

2-7 Discrete Probability

"Life is a school of probability — Walter Bagehot"

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Two Extra Tasks

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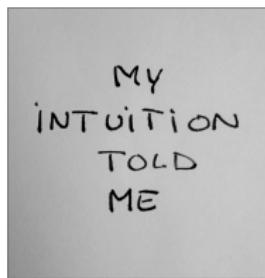
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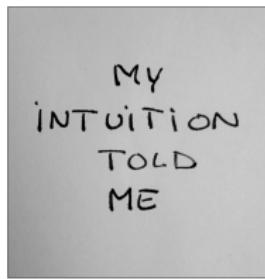


Q : What is probability?



*"...and the many **paradoxes** show clearly that we, as humans, lack a well grounded intuition in this matter."*

— “*The Art of Probability*”, Richard W. Hamming



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*“When called upon to judge probability, people actually judge something else and **believe** they have judged probability.”*

— “*Thinking, Fast and Slow*”, Daniel Kahneman

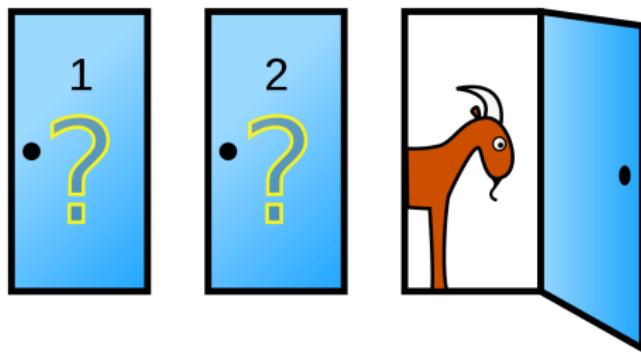


Let us calculate [calculemus].

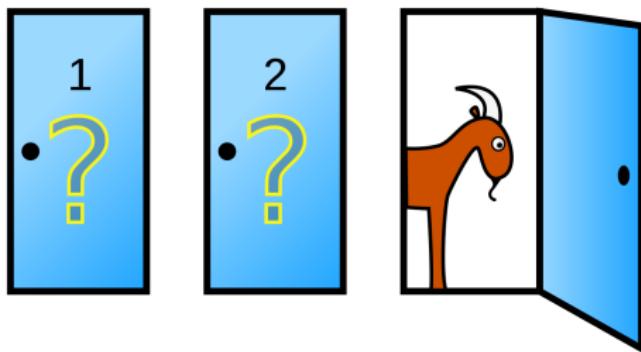


- (a) Monty Hall problem
- (b) Boy or Girl paradox
- (c) Searching unsorted array

The Monty-Hall Problem



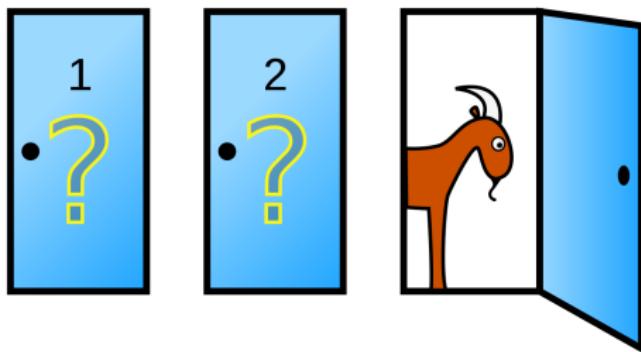
The Monty-Hall Problem



You: Randomly pick a door (No. 1)

I: Open a door which has a goat (No. 3)

The Monty-Hall Problem



You: Randomly pick a door (No. 1)

I: Open a door which has a goat (No. 3)

Q : Do you want to switch to door 2?

C_i : The car is behind door i ($i = 1, 2, 3$)

$$\Pr \{C_i\} = \frac{1}{3}$$

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ASSUMPTION: The car is initially hidden randomly behind the doors.

