbb{P}(A^c) = \frac{|A^c|}{|\Omega|} = \frac{365 * 364 * \dots * (365 - (n - 1))}{365^n}$$

or with a probabilistic argument using the chain rule

$$\mathbb{P}(A^c) = 1(1 - \frac{1}{k})(1 - \frac{2}{k}) \dots (1 - \frac{n-1}{k})$$

the latter expression can be approximated using Taylor Series which say $e^x \approx 1 + x$ for $|x| \ll 1$.

$$\mathbb{P}(A^c) \approx 1 \cdot e^{-\frac{1}{k}} \cdot e^{-\frac{2}{k}} \dots e^{-\frac{n-1}{k}}$$

thus $\mathbb{P}(A) = 1 - \mathbb{P}(A^c) \approx 1 - e^{-\frac{n^2}{2k}}$

2.3 Bayes Rule False Positive Problem

Supposes there is a new test for a rare disease.

- If a person has the disease, test positive with $p = 0.95$
- If person does not have disease, test negative with $p = 0.95$
- Random person has the disease with $p = 0.001$

Suppose a person tested positive, what is the probability that person has the disease. Let A be the event has disease and B be the event test positive then by applying Bayes Rule directly

$$\mathbb{P}(A|B) = \frac{(0.95)(0.001)}{(0.95)(0.001) + (0.999)(0.05)} = 0.1875$$

the factor heavily contributing to this number is the prior, how rare the disease is in the first place.

2.4 Independence

Definition 6. Two events are independent if the occurrence of one provides **no information** about the occurrence of the other (i.e. $\mathbb{P}(A|B) = \mathbb{P}(A)$).

insert vis1 Independence can also be written as

$$\mathbb{P}(A \cap B) = \mathbb{P}(A)\mathbb{P}(B)$$

Note: Disjoint events are **not** Independent. Events A and B are disjoint if and only if $\mathbb{P}(A \cap B) = 0 \implies \mathbb{P}(A) = 0 \vee \mathbb{P}(B) = 0$. Thus since Base outcomes of a random experiment are disjoint (ME) and have non-zero probabilities they **must be dependent**.

2.4.1 Conditional Independence

$$\mathbb{P}(A \cap B|C) = \mathbb{P}(A|C) \cdot \mathbb{P}(B|C)$$

Note that

- Dependent events can be conditionally independent
- Independent events can be conditionally dependent

Example 2.1

Consider 2 indistinguishable coins: one is two-tailed and the other is two-headed. You pick one of the 2 coins at random and flip it twice.

Let H_i be the event that the i^{th} flip is a Head ($i = 1, 2$). By itself $\mathbb{P}(H_1) = \mathbb{P}(H_2) = \frac{1}{2}$ and $\mathbb{P}(H_2|H_1) = 1 \neq \mathbb{P}(H_2) = 1/2$. Furthermore, $\mathbb{P}(H_1 \cap H_2|A) = \mathbb{P}(H_1|A)\mathbb{P}(H_2|A \cap H_1) = \mathbb{P}(H_1|A)\mathbb{P}(H_2|A)$ which by definition tells us that H_1, H_2 are conditionally independent given A .

2.4.2 Independence of a collection of events

For all possible subsets of your events $A_{1:n}$, each subset must be independent that is

$$\mathbb{P}\left(\bigcap_{i \in S} A_i\right) = \prod_{i \in S} (\mathbb{P}(A_i)), \forall S$$

where S is any subset of the collection of events. Pairwise independence **does not imply** Joint independence of 3 or more events.