Chapter 7

Probability.

Definition 7.0.1. A probability space defined by a tuple (Ω, P) such that:

- 1. Ω is a set, called the sample space. Any element $\omega \in \Omega$ is named an atomic event. Conceptually, we think of atomic events as possible outcomes of our experiment. Any subset $A \subset \Omega$ is an event.
- 2. P, called the probability function, is a function that assigns a number in [0,1] to any event, denoted as $P: 2^{\Omega} \to [0,1]$, and satisfies:
 - (a) For any event $A \subset \Omega$, $P(A) = \sum_{w \in A} P(w)$.
 - (b) Normalization, over the atomic events, to 1, which means $\sum_{\omega \in \Omega} P(\omega) = 1$.

Claim 7.0.1. *Probability function satisfies the following properties:*

- 1. $P(\emptyset) = 0$.
- 2. Monotonic, If $A \subset B \subset \Omega$ then $P(A) \leq P(B)$.
- 3. Union Bound, $P(A \cup B) \leq P(A) + P(B)$.
- 4. Additivity for disjointness events. If $A \cap B = \emptyset$ then $P(A \cup B) = P(A) + P(B)$.
- 5. Denote by \bar{A} the complementary event of A, which means $A \cap \bar{A} = \Omega$. Then, $P(\bar{A}) = 1 P(A)$.

Example 7.0.1.

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Result: Sorting A_1, A_2, ...A_n
1 for i \in [n] do
2 | for j \in [n] do
3 | if A_i < A_j then
4 | swap A_i \leftrightarrow A_j
5 | end
6 | end
7 end
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Algorithm 1: "ICan'tBelieveItCanSort" alg.