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Y_1 : you initially pick door 1

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C_i : The car is behind door i ($i = 1, 2, 3$)

$$\Pr \{C_i\} = \frac{1}{3}$$

ASSUMPTION: The car is initially hidden randomly behind the doors.

Y_1 : you initially pick door 1

$$\Pr \{Y_1\} = \frac{1}{3}$$

ASSUMPTION: Your initial choice is random.

I_3 : I open door 3 **and** happen to reveal a goat

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ASSUMPTION: I know what's behind the doors.

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ASSUMPTION: If you initially pick the car, then I open a door randomly.

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ASSUMPTION: I always open a door to reveal a goat and never the car.

I_3 : I open door 3 **and** happen to reveal a goat

ASSUMPTION: I know what's behind the doors.

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ASSUMPTION: I always open a door to reveal a goat and never the car.

$$\Pr \{C_2 \mid I_3, Y_1\}$$

$$\Pr \{C_2 | I_3, Y_1\} = \frac{\Pr \{C_2, I_3, Y_1\}}{\Pr \{I_3, Y_1\}}$$

$$\Pr \{C_2 | I_3, Y_1\} = \frac{\Pr \{C_2, I_3, Y_1\}}{\Pr \{I_3, Y_1\}} = \frac{\Pr \{I_3, Y_1 | C_2\} \Pr \{C_2\}}{\Pr \{I_3 | Y_1\} \Pr \{Y_1\}}$$

$$\begin{aligned}\Pr \{C_2 \mid I_3, Y_1\} &= \frac{\Pr \{C_2, I_3, Y_1\}}{\Pr \{I_3, Y_1\}} = \frac{\Pr \{I_3, Y_1 \mid C_2\} \Pr \{C_2\}}{\Pr \{I_3 \mid Y_1\} \Pr \{Y_1\}} \\ &= \frac{\Pr \{I_3, Y_1 \mid C_2\}}{\Pr \{I_3 \mid Y_1\}}\end{aligned}$$

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$$\Pr \{I_3, Y_1 \mid C_2\} = \Pr \{I_3 \mid C_2, Y_1\} \Pr \{Y_1 \mid C_2\}$$

$$\begin{aligned}\Pr \{C_2 | I_3, Y_1\} &= \frac{\Pr \{C_2, I_3, Y_1\}}{\Pr \{I_3, Y_1\}} = \frac{\Pr \{I_3, Y_1 | C_2\} \Pr \{C_2\}}{\Pr \{I_3 | Y_1\} \Pr \{Y_1\}} \\ &= \frac{\Pr \{I_3, Y_1 | C_2\}}{\Pr \{I_3 | Y_1\}}\end{aligned}$$

$$\begin{aligned}\Pr \{I_3, Y_1 | C_2\} &= \Pr \{I_3 | C_2, Y_1\} \Pr \{Y_1 | C_2\} \\ &= \frac{1}{3} \Pr \{I_3 | C_2, Y_1\}\end{aligned}$$

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$$\Pr \{C_2 | I_3, Y_1\} = \frac{\Pr \{I_3 | C_2, Y_1\}}{3 \Pr \{I_3 | Y_1\}}$$

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It depends on how I choose the door to open!

$$\Pr \{C_2 \mid I_3, Y_1\} = \frac{\Pr \{I_3 \mid C_2, Y_1\}}{\Pr \{I_3 \mid C_1, Y_1\} + \Pr \{I_3 \mid C_2, Y_1\} + \Pr \{I_3 \mid C_3, Y_1\}}$$

It depends on how I choose the door to open!

$$\Pr \{I_3 \mid C_1, Y_1\} = \frac{1}{2}$$

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$$\boxed{\Pr \{C_2 \mid I_3, Y_1\} = \frac{2}{3}}$$

$$\Pr \{C_2 | I_3, Y_1\} = \frac{\Pr \{I_3 | C_2, Y_1\}}{\Pr \{I_3 | C_1, Y_1\} + \Pr \{I_3 | C_2, Y_1\} + \Pr \{I_3 | C_3, Y_1\}}$$

