

# Math 180A

Introduction to Probability

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# 1 Discrete Probability Distributions

In this section, we are mostly concerned with discrete sample spaces, or *finite* (or countably infinite) sample spaces.

## 1.1 Sample Space

Probability is the study of randomness, of uncertainty. Formally, we can think of this process as running a **random experiment**.

### Definition 1.1: Sample Space

The **sample space** of an experiment is the set of all possible outcomes of that experiment. Namely, we say that

$$\Omega = \{\omega_1, \dots, \omega_n\},$$

where each  $\omega_i$  represents a possible outcome.

(Example.) When flipping a coin, we would have

$$\Omega_{\text{Coin}} = \{\text{Heads}, \text{Tails}\}.$$

The outcomes are assigned **masses**  $m(\omega_i) \geq 0$  such that

$$m(\omega_1) + \dots + m(\omega_n) = 1.$$

Here, we can think of the  $m(\omega_i)$  as the **probability** that the outcome  $\omega_i$  occurs.

(Example.) When rolling a regular die, we would have

$$\Omega_{\text{Die}} = \{1, 2, 3, 4, 5, 6\}.$$

Here, each  $\omega \in \Omega_{\text{Die}}$  has a mass of  $\frac{1}{6}$ ; that is,

$$\forall \omega \in \Omega_{\text{Die}}, m(\omega) = \frac{1}{6}.$$

## 1.2 Random Variables

We can use *random variables* to quantify the outcome.

### Definition 1.2: Random Variable

Suppose we have an experiment whose outcome depends on chance. We can represent the outcome of the experiment by a capital Roman letter, such as  $X$ , called a **random variable** (RV).

We can think of a random variable  $X$  as a function from the sample space  $\Omega$  to the set of real numbers  $\mathbb{R}$ ; that is,

$$X : \Omega \mapsto \mathbb{R}.$$

If the outcome  $\omega \in \Omega$  has a random occurrence, then the value  $X(\omega)$  will also be random.

(Example.) Suppose we wanted to flip a fair coin. It's obvious that the sample space  $\Omega$  is just Heads

or Tails. So, we can define a random variable  $X$  like

$$X = \begin{cases} 1 & \text{if Heads} \\ 0 & \text{if Tails} \end{cases}.$$

We can also define the random variable

$$X = \begin{cases} 21313 & \text{if Heads} \\ 0 & \text{if Tails} \end{cases}.$$

The point is that your random variable maps your outcomes (from your sample space) to numbers. In other words, you are quantifying your outcomes.

### 1.3 Events

Often, in probability, we are interested in the probability that a certain event will occur. For example, we might be interested in whether or not it will rain today, or whether or not we will win the lottery, or so on.

#### Definition 1.3: Event

A subset of a sample space is an **event**.

The probability of an event  $E$  is given by

$$\mathbb{P}(E) = \sum_{\omega \in E} m(\omega).$$

(Example.) If we roll a die, then  $\Omega = \{1, 2, 3, 4, 5, 6\}$ . The event,

$$E = \text{“Roll an even number”},$$

is the subset  $E = \{2, 4, 6\} \subset \Omega$ .

### 1.4 Probability Distribution

If we have an outcome  $\omega$ , we can use the probability distribution function to get the probability that  $\omega$  occurs.

#### Definition 1.4: Probability Distribution

Let  $\Omega$  be a discrete (finite or countable infinite) set. Then, the function

$$\mathbb{P} : \Omega \mapsto [0, 1]$$

is called a **probability distribution** on  $\Omega$  if the following hold:

1.  $\mathbb{P}(\omega) \geq 0$  for all  $\omega \in \Omega$ , and
2.  $\sum_{\omega \in \Omega} \mathbb{P}(\omega) = 1$ .

(Example.) If we roll a fair die, then we have

$$\Omega = \{1, 2, 3, 4, 5, 6\}.$$

Then, it follows that

$$\mathbb{P}(i) = \frac{1}{6}$$

for all  $i \in \Omega$ .

## 1.5 Probability Mass Function

If  $X$  is a random variable on  $\Omega$ , then we note that  $\mathbb{P}(X = x)$  is a probability distribution on the set

$$\Omega_X = \{X(\omega) : \omega \in \Omega\}$$

of all possible values that  $X$  can take.

### Definition 1.5: Probability Mass Function

For a discrete random variable  $X$ , the function

$$\mathbb{P} : \Omega_X \subset \mathbb{R} \mapsto [0, 1]$$

is called a **probability mass function** (PMF) of said random variable if the following hold:

1.  $\mathbb{P}(x) \geq 0$  for all  $x \in \Omega_X$ , and
2.  $\sum_{x \in \Omega_X} \mathbb{P}(x) = 1$ .

In other words, given a possible value of the random variable, the probability that the random variable takes that particular value is given by the function above.

We note that, for a random variable  $X$ ,

$$\mathbb{P}(X = x) = \sum_{\omega: X(\omega) = x} m(\omega).$$

The  $X = x$  inside the  $\mathbb{P}(X = x)$  is shorthand notation for the **event**

$$\{\omega : X(\omega) = x\} \subset \Omega.$$

Additionally, instead of writing  $\mathbb{P}(X = x)$ , we may also write  $p_X(x)$ .

(Example.) If we have a sample space  $\Omega$  and a random variable  $X : \Omega \mapsto \mathbb{R}$ , then we can ask questions like “How likely is it that the value of  $X$  is equal to 2?” This is the same as the probability of the event

$$\{\omega : X(\omega) = 2\},$$

or, equivalently,

$$\mathbb{P}(X = 2)$$

or

$$p_X(2).$$

(Example.) Suppose again we have a fair die. If  $X$  is a random variable that takes the value 1 if the roll is 1 or 2, and the value 0 otherwise, then

$$\mathbb{P}(X = 1) = \frac{1}{3}$$

and

$$\mathbb{P}(X = 0) = \frac{2}{3}$$

is the probability distribution of  $X$  on the set  $\Omega_X = \{0, 1\}$ .

So, effectively, we can think of a probability mass function as a probability distribution function for values that the random variable can take. **We will be using this a lot.**

## 1.6 Cumulative Distribution Function

While we have the probability mass function, we also have the cumulative distribution function.

### Definition 1.6: Cumulative Distribution Function

The **cumulative distribution function** (CDF) of a discrete random variable  $X$  is the function given by

$$F_X(x) = \mathbb{P}(X \leq x) = \sum_{t:t \leq x} \mathbb{P}(X = t).$$

So, whereas the PMF gives us the probability of a random value taking a specific value, the CDF gives us the probability that a random variable takes on a value *less than or equal to* a specific value.

(Example.) Suppose we're rolling a fair die, and suppose we have the random variable  $X$  that takes the value 1 if  $\omega \in \{1\}$  and the value 0 if  $\omega \in \{2, 3, 4, 5, 6\}$ . Then,  $X = 1$  if we roll a 1 and  $X = 0$  otherwise. Then,

$$\mathbb{P}(X = 1) = m(1) = \frac{1}{6} \text{ and } \mathbb{P}(X = 0) = m(2) + \cdots + m(6) = \frac{5}{6}.$$

(Example.) Suppose we roll a die 3 times in a row. Let  $X$  be the number of 1's that we roll. Then,

$$X = X_1 + X_2 + X_3$$

where each  $X_i$  has the same distribution, i.e.  $\mathbb{P}(X_i = 1) = \frac{1}{6}$  and  $\mathbb{P}(X_i = 0) = \frac{5}{6}$  for each  $i \in [1, 3]$ .