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$$\Pr \{C_1 | I_3, Y_1\} = \frac{\Pr \{I_3 | C_1, Y_1\}}{\Pr \{I_3 | C_1, Y_1\} + \Pr \{I_3 | C_2, Y_1\}}$$

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$$\Pr \{C_2 | I_3, Y_1\} > \Pr \{C_1 | I_3, Y_1\} \iff \Pr \{I_3 | C_2, Y_1\} > \Pr \{I_3 | C_1, Y_1\}$$

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$$\Pr \{I_3 | C_2, Y_1\} = 1$$

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Q : Switching vs. Choosing between the two remaining doors randomly?

$$\Pr \{C_2 \mid I_3, Y_1\} = \frac{\Pr \{I_3 \mid C_2, Y_1\}}{\Pr \{I_3 \mid C_1, Y_1\} + \Pr \{I_3 \mid C_2, Y_1\}}$$

$$\Pr \{C_2 \mid I_3, Y_1\} = \frac{\Pr \{I_3 \mid C_2, Y_1\}}{\Pr \{I_3 \mid C_1, Y_1\} + \Pr \{I_3 \mid C_2, Y_1\}}$$

$$\Pr \{I_3 \mid C_1, Y_1\} = q$$

$$\Pr \{I_3 \mid C_2, Y_1\} = 1$$

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$$\Pr \{C_2 \mid I_3, Y_1\} = \frac{\Pr \{I_3 \mid C_2, Y_1\}}{\Pr \{I_3 \mid C_1, Y_1\} + \Pr \{I_3 \mid C_2, Y_1\}}$$

$$\Pr \{I_3 \mid C_1, Y_1\} = q$$

$$\Pr \{I_3 \mid C_2, Y_1\} = 1$$

$$\Pr \{I_3 \mid C_3, Y_1\} = 0$$

$$\Pr \{C_2 \mid I_3, Y_1\} = \frac{1}{1+q}$$

$$\Pr \{C_2 \mid I_3, Y_1\} = \frac{\Pr \{I_3 \mid C_2, Y_1\}}{\Pr \{I_3 \mid C_1, Y_1\} + \Pr \{I_3 \mid C_2, Y_1\}}$$

$$\Pr \{I_3 \mid C_1, Y_1\} = q$$

$$\Pr \{I_3 \mid C_2, Y_1\} = 1$$

$$\Pr \{I_3 \mid C_3, Y_1\} = 0$$

$$\Pr \{C_2 \mid I_3, Y_1\} = \frac{1}{1+q} \in [\frac{1}{2}, 1]$$

$$\Pr \{C_2 \mid I_3, Y_1\} = \frac{\Pr \{I_3 \mid C_2, Y_1\}}{\Pr \{I_3 \mid C_1, Y_1\} + \Pr \{I_3 \mid C_2, Y_1\}}$$

$$\Pr \{I_3 \mid C_1, Y_1\} = q$$

$$\Pr \{I_3 \mid C_2, Y_1\} = 1$$

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$$\Pr \{C_2 \mid I_3, Y_1\} = \frac{1}{1+q} \in [\frac{1}{2}, 1]$$

$$\Pr \{C_1 \mid I_3, Y_1\} \in [0, \frac{1}{2}]$$

$$\Pr \{C_2 | I_3, Y_1\} = \frac{\Pr \{I_3 | C_2, Y_1\}}{\Pr \{I_3 | C_1, Y_1\} + \Pr \{I_3 | C_2, Y_1\}}$$

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$$\boxed{\Pr \{C_2 | I_3, Y_1\} > \Pr \{C_1 | I_3, Y_1\} \iff \Pr \{I_3 | C_2, Y_1\} > \Pr \{I_3 | C_1, Y_1\}}$$

$$\Pr \{C_2 \mid I_3, Y_1\} = \frac{\Pr \{I_3 \mid C_2, Y_1\}}{\Pr \{I_3 \mid C_1, Y_1\} + \Pr \{I_3 \mid C_2, Y_1\}}$$

$$\Pr \{I_3 \mid C_1, Y_1\} = q$$

$$\Pr \{I_3 \mid C_2, Y_1\} = 1$$

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$$\Pr \{C_2 \mid I_3, Y_1\} = \frac{1}{1+q} \in [\frac{1}{2}, 1]$$

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Always Switch!

$$\Pr \{C_2 | I_3, Y_1\} = \frac{\Pr \{I_3 | C_2, Y_1\}}{\Pr \{I_3 | C_1, Y_1\} + \Pr \{I_3 | C_2, Y_1\}}$$

$$\Pr \{C_2 | I_3, Y_1\} > \Pr \{C_1 | I_3, Y_1\} \iff \Pr \{I_3 | C_2, Y_1\} > \Pr \{I_3 | C_1, Y_1\}$$

ASSUMPTION: I KNOW.

$$\Pr \{I_3 | C_1, Y_1\} = \frac{1}{2}$$

$$\Pr \{I_3 | C_2, Y_1\} = 1$$

$$\Pr \{C_2 | I_3, Y_1\} = \frac{2}{3}$$

$$\Pr \{C_2 | I_3, Y_1\} = \frac{\Pr \{I_3 | C_2, Y_1\}}{\Pr \{I_3 | C_1, Y_1\} + \Pr \{I_3 | C_2, Y_1\}}$$

$$\Pr \{C_2 | I_3, Y_1\} > \Pr \{C_1 | I_3, Y_1\} \iff \Pr \{I_3 | C_2, Y_1\} > \Pr \{I_3 | C_1, Y_1\}$$

ASSUMPTION: I DON'T KNOW EITHER.

ASSUMPTION: I KNOW.

Opens one randomly that happens not to reveal the car.

$$\Pr \{I_3 | C_1, Y_1\} = \frac{1}{2}$$

$$\Pr \{I_3 | C_2, Y_1\} = 1$$

$$\Pr \{C_2 | I_3, Y_1\} = \frac{2}{3}$$

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ASSUMPTION: I DON'T KNOW EITHER.

ASSUMPTION: I KNOW.

$$\Pr \{I_3 | C_1, Y_1\} = \frac{1}{2}$$

$$\Pr \{I_3 | C_2, Y_1\} = 1$$

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Opens one randomly that happens not to reveal the car.

$$\Pr \{I_3 | C_1, Y_1\} = \frac{1}{2}$$

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$$\Pr \{C_2 | I_3, Y_1\} = \frac{1}{2}$$



Monty Hall problem (wiki)

The Boy/Girl Puzzle



Both Girls (CS Problem 5.3 – 12)

Mr. and Mrs. Smith have two children of different ages,
what is the probability that they has **two girls**,

- (a) given that **one of the children** is a girl?
- (b) given that **the older child** is a girl?



G_1 : the older child is a girl

G_2 : the younger child is a girl

G_1 : the older child is a girl

G_2 : the younger child is a girl

$$\Pr \{G_1 \wedge G_2 \mid G_1 \vee G_2\}$$

G_1 : the older child is a girl

G_2 : the younger child is a girl

$$\Pr \{G_1 \wedge G_2 \mid G_1 \vee G_2\} = \frac{\Pr \{G_1 \wedge G_2\}}{\Pr \{G_1 \vee G_2\}}$$

G_1 : the older child is a girl

G_2 : the younger child is a girl

$$\begin{aligned}\Pr \{G_1 \wedge G_2 \mid G_1 \vee G_2\} &= \frac{\Pr \{G_1 \wedge G_2\}}{\Pr \{G_1 \vee G_2\}} \\ &= \frac{\Pr \{G_1 \wedge G_2\}}{\Pr \{G_1\} + \Pr \{G_2\} - \Pr \{G_1 \wedge G_2\}}\end{aligned}$$