(Example.) Again, suppose we roll a die 3 times in a row. Then,

$$X = X_1 + X_2 + X_3.$$

Suppose we wanted to find the probability that at most 2 of those rolls are 1's. We essentially need to calculate

$$\mathbb{P}(X \leq 2) = \mathbb{P}(X = 0) + \mathbb{P}(X = 1) + \mathbb{P}(X = 2).$$

There are three possibilities:

- (a)  $\mathbb{P}(X = 0)$ : All 3 rolls are not 1's. Here, the probability that we don't get a 1 is  $\frac{5}{6}$ . So, the probability that all three rolls are not 1's is given by  $(5/6)^3$ . There is only  $\binom{3}{0} = 1$  way we can possibly obtain zero 1's. To visualize this, let  $x$  be some non-one integer. Then,

$$x \ x \ x.$$

- (b)  $\mathbb{P}(X = 1)$ : Exactly 1 of the 3 rolls is a 1. The probability that we get a 1 is  $\frac{1}{6}$  and the probability that we don't get a 1 is  $\frac{5}{6}$ . We note that there are  $\binom{3}{1} = 3$  possible ways we can obtain one 1. To visualize this, let  $x$  be some non-one integer. Then,

$$\begin{array}{c} 1 \ x \ x \\ x \ 1 \ x \\ x \ x \ 1. \end{array}$$

(c)  $\mathbb{P}(X = 2)$ : Exactly 2 of the 3 rolls is a 1. We note that there are  $\binom{3}{2}$  ways we can possibly get two 1's. To visualize this, let  $x$  be some non-one integer. Then,

$$\begin{array}{ccc} 1 & 1 & x \\ x & 1 & 1 \\ 1 & x & 1. \end{array}$$

Putting this together, we have:

$$\mathbb{P}(X \leq 2) = \binom{3}{0} \left(\frac{5}{6}\right)^3 + \binom{3}{1} \left(\frac{1}{6}\right) \left(\frac{5}{6}\right)^2 + \binom{3}{2} \left(\frac{1}{6}\right)^2 \left(\frac{5}{6}\right) \approx 99.54\%.$$

## 1.7 Review of Set Theory

Recall that events are subsets. In particular, let  $A, B \subset \Omega$  be two events. Then:

- Intersection:  $A \cap B = \{\omega \mid \omega \in A \text{ and } \omega \in B\}$ .
- Union:  $A \cup B = \{\omega \mid \omega \in A \text{ or } \omega \in B\}$ .
- Difference:  $A \setminus B = \{\omega \mid \omega \in A \text{ and } \omega \notin B\}$ .
- Complement:  $A^C = \Omega \setminus A$ .

Two events  $A$  and  $B$  are said to be **disjoint** if  $A \cap B = \emptyset$ . If two events are disjoint, then it is impossible for them to both occur at the same time.

## 1.8 Properties of Probability Distribution

We now introduce our first theorem of this class.

### Theorem 1.1

Suppose that  $\mathbb{P}$  is a probability distribution on a discrete set  $\Omega$ . Then,

1.  $\mathbb{P}(E) \geq 0$  for all events  $E \subset \Omega$ .
2.  $\mathbb{P}(\Omega) = 1$ .
3. If  $E \subset F \subset \Omega$ , then  $\mathbb{P}(E) \leq \mathbb{P}(F)$ .
4. If  $A \cap B = \emptyset$  are disjoint, then  $\mathbb{P}(A \cup B) = \mathbb{P}(A) + \mathbb{P}(B)$ .
5.  $\mathbb{P}(A^C) = 1 - \mathbb{P}(A)$  for all events  $A \subset \Omega$ .

*Proof.* We'll prove each of the following statements in this theorem.

1. We know that  $E$  is a subset of  $\Omega$ . Take some  $\omega \in E$ . Then, we know that its mass,  $m(\omega) \geq 0$ . Thus, it follows that

$$\sum_{\omega \in E} m(\omega) \geq 0.$$

2. Recall that  $\Omega$  is the set of all possible outcomes. Therefore, it follows that  $\mathbb{P}(\Omega) = 1$ ; if this is false, then this implies that there is at least one outcome that isn't in  $\Omega$ .
3. Using (1) as a baseline, suppose that  $\mathbb{P}(F) = f$ . Since  $E$  can only have elements from  $F$ , it follows that  $\mathbb{P}(E) \leq f$ ; if this statement is false, this implies that  $E$  has elements that aren't in  $F$ , which cannot be the case.

4. Since  $A \cap B = \emptyset$ , it follows that

$$\mathbb{P}(A \cap B) = \sum_{\omega \in A \cap B} \mathbb{P}(\omega) = \sum_{\omega \in A} \mathbb{P}(\omega) + \sum_{\omega \in B} \mathbb{P}(\omega) = \mathbb{P}(A) + \mathbb{P}(B).$$

The key here is that we are not double-counting anything.

5. Recall that  $A \cup A^C = \Omega$  and  $A \cap A^C = \emptyset$ . In particular, since  $A \cap A^C = \emptyset$ , then

$$\mathbb{P}(A \cup A^C) = \mathbb{P}(A) + \mathbb{P}(A^C).$$

But, since  $A \cup A^C = \Omega$  and  $\mathbb{P}(\Omega) = 1$ , we know that

$$1 = \mathbb{P}(A) + \mathbb{P}(A^C).$$

Therefore, it follows that

$$\mathbb{P}(A^C) = 1 - \mathbb{P}(A).$$

This concludes the proof. □

Looking at #4 in the previous theorem, we can actually generalize this.

### Theorem 1.2

If  $A_1, \dots, A_n$  are pairwise disjoint (i.e.  $\bigcap_{i \in [1, n] \subset \mathbb{Z}} A_i = \emptyset$ ), then

$$\mathbb{P}\left(\bigcup_{i=1}^n A_i\right) = \sum_{i=1}^n \mathbb{P}(A_i).$$

*Proof.* One way we can go about this is to take advantage of the fact that  $A_1, \dots, A_n$  are pairwise disjoint. We will use induction on  $n$ .

- Base Case: Suppose  $n = 1$ . Trivially,  $A_1$  is pairwise disjoint since it's the only set and so  $\mathbb{P}(A_1) = \mathbb{P}(A_1)$ . Likewise,  $n = 2$  is satisfied by the previous theorem.
- Inductive Step: Suppose that this holds for  $n$ . We now want to show that this holds for  $n + 1$ . To do so, we note that

$$A_1 \cap \dots \cap A_n = \emptyset$$

and

$$\mathbb{P}(A_1 \cup \dots \cup A_n) = \mathbb{P}(A_1) + \dots + \mathbb{P}(A_n).$$

So, we can define  $A = A_1 \cup \dots \cup A_n$ . We now introduce the set  $A_{n+1}$ ; suppose that  $A_{n+1} \cap A = \emptyset$ . Then, it follows that

$$\mathbb{P}(A \cup A_{n+1}) = \mathbb{P}(A) + \mathbb{P}(A_{n+1}) = \mathbb{P}(A_1) + \dots + \mathbb{P}(A_n) + \mathbb{P}(A_{n+1})$$

This concludes the proof. □

### Remarks:

- The following consequence of the previous theorem is an extremely useful tool for calculating the probability of events.
- Often, it is difficult to find  $\mathbb{P}(E)$  directly, and it is easier to “split the job up” into doable subtasks.