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$$\Pr \{G_1 \wedge G_2 \mid G_1\} = \frac{\Pr \{G_1 \wedge G_2\}}{\Pr \{G_1\}} = \frac{1/4}{1/2} = \frac{1}{2}$$

$(G_1, G_2), (G_1, B_2), (B_1, G_2), (B_1, B_2)$

$(G_1, G_2), (G_1, B_2), (B_1, G_2), (B_1, B_2)$

$$\Pr \{G_1 \wedge G_2 \mid G_1 \vee G_2\} = \frac{1}{3}$$

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$$\Pr \{G_1 \mid G_1 \vee G_2\} = \frac{\Pr \{G_1 \wedge (G_1 \vee G_2)\}}{\Pr \{G_1 \vee G_2\}}$$

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$$\Pr \{G_1 \wedge G_2 \mid G_1\} = \frac{1}{2}$$

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$$\Pr \{G_1 \wedge G_2 \mid G_1 \vee G_2\} = \boxed{\Pr \{G_1 \mid G_1 \vee G_2\}} \Pr \{G_1 \wedge G_2 \mid G_1\}$$

$$\Pr \{G_1 \mid G_1 \vee G_2\} = \frac{\Pr \{G_1 \wedge (G_1 \vee G_2)\}}{\Pr \{G_1 \vee G_2\}} = \frac{\Pr \{G_1\}}{\Pr \{G_1 \wedge G_2\}} = \frac{2}{3}$$





Both Girls (CS Problem 5.3 – 12)

Mr. and Mrs. Smith have two children of different ages,
what is the probability that they has **two girls**,

- (a) given that **one of the children** is a girl?

Both Girls (CS Problem 5.3 – 12)

Mr. and Mrs. Smith have two children of different ages,
what is the probability that they has **two girls**,

- (a) given that **one of the children** is a girl?

Q : How do you know that “one of the children is a girl”?

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Q : How do you know that “one of the children is a girl”?



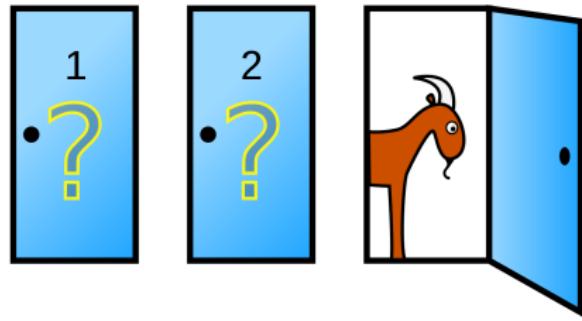
- (I) I **KNOW** them well and I tell you that “one of the children is a girl”.

Q : How do you know that “one of the children is a girl”?



- (I) I **KNOW** them well and I tell you that “one of the children is a girl”.
- (II) I **DON'T KNOW** them. I just open a room door and see a girl.

The Monty-Hall Problem Comes Back



Q : How do you know that “one of the children is a girl”?

(II) *g* : I DON'T KNOW them. I just open a room door and see a girl.

Q : How do you know that “one of the children is a girl”?

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$$\Pr \{G_1 \wedge G_2 \mid g\} = \frac{\{G_1 \wedge G_2 \wedge g\}}{\Pr \{g\}}$$

Q : How do you know that “one of the children is a girl”?

(II) *g* : I DON'T KNOW them. I just open a room door and see a girl.

$$\Pr \{G_1 \wedge G_2 \mid g\} = \frac{\{G_1 \wedge G_2 \wedge g\}}{\Pr \{g\}} = \frac{1/4}{1/2} = \frac{1}{2}$$

After-class Exercise:

A new couple, known to have two children, has just moved into town. Suppose that the mother is encountered walking with one of her children. If this child is a girl, what is the probability that both children are girls?





Boy or Girl paradox (wiki)

Q : What is probability?

Q : What is probability?