## 1.9 Law of Total Probability

This brings us to the *Law of Total Probability*.

### Theorem 1.3: Law of Total Probability (LoTP)

Let  $E \subset \Omega$  be an event, and let  $A_1, \dots, A_n$  be a partition of  $\Omega$  (that is, a pairwise disjoint collection of sets that “cover” the sample space  $\bigcup_{i=1}^n A_i = \Omega$ ). Then, we have that

$$P(E) = \sum_{i=1}^n P(E \cap A_i)$$

*Proof.* Note that  $E$  is the pairwise disjoint union of the sets  $E \cap A_1, \dots, E \cap A_n$ . Thus, we can just apply the previous theorem.  $\square$

**Remark:** While it might be difficult to find  $P(E)$  directly, if you pick the  $A_i$ ’s wisely, it can become easy to find each of the  $P(E \cap A_i)$ ’s.

### Corollary 1.1

For any two events  $A$  and  $B$ ,

$$P(A) = P(A \cap B) + P(A \cap B^C)$$

**Remark:** This holds since  $B, B^C$  is a partition of  $\Omega$ .

### Theorem 1.4: I

$A$  and  $B$  are subsets of  $\Omega$ , then

$$P(A \cup B) = P(A) + P(B) - P(A \cap B).$$

*Proof.* Recall that

$$P(A \cup B) = \sum_{\omega \in A \cup B} m(\omega).$$

Now, if  $\omega$  is in exactly one of the two sets, then it is only counted once (hence the first and second term on the right-hand side). However, if  $\omega$  is in both  $A$  and  $B$ , then we would be double-counting since it’s counted for in  $P(A)$  and  $P(B)$ . So, we need to subtract it (hence, the last term on the right-hand side).  $\square$

**Remark:** If  $A \cap B = \emptyset$ , then  $P(A \cap B) = 0$ .

## 1.10 Example Probability Distributions

We now talk about two types of distributions: uniform and geometric distributions.

### 1.10.1 Uniform Distribution

#### Definition 1.7: Uniform Distribution

The *uniform distribution* on a finite sample space  $\Omega$  containing  $n$  elements is the function  $m$  defined by

$$m(\omega) = \frac{1}{n}$$

for every outcome  $\omega \in \Omega$ .

For example, when flipping a fair coin, there is only two possibilities: heads or tails. So,

$$m(\text{Heads}) = \frac{1}{2}.$$

A nice property of the uniform distribution is that, for all events  $E \subset \Omega$ , we simply have that

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

### 1.10.2 Infinite Sample Sizes & Geometric Distribution

The same definitions that we discussed earlier apply the same way in the infinite case. However, notice that the rule

$$\sum_{i=1}^{\infty} \mathbb{P}(\omega_i) = 1$$

means that this infinite series *converges*, and it converges to 1 (it is not just a usual sum). Now, when  $\Omega$  is countably infinite, we further assume, in the definition of probability distribution, that

$$\mathbb{P}\left(\bigcup_{i \in I} E_i\right) = \sum_{i \in I} \mathbb{P}(E_i)$$

for all (possibly countably infinite) collections of pairwise disjoint sets  $\{E_i \mid i \in I\}$ .

Now that we know the basics of infinite sample size, we can now consider the **geomtric distribution**<sup>1</sup>

$$P(X = k) = p(1 - p)^{k-1}$$

for  $k = 1, 2, \dots$  and  $P(X = x) = 0$  for all other  $x$ .

(Example: Geometric Distribution.) To see this, suppose a coin flips “Tails” with probability  $p$ . Then, the random variable,  $X$  is the number of flips until we flip “Tails” for the first time, has this distribution. For example, if we flip “Heads” twice and get “Tails” on the third attempt, then  $X = 3$ . Indeed, for this to happen on flip  $k$ , we need all of the previous  $k - 1$  flips to be “Heads,” and then the next flip to be “Tails.”

Thus, the probability that we only get “Tails” on the third attempt (i.e., “Heads” on the first two attempts) is given by

$$\mathbb{P}(X = 3) = (1 - p)(1 - p)p = (1 - p)^2 p = (1 - p)^{3-1} p.$$

To check that this is a bonafide probability distribution, we note that

$$\sum_{k=1}^{\infty} P(X = k)$$

<sup>1</sup>This will be discussed in detail later on.

is equal to

$$\sum_{k=1}^{\infty} p(1-p)^{k-1} = p \sum_{k=0}^{\infty} (1-p)^k = \frac{p}{1-(1-p)} = 1.$$

Note that the second-to-last step is from the geometric series

$$\sum_{i=0}^{\infty} \alpha^i = \frac{1}{1-\alpha}$$

for  $|\alpha| < 1$ .

## 2 Continuous Probability Distributions

Now, we will discuss the case where there is a continuum of possible values that a RV can take. For example, rather than discrete choices like 1, 2, 3, 4, 5, we will instead be dealing with things like the time until the first customer appears at a store, or the lifetime of a lightbulb.

### 2.1 Probability Density Function

Recall that, in the discrete case, a random variable's probability mass function (PMF)

$$p_X(x) = \mathbb{P}(X = x)$$

has the property that

$$\mathbb{P}(X \in A) = \sum_{x \in A} p_X(x).$$

We now define the analog to the PMF. In particular, we want to find a probability density function  $f$  such that

$$\mathbb{P}(X \in A) = \int_A f(x) dx,$$

where  $A \subseteq \mathbb{R}$  is some arbitrary region. Note that  $f(x)$  is not a probability.

#### Definition 2.1: Probability Density Function

Let  $X$  be a continuous,  $\mathbb{R}$ -valued random variable. A **probability density function** (PDF) for  $X$  is a  $\mathbb{R}$ -valued, non-negative function  $f$  that satisfies

$$\mathbb{P}(a < X < b) = \int_a^b f(x) dx$$

for all  $a, b \in \mathbb{R}$ .

We note that

$$\mathbb{P}(X = x) = \int_x^x f(x) dx = 0$$

for any  $x$ . This means that

$$\mathbb{P}(a < X < b) = \mathbb{P}(a \leq X \leq b) = \mathbb{P}(a < X \leq b) = \mathbb{P}(a \leq X < b).$$

For example, a uniform random variable on an interval  $I \subset \mathbb{R}$  has PDF

$$f = \frac{1}{\text{length}(I)}.$$

### 2.2 Cumulative Distribution Function

While we have the probability density function, we also have the cumulative distribution function.