Objective: Frequentist



Subjective: Bayesians



Probability interpretations (wiki)



Probability interpretations (wiki)

My Current Understanding:



Kolmogorov axioms



$$\Pr(EF) = \Pr(E) \times \Pr(F) \quad (E \perp F)$$



$$\Pr(EF) = \Pr(E) \times \Pr(F) \quad (E \perp F)$$

$$\Pr(E) = \Pr(E \mid F)$$



$$\Pr(EF) = \Pr(E) \times \Pr(F) \quad (E \perp F)$$

$$\Pr(E) = \Pr(E \mid F)$$

$$Q : E \perp F \implies F \perp E ?$$



$$\Pr(EF) = \Pr(E) \times \Pr(F) \quad (E \perp F)$$

$$\Pr(E) = \Pr(E \mid F)$$

$$Q : E \perp F \implies F \perp E ?$$

$$Q : E \perp F \implies E \perp F^c ?$$



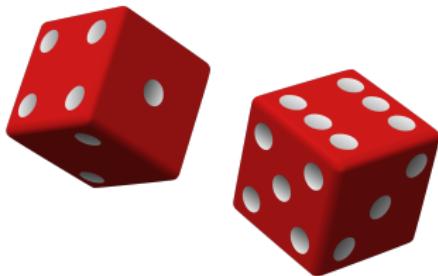
$$\Pr(EF) = \Pr(E) \times \Pr(F) \quad (E \perp F)$$

$$\Pr(E) = \Pr(E \mid F)$$

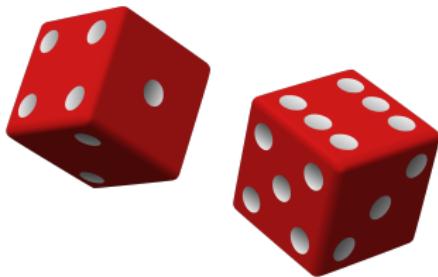
$$Q : E \perp F \implies F \perp E ?$$

$$Q : E \perp F \implies E \perp F^c ?$$

$$(E = EF \cup EF^c)$$



$$(d_1, d_2)$$



$$(d_1, d_2)$$

$$E : d_1 + d_2 = 6 \qquad F : d_1 = 4$$



$$(d_1, d_2)$$

$$E : d_1 + d_2 = 6 \quad F : d_1 = 4$$

$$Q : E \perp F ?$$



$$(d_1, d_2)$$

$$E : d_1 + d_2 = 7 \quad F : d_1 = 4$$

$$Q : E \perp F ?$$

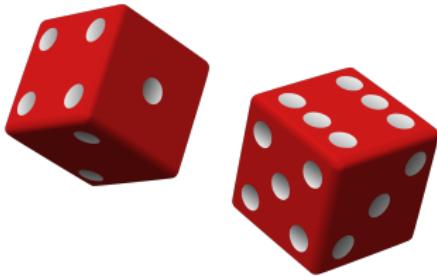
$Q : E \perp F \wedge E \perp G \implies E \perp (FG) ?$

$Q : E \perp F \wedge E \perp G \implies E \perp (FG) ?$



$$(d_1, d_2)$$

$Q : E \perp F \wedge E \perp G \implies E \perp (FG) ?$

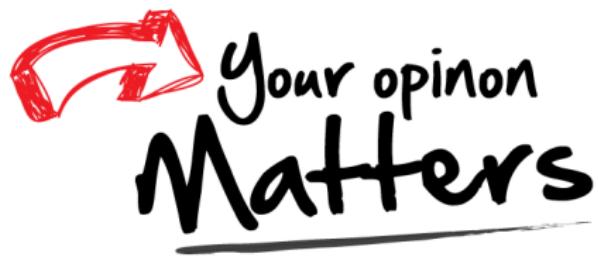


$$(d_1, d_2)$$

$$E : d_1 + d_2 = 7$$

$$F : d_1 = 4 \quad G : d_2 = 3$$

Thank You!



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