#### Definition 2.2: Cumulative Distribution Function

The **cumulative distribution function** (CDF) of a continuous random variable  $X$  is the function given by

$$F_X(x) = \mathbb{P}(X \leq x) = \int_{-\infty}^x f_X(t) dt.$$

## 2.3 Relationship Between PDF and CDF

We can relate the PDF and the CDF by the following theorem:

### Theorem 2.1

Let  $X$  have CDF  $F_X$  and PDF  $f_X$ . Then,  $F'(x) = f(x)$ .

*Proof.* Note that  $F_X(x) = \int_{-\infty}^x f_X(t)dt$ . Hence, by the Fundamental Theorem of Calculus, it follows that

$$F'_X(x) = f_X(x),$$

as desired. □

### Important Note 2.1

The PDF is the derivative of the CDF.

(Example.) Suppose we have a dart board with unit radius. Suppose we throw a dart at the target. The sample space is the unit disk

$$D = \{(x, y) \mid x^2 + y^2 \leq 1\}.$$

The unit circle has area  $\pi(1)^2 = \pi$ . Supposing a dart lands at uniformly random position on the target, we would have the PDF

$$f(x, y) = \frac{1}{\pi}$$

for a random throw  $(X, Y)$ . Note that, because this is two-dimensional, we consider the *area* as opposed to the length of the interval.

To find the probability of landing in a certain region, we would have to integrate over that region; more specifically, we have to integrate that uniform density  $\frac{1}{\pi}$  by that region. For instance, if the “bullseye” region of the target is the center circle  $B$  of radius  $\frac{1}{5}$ , then the probability of getting a “bullseye” would be

$$\frac{\text{area}(B)}{\text{area}(D)} = \frac{\pi(1/5)^2}{\pi} = \frac{1}{25}.$$

So, we should expect approximately 1 in every 25 throws to be a “bullseye.”

Now, let  $D$  be the distance from the center to the point  $(X, Y)$  where a uniformly thrown dart lands. We note that

$$D = \sqrt{X^2 + Y^2} \in [0, 1].$$

What is the distribution of this random variable? We should not expect  $D$  to have a uniform distribution. For instance, notice that there are more points at distance  $\geq 1/2$  from the center than there are points at distance  $\leq 1/2$  from the center. So, we expect

$$\mathbb{P}(D \in [0, 1/2]) < \mathbb{P}(D \in [1/2, 1])$$

although both of these sub-intervals of  $[0, 1]$  have the same length. Recall that  $f(d) = F'(d)$ . Then,

$$F(d) = \mathbb{P}(D \leq d) = \mathbb{P}(X^2 + Y^2 \leq d^2) = \frac{\pi d^2}{\pi} = d^2.$$

Notice here that  $\pi d^2$  is the area of the *inner* circle. Therefore,  $f(d) = 2d$ .

(Example Problem.) Let  $U$  be a uniform random variable on  $[0, 1]$ , and consider the random variable

$$X = U^2.$$

Find the PDF of  $X$ .

We know that  $X$  has PDF

$$F_X(x) = \mathbb{P}(X \leq x).$$

We also know that  $U$  is a uniform RV on  $[0, 1]$ , so its PDF is given by

$$f_U(u) = \begin{cases} \frac{1}{1-0} = 1 & \text{if } u \in [0, 1] \\ 0 & \text{otherwise} \end{cases}.$$

So, we have that

$$\begin{aligned} \mathbb{P}(X \leq x) &= \mathbb{P}(U^2 \leq x) \\ &= \mathbb{P}(U \leq \sqrt{x}) \\ &= \int_{-\infty}^{\sqrt{x}} f_U(t) dt \\ &= \int_0^{\sqrt{x}} 1 dt \\ &= \sqrt{x}. \end{aligned}$$

This tells us that the CDF is

$$F_X(x) = \sqrt{x}.$$

Then, to find the PDF, we can just take the derivative of the CDF, like so:

$$\frac{d}{dx} F_X(x) = \frac{d}{dx} \sqrt{x} = \frac{1}{2\sqrt{x}}.$$

## 2.4 Exponential Random Variable

This random variable is useful when studying events occurring at random times. For example, lifetime of a lightbulb, time until the next customer, time until the next earthquake, etc.

Recall that  $F(x) = \mathbb{P}(X \leq x)$ . Hence,

$$1 - F(x) = \mathbb{P}(X > x).$$

This is sometimes denoted by  $S(x) = 1 - F(x)$  and is referred to as the **survival function** of the random variable  $X$ . Note that if  $X$  is a random time, e.g. the lifetime of a lightbulb, then  $S(x)$  is the probability of “surviving” until time  $x$ .

A very special type of continuous random variable is the exponential random variable with rate  $\lambda > 0$ . This is the random variable with survival function

$$S(x) = e^{-\lambda x}.$$

That is, the probability of survival until time  $X$  decays exponentially with rate  $\lambda$ . Note that  $F(x) = 1 - e^{-\lambda x}$ , and so  $f(x) = \lambda e^{-\lambda x}$  for  $x \geq 0$  and  $f(x) = 0$  otherwise is its PDF.

### 2.4.1 Memoryless Property

The exponential RV is very important because it is the only continuous RV with a special property, known as the **memoryless property**. Then, given that an exponential RV has survived until time  $x$ , the probability

that it survives for  $y$  amount of time longer (i.e. until time  $x + y$ ) is the same as the probability of just surviving until time  $y$ .

For example, if an exponential lightbulb has survived until time  $x$ , then given this, the probability of surviving until time  $x + y$  is the same as the probability of a brand new lightbulb.

### 3 Combinatorics

We will be studying various counting techniques. In probability, we are often interested in the probability of a certain event. Finding such a probability usually involves considering/counting all of the different ways in which it could possibly occur.

#### 3.1 Basic Principle of Counting

Suppose that an experiment involves  $r$  independent stages, i.e. stages that have no effect on each other. Suppose that, in each stage  $1 \leq i \leq r$ , there are  $n_i$  possible outcomes. Then, the total number of possible outcomes of the full experiment is the product  $n_1 n_2 \dots n_r$ .

(Example.) A menu consists of 2 appetizers, 5 main dishes, and 2 desserts. Then, there are  $2(5)(2) = 20$  possible meals to choose from. In particular:

- There are 2 appetizers that we can pick.
- For each appetizers, there are 5 dishes that we can pick.
- For each appetizers, there are 2 desserts we can pick.

(Example: Birthday Problem.) How many people do we need to have in a room so that it is likely (e.g. more than 50 percent) that two people will have the same birthday?

Assume that everyone is equally likely to be born on any one of the 365 days in a year. We note that the uniform probability assumption is not so realistic (less likely to be born on weekends, some months more likely than others, etc.). However, our calculation gives a good *upper bound* on the number of people needed in the room, since if the probabilities are non-uniform then the probability of having two people with the same birthday increases.

Suppose that there are  $r$  people in the room. Then, there are  $(365)^r$  possible birthdays: there are 365 choices for the first person, 365 choices for the second person,  $\dots$ , and 365 choices for the  $r$ th person. *However*, there are only  $(365)(364) \dots (365 - r + 1)$  possible ways that they could all have different birthdays. In particular:

- There are 365 options for the first person.
- There are 364 options for the second person.
- $\dots$
- There are  $365 - (r - 1)$  options for the  $r$ th person.

The probability that two people will have the same birthday when there are  $r$  people in the room is

$$1 - \frac{(365)_r}{(365)^r}.$$

The probability that no one will have the same birthday is  $\frac{(365)_r}{(365)^r}$  because  $(365)^r$  is the total number of possibilities for all the birthdays, and  $(365)_r$  is the total number of possibilities where everyone has different birthdays. Then, by the complement rule, the above value is the probability that at least two people with the same birthday. By plotting this function, we have that  $r > 23$ .



This is sometimes referred to as the **Birthday Paradox**. Despite this, it is not a paradox. This is because the total number of *pairs* of people is given by

$$\frac{23(22)}{2} = 253.$$

To see why this is the case, we have:

- 23 ways to pick the first person for the pair.
- 22 ways to pick the second person for the pairs.

We then divide by 2 because a pair  $(A, B)$  is the same thing as  $(B, A)$ . That being said, this is much more comparable to 365, and all we need is for *one* of these pairs to be a match.

### Definition 3.1

Let  $0 \leq r < n$  be integers. Then,

$$(n)_r = n(n-1) \dots (n-r+1)$$

is known as the **falling factorial**.

### Definition 3.2

We denote  $(n)_n = n(n-1) \dots 1$  as  $n!$ , and  $0! = 1$ , and denote this as  $n$  **factorial**.

We note that  $n!$  is the total number of possible ways to permute (order) a list of  $n$  distinguishable objects.

(Example.) There are  $3! = 3(2)(1)$  possible ways to arrange three people in a line.

- There are 3 ways to pick the first person to be at the front of the line.
- There are 2 ways to pick the second person to be next in line.
- Finally, there is only 1 way to pick the one line person to be last in line.

## 3.2 Permutations

### Definition 3.3

A **permutation** of a finite set  $A$  is a bijective mapping from  $A$  to  $A$ .

#### Remarks:

- We often, but not always, use the Greek letters  $\pi$  or  $\sigma$  to denote permutations.
- Note that any set  $A$  of size  $|A| = n$  is in bijective correspondence with  $[n] = \{1, 2, \dots, n\}$ . That is, we can enumerate  $A = \{a_1, \dots, a_n\}$ . So, we will usually only discuss permutations of  $[n]$ .

(Example.) Consider the permutation of  $\sigma$  of  $[4] = \{1, 2, 3, 4\}$  such that

$$\sigma = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 2 & 1 & 4 & 3 \end{pmatrix}.$$

Here,

$$\sigma(1) = 2$$

$$\sigma(2) = 1$$

$$\sigma(3) = 4$$

$$\sigma(4) = 3.$$

In particular, the top row is a list of elements, and the bottom is the **rearrangement** of them given by  $\sigma$ . So, in this example, 2 becomes the first element, 1 becomes the second element, and so on.

Occasionally, we might just write  $\sigma = 2143$ .

#### Definition 3.4

Let  $S_n$  denote the set of all permutations of  $[n]$ , sometimes known as the **symmetric group** of degree  $n$ .

**Remark:**  $|S_n| = n!$ .

(Example.) The 6 permutations of  $[3]$  are:

- 123
- 132
- 213
- 231
- 312
- 321

#### Theorem 3.1: Stirling's Approximation

As  $n \mapsto \infty$ , we have

$$\frac{n!}{\sqrt{2\pi n} \left(\frac{n}{e}\right)^n} \mapsto 1.$$

**Remark:** Hence, for large  $n$ , we have  $n! \approx \sqrt{2\pi n} \left(\frac{n}{e}\right)^n$ .

Recall that a **fixed point**  $x$  of a function  $f$  is a point for which  $f(x) = x$ . Suppose we select a uniformly random permutation of  $[n]$ . What is the probability  $p_k(n)$  that it will have exactly  $k$  fixed points? Put it differently, if we put  $n$  books on a shelf randomly, what is the probability that  $k$  of them will happen to end up in their proper place on the shelf? In a future lecture, we will see that  $p_0(n) \approx \frac{1}{e}$ .

#### Definition 3.5

Let  $\sigma$  be a permutation of  $[n]$ . We call  $i \in [n]$  a **record** if  $\sigma(i) > \sigma(j)$  for all  $j < i$ .

**Remarks:**

- Informally,  $i$  is a record if  $\sigma(i)$  is larger than all of the previous values of  $\sigma$ .
- Trivially,  $i = 1$  is a record.

### 3.3 Combinations

Suppose we have a set  $A$  of size  $|A| = n$ . How many subsets of  $A$  are there? How many of these are of size  $k$ ?

#### Definition 3.6

The number of ways to choose  $k$  elements from a set of  $n$  distinguishable objects is denoted by  $\binom{n}{k}$ .

#### Remarks:

- If  $|A| = n$ , then there are  $\binom{n}{k}$  subsets of  $S \subset A$  of size  $|S| = k$ , since each subset corresponds to a way of choosing  $k$  elements from the set of  $n$  elements.
- The number  $\binom{n}{k}$  is also known as the **binomial coefficient**.

#### Theorem 3.2

For  $0 \leq k \leq n$ , we have

$$\binom{n}{k} = \frac{n!}{k!(n-k)!}.$$

#### Remarks:

- Recall that  $0! = 1$ .
- Recall that  $\frac{n!}{(n-k)!} = (n)_k$ .
- So, we can say that  $\binom{n}{k} = \frac{(n)_k}{k!}$ .

One thing to note is that the relationship

$$\binom{n}{k} = \binom{n-1}{k-1} + \binom{n-1}{k}$$

gives us a recursive method of computing binomial coefficients. This is known as the famous **Pascal's Triangle**. Another thing to notice is that

$$\frac{n!}{k!(n-k)!} = \frac{n!}{(n-k)!(n-(n-k))!}$$

and so it follows that

$$\binom{n}{k} = \binom{n}{n-k}.$$

(Example.) Why does a Four of a Kind beat a Full House in Poker?

- Recall that there are 52 cards in a deck. In Poker, you get 5 cards.
- A Four of a Kind means that you get 4 of one of the kind of cards and one other card (e.g. all 4 aces and a 2).
- A Full House is when you get 3 of one kind and 2 of the other (e.g. 3 aces and 2 3's).

How many ways can we get a Full House?

- We need to get two types of cards. There are  $13 \cdot 12$  ways to do this.
- Now, we need to make the full house. For one of the cards, there are 4 different suits, of which we want 3 suits. Thus,  $\binom{4}{3}$ .
- For the other card, there are again 4 different suits, of which we want 2 suits. Thus,  $\binom{4}{2}$ .

This gives us

$$13 \cdot 12 \cdot \binom{4}{3} \binom{4}{2}.$$

How many ways can we get a Four of a Kind?

- There are 13 ways to choose the first card (that we need 4 of one kind for).
- There are now 48 cards left. We just need to pick one card to be our extra card.

This gives us

$$13 \cdot 48.$$

The probability of a Full House is given by

$$\frac{13 \cdot 12 \cdot \binom{4}{3} \binom{4}{2}}{\binom{52}{5}} \approx 0.14\%.$$

The probability of a Four of a Kind is given by

$$\frac{13 \cdot 48}{\binom{52}{5}} \approx 0.024\%.$$

For both of these cases, the  $\binom{52}{5}$  came from the fact that we get 5 cards from a deck of 52.

(Example Problem.) Compute (with explanation) the probability that a poker hand contains (exactly) one pair ( $aabcd$  with  $a, b, c, d$  distinct face values). (*Answer:*  $\approx 42.3\%$ .)

First, there are 13 ways we can pick one kind of card. There are  $\binom{4}{2}$  ways to pick 2 of the same card under different suits. Thus, the number of ways we can pick a pair of one kind of card is given by

$$13 \binom{4}{2}.$$

There are now  $\binom{12}{3}$  ways to pick the 3 remaining kinds of cards, and for each card there are  $\binom{4}{1}$  ways to pick one card with some suit. Thus, this gives us

$$\binom{12}{3} \left( \binom{4}{1} \right)^3.$$

Combining this, we have

$$\frac{13 \binom{4}{2} \binom{12}{3} \left( \binom{4}{1} \right)^3}{\binom{52}{5}} \approx 42.3\%,$$

as desired.

(Example Problem.) A researcher requires an estimate for the number of trout in a lake. To this end, she captures 50 trout, marks each fish, and releases them into the lake. Two days later she returns to the lake and captures 80 trout, of which 16 are marked. Suppose that the lake contains  $n$  trout. Find the probability  $L(n)$  that 16 trout are marked in a sample of 80.

We know that:

- There are  $n$  trouts in the lake.
- 50 of the trouts in the lake are marked.
- We caught 80 trouts, of which 16 of them are marked.

I claim that  $L(n)$  is given by the formula

$$L(n) = \frac{\binom{50}{16} \cdot \binom{n-50}{64}}{\binom{n}{80}}.$$

To see why this is the case, we have:

- There are  $\binom{n}{80}$  ways to catch 80 trouts from the  $n$  total trouts in the lake.
- We know that 16 trouts that we catch have to be marked. We also know that there are 50 marked trouts in the lake in total. Thus, there are  $\binom{50}{16}$  ways to get 16 marked trouts from the 50 marked trouts in the lake.
- Since we know that the 16 trouts that we caught are marked, it follows that  $80 - 16 = 64$  trouts that we caught are not marked. We also know that there are  $n - 50$  trouts in the lake that aren't marked. Thus, there are  $\binom{n-50}{64}$  ways to catch 64 unmarked trouts from the  $n - 50$  unmarked trouts in the lake.

### 3.4 Binomial Distribution

There is an important probability distribution related to the binomial coefficients, called the **Binomial Distribution**. But, we first need to describe the concept of a **Bernoulli trial**.

#### Definition 3.7: Bernoulli Trial

A **Bernoulli trial** is a simple experiment that is either a *success* or *failure*. More specifically, it is a discrete random variable that either takes the value 1 (success) or 0 (failure).

Moreover, a  $\text{Bernoulli}(p)$  trial is one in which the probability of success is  $p$ . Hence, its PMF is

$$\mathbb{P}(X = 1) = p$$

and

$$\mathbb{P}(X = 0) = 1 - p.$$

For example, flipping “Tails” when tossing a fair coin is a  $\text{Bernoulli}(1/2)$  trial.

We haven't defined what independence means in probability, but informally, a series of events  $E_1, \dots, E_n$  are independent if their outcomes “do not affect” each other. For example, when we flip a coin, whatever we get on the first flip won't affect what we get on the second flip. So, in this case, we have

$$\mathbb{P}\left(\bigcap_{i=1}^n E_i\right) = \prod_{i=1}^n \mathbb{P}(E_i).$$

In other words, the probability that they all occur is just the product of the individual probabilities.

(Example Problem.) A magician gives you a coin that comes up “Heads” with some probability  $p \in (0, 1)$ . This probability  $p$  is unknown, and perhaps you even have reason (e.g., the magician wears a suspicious looking grin, etc.) to suspect that the coin is biased,  $p \neq 1/2$ .

Show that this coin can be “turned into” a fair coin, by redefining what “Heads” means, in the following way: Flip the coin twice in a row. If the first flip is “Heads” and the second flip is “Tails”, call the result “Heads New”. On the other hand, if the first flip is “Tails” and the second flip is “Heads”, call the result “Tails New”. Otherwise, flip the coin twice in a row again, and keep repeating this procedure until either “Heads New” or “Tails New” has been determined.

Show that  $\mathbb{P}(\text{“Heads New”}) = 1/2$ .

Let  $\mathbb{P}(\text{HT})$  be the probability that we get a heads followed by a tails. We know that the probability of getting a heads is  $p$ , and the probability of getting a tails is  $1 - p$ . So, the probability that we get a heads followed by a tails in our first try is given by

$$p(1 - p).$$

If we don’t get a heads and then a tails, then we either got a heads and heads or tails and tails (otherwise, we would lose if we got tails and heads). The probability of getting a heads and heads or tails and tails is given by

$$p^2 + (1 - p)^2.$$

So, the probability that we initially get a heads and heads or tails and tails is given by

$$(p^2 + (1 - p)^2)\mathbb{P}(\text{HT}),$$

where  $\mathbb{P}(\text{HT})$  is due to us trying again. Therefore, we have

$$\begin{aligned} \mathbb{P}(\text{HT}) &= p(1 - p) + (p^2 + (1 - p)^2)\mathbb{P}(\text{HT}) \\ \implies \mathbb{P}(\text{HT}) &= p(1 - p) + \mathbb{P}(\text{HT})p^2 + \mathbb{P}(\text{HT})(1 - p)^2 \\ \implies \mathbb{P}(\text{HT}) - \mathbb{P}(\text{HT})p^2 - \mathbb{P}(\text{HT})(1 - p)^2 &= p(1 - p) \\ \implies \mathbb{P}(\text{HT})(1 - p^2 - (1 - p)^2) &= p(1 - p) \\ \implies \mathbb{P}(\text{HT})(1 - p^2 - (1 - 2p + p^2)) &= p(1 - p) \\ \implies \mathbb{P}(\text{HT})(1 - p^2 - 1 + 2p - p^2) &= p(1 - p) \\ \implies \mathbb{P}(\text{HT}) &= \frac{p(1 - p)}{1 - p^2 - 1 + 2p - p^2} \\ \implies \mathbb{P}(\text{HT}) &= \frac{p(1 - p)}{2p - 2p^2} \\ \implies \mathbb{P}(\text{HT}) &= \frac{\cancel{p(1 - p)}}{2\cancel{p(1 - p)}} \\ \implies \boxed{\mathbb{P}(\text{HT})} &= \boxed{\frac{1}{2}}. \end{aligned}$$

### Definition 3.8: Binomial Distribution

Let  $n \geq 1$  be an integer and  $P \in [0, 1]$ . Let  $N$  be the number of “successes” in a series of  $n$  independent Bernoulli( $p$ ) trials. Then, we say that  $N$  has the Binomial( $n, p$ ) distribution.

Its PMF<sup>2</sup> is given by

$$\mathbb{P}(N = k) = \binom{n}{k} p^k (1 - p)^{n-k}$$

for  $0 \leq k \leq n$  and  $\mathbb{P}(N = x) = 0$  otherwise. To see why this is the case,

- There are  $\binom{n}{k}$  ways to choose which  $k$  of the  $n$  trials will be successful. Each of these  $k$  trials will be a success with probability  $p$ , and each of the remaining  $n - k$  trials will be a failure with probability  $1 - p$ .
- Since these trials are independent, we can multiply everything together: each of the  $\binom{n}{k}$  outcomes that would cause  $N = k$  to have probability  $p^k (1 - p)^{n-k}$ .

How do we see that this is a legitimate probability distribution? In other words, how do we know that this all adds up to 1?

**Theorem 3.3: Binomial Theorem**

$$(a + b)^n = \sum_{k=0}^n \binom{n}{k} a^k b^{n-k}.$$

With this in mind, we have

$$\sum_{k=0}^n \mathbb{P}(N = k) = \sum_{k=0}^n \binom{n}{k} p^k (1 - p)^{n-k} = (p + (1 - p))^n = 1^n = 1.$$

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<sup>2</sup>Probability Mass Function

## 4 Conditional Probability

Let  $A$  be an event. Recall that  $\mathbb{P}(A)$  is the probability that  $A$  occurs. Now, suppose that we're given some additional information. Then, this information may not completely determine whether  $A$  has occurred, but it might give us some valuable partial information.

(Example.) Suppose that a magician rolls a fair die. Let  $A$  be the event that we roll a 6. Then, we know that

$$\mathbb{P}(A) = \frac{1}{6}.$$

Now, let's suppose that the magician tells you that the result is an even number (either 2, 4, or 6), but does not yet reveal the full result of the roll to you. How does the probability of  $A$  change? It's certainly not  $\frac{1}{6}$  since we know that it has to be an even number. Intuitively, the answer is  $\frac{1}{3}$ ; this is particularly because the die originally was uniform, so there is no reason why – when the magician got an even number – the even numbers have a heavier weight.

### 4.1 What is Conditional Probability?

Conditional probability is the study of probability under the presence of partial information.

#### Definition 4.1: Conditional Probability

Let  $A$  and  $B$  be two events such that

- $A$  is the event of interest.
- $B$  is the event that encodes the partial information that we have.

Suppose that  $\mathbb{P}(B) > 0$ . Then, the **conditional probability** of  $A$ , given that  $B$  has occurred, is denoted by  $\mathbb{P}(A|B)$ .

#### Remarks:

- We require  $\mathbb{P}(B) > 0$ ; if  $\mathbb{P}(B) = 0$ , then this would imply that  $B$  would never occur anyways.
- All of the given information is on the *right* of the bar.

In our example above,  $A$  would be the event of interest and  $B$  is the event coming from the magician telling us that the roll was an even number.

### 4.2 Finding Conditional Probability

How do we find  $\mathbb{P}(A|B)$ ?

(Example, Continued.) In the previous example, it's clear that the probability of rolling a 6 should change from  $\frac{1}{6}$  to  $\frac{1}{3}$  once we found out that the roll is an even number. Additionally, the roll is uniformly random – now, we know that there is one of *three* possible numbers, so it should still remain uniformly random, but just on the sample space  $\{2, 4, 6\}$  instead of the original sample space  $\{1, 2, 3, 4, 5, 6\}$ .

So, if  $A$  is the event that we rolled a 6, and  $B$  is the event that we rolled an even number, notice that:

- $\mathbb{P}(A) = \frac{1}{6}$ : This is the probability that we roll a 6.
- $\mathbb{P}(B) = \frac{1}{2}$ : This is the probability that we will any even number.
- $\mathbb{P}(A \cap B) = \frac{1}{6}$ : This is the probability that both events occur. Notice that  $A$  is a subset of  $B$ ; therefore,  $A \cap B = A$ .



Intuitively, we expect  $\mathbb{P}(A|B) = \frac{1}{3}$ , and indeed we note that

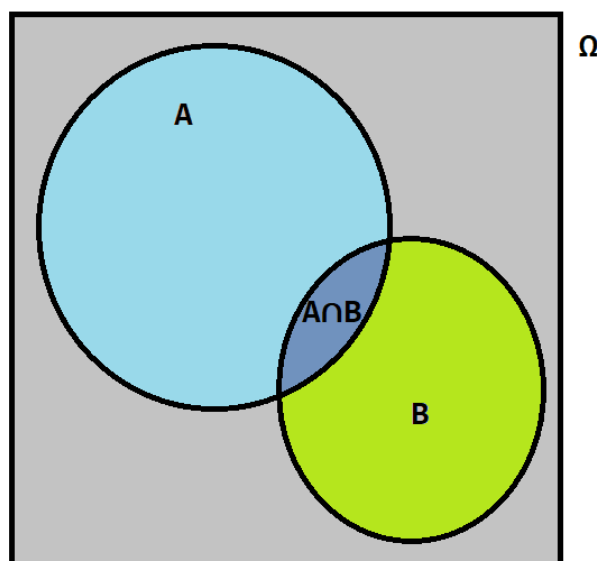
$$\frac{\mathbb{P}(A \cap B)}{\mathbb{P}(B)} = \frac{1/6}{1/2} = \frac{1}{3}.$$

In general, it is true that

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

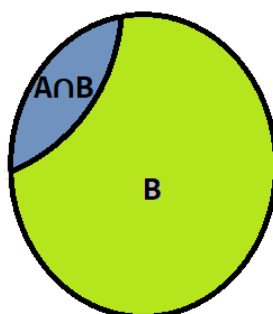
Why is this true?

(Informal Discussion.) Suppose that the sample space is  $\Omega$  and we have two events  $A, B \subset \Omega$ . Then, consider the following Venn Diagram, where  $\mathbb{P}(A)$  is represented by  $\frac{\text{area}(A)}{\text{area}(\Omega)}$  and  $\mathbb{P}(B)$  is represented by  $\frac{\text{area}(B)}{\text{area}(\Omega)}$ .



Now, the idea is that when we randomly throw a dart at the “dartboard”  $\Omega$ , it will “land in”  $A$  with probability  $\mathbb{P}(A)$  and similarly for  $B$ .

Now, suppose that we are told that the dart landed somewhere in  $B$ , but we don’t know anything else beyond that. Then, since the dart was thrown randomly, it should be in some random position in  $B$  (i.e. nowhere in  $B$  should be more likely than anywhere else). Now, what is the probability that it landed in  $A$ , *given* that it landed somewhere in  $B$ ?



The answer is to find out what is the probability that the dart landed in the intersection, that is, in the  $A \cap B$  region. In this case, we can consider their *ratios* – in this case, we consider the area of  $A \cap B$  against the area of  $B$ . Then, in effect,  $B$  becomes the new sample space (i.e. the “dartboard”), since we now know that the outcome of the experiment is in  $B$ . Therefore, we have

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

With this in mind, we can now give a formal definition.

#### Definition 4.2: Conditional Probability

Let  $A$  and  $B$  be two events. Suppose that  $\mathbb{P}(B) > 0$ . Then, the **conditional probability** of  $A$ , given that  $B$  has occurred, is  $\mathbb{P}(A|B) = \frac{\mathbb{P}(A \cap B)}{\mathbb{P}(B)}$ .

Recall that  $\mathbb{P}(\omega)$  is a probability distribution on the sample space  $\Omega$  if we have

- $\mathbb{P}(\omega) \geq 0$  for all  $\omega \in \Omega$ , and
- $\sum_{\omega \in \Omega} \mathbb{P}(\omega) = 1$ .

Note that the function  $\mathbb{P}(\omega|B)$  is *also* a probability distribution, but now the *sample space* is  $B$ . In particular:

1.  $\mathbb{P}(\omega|B) = \frac{\mathbb{P}(\omega \cap B)}{\mathbb{P}(B)} = \frac{\mathbb{P}(\omega)}{\mathbb{P}(B)} \geq 0$  for all  $\omega \in B$ . Note that this is true since  $\mathbb{P}(B) > 0$  and  $\mathbb{P}(\omega) \geq 0$  for all  $\omega \in \Omega$ .
2.  $\sum_{\omega \in B} \mathbb{P}(\omega|B) = \frac{1}{\mathbb{P}(B)} \sum_{\omega \in B} \mathbb{P}(\omega) = \frac{1}{\mathbb{P}(B)} \mathbb{P}(B) = 1$ .

Note that, by multiplying both sides of the conditional probability formula  $\mathbb{P}(A|B)$  by  $\mathbb{P}(B)$ , we get the following formula:

#### Theorem 4.1: Probability Chain Rule

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

#### Remarks:

- The conditional probability formula only holds when  $\mathbb{P}(B) > 0$ .
- The probability chain rule  $\mathbb{P}(A \cap B) = \mathbb{P}(B)\mathbb{P}(A|B)$  holds even when  $\mathbb{P}(B) = 0$ .

(Example.) On sunny days, Vito goes for a walk with probability  $\frac{4}{5}$ . On rainy days, Vito goes for a walk with probability  $\frac{1}{10}$ . Suppose that, in San Diego, it rains on any given day with probability 3%. Find the probability that Vito goes for a walk today.

We let  $W$  be the event that Vito goes for a walk today; we want to find  $\mathbb{P}(W)$ . Let  $S$  be the event that it is sunny today.

We know that it rains with a 3% chance, so the chance of it being sunny is 97%, or  $\frac{97}{100}$ . Thus,  $\mathbb{P}(S) = \frac{97}{100}$ . We also know that the probability that Vito goes for a walk, *given* that it is sunny<sup>a</sup>, is  $\mathbb{P}(W|S) = \frac{4}{5}$ . Likewise, the probability that Vito goes for a walk, given that it is rainy (not a sunny day), is  $\mathbb{P}(W|S^C) = \frac{1}{10}$ .

Recall that, by the Law of Total Probability, we have

$$\mathbb{P}(W) = \mathbb{P}(W \cap S) + \mathbb{P}(W \cap S^C) \implies \mathbb{P}(W \cap S) = \mathbb{P}(W) - \mathbb{P}(W \cap S^C).$$

Additionally, we know that

$$\mathbb{P}(W \cap S^C) = \mathbb{P}(S^C)\mathbb{P}(W|S^C) = \frac{3}{100} \frac{1}{10} = \frac{3}{1000}.$$

Therefore, applying this formula to the probability chain rule and solving, we get the following work:

$\mathbb{P}(W \cap S) = \mathbb{P}(S)\mathbb{P}(W S)$	Probability Chain Rule
$\implies \mathbb{P}(W) - \mathbb{P}(W \cap S^C) = \mathbb{P}(S)\mathbb{P}(W S)$	Applying Law of Total Probability
$\implies \mathbb{P}(W) = \mathbb{P}(S)\mathbb{P}(W S) + \mathbb{P}(W \cap S^C)$	Add $\mathbb{P}(W \cap S^C)$ to Both Sides
$\implies \mathbb{P}(W) = \frac{97}{100} \frac{4}{5} + \frac{3}{1000}$	Substitute Values
$\implies \mathbb{P}(W) = \frac{779}{1000}$	Simplify

<sup>a</sup>Note that we were not told that the probability of him going for a walk *and* it being sunny is  $\frac{4}{5}$ ; all we're told is that *if* it is a sunny day, then he'll go for a walk with probability  $\frac{4}{5}$ .

### 4.3 Law of Total Probability, Conditional Version

Recall that, if  $A \subset \Omega$  is an event, and if  $B_1, \dots, B_n$  are partitions of  $\Omega$ , then, the Law of Total Probability is given by

$$\mathbb{P}(A) = \sum_{i=1}^n \mathbb{P}(A \cap B_i).$$

Using the probability chain rule, we have

$$\mathbb{P}(A) = \sum_{i=1}^n \mathbb{P}(B_i)\mathbb{P}(A|B_i).$$

This is the conditional version of the Law of Total Probability.

#### Theorem 4.2: Law of Total Probability, Conditional Version

Suppose that  $A \subset \Omega$  is an event and that the events  $B_1, \dots, B_n$  partition that sample space  $\Omega$ . Then, we have that

$$\mathbb{P}(A) = \sum_{i=1}^n \mathbb{P}(B_i)\mathbb{P}(A|B_i).$$

## 4.4 Independent Events

Now that we have defined conditional probability, we can formally define what it means for events to be independent.

### Definition 4.3: Independent Events

Two events  $A, B$  are **independent** if either

1.  $\mathbb{P}(A) = 0$ ,
2.  $\mathbb{P}(B) = 0$ , or
3.  $\mathbb{P}(A|B) = \mathbb{P}(A)$  and  $\mathbb{P}(B|A) = \mathbb{P}(B)$ , in the case that both  $\mathbb{P}(A) > 0$  and  $\mathbb{P}(B) > 0$ .

**Remark:** With regards to (3), the occurrence of  $B$  does not affect the occurrence of  $A$ , and vice versa.

Now, by the probability chain rule, if two events  $A$  and  $B$  are independent, then

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

Indeed,  $\mathbb{P}(A \cap B) = \mathbb{P}(A|B)\mathbb{P}(B) = \mathbb{P}(A)\mathbb{P}(B)$ . This introduces the next theorem:

### Theorem 4.3

If  $A$  and  $B$  are independent, then

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

Now, independence is more complicated when more than two events are involved. In particular:

### Definition 4.4

Events  $A_1, \dots, A_n$  are **mutually independent** if, for any  $A_{i_1}, \dots, A_{i_k}$ , we have that

$$\mathbb{P}\left(\bigcap_{i=1}^k A_{i_k}\right) = \prod_{i=1}^k \mathbb{P}(A_{i_k}).$$

In particular, we have

$$\mathbb{P}\left(\bigcap_{i=1}^n A_i\right) = \prod_{i=1}^n \mathbb{P}(A_i).$$

A weaker version of independence is as follows:

### Definition 4.5

Events  $A_1, \dots, A_n$  are **pairwise independent** if each pair  $A_i, A_j$  (with  $i \neq j$ ) are independent.

Note that if  $n > 2$ , then mutually and pairwise independence are **not** equivalent.

So, in essence, the difference can be highlighted like so:

- Mutual independence: every event is independent of any intersection of the other events.
- Pairwise independence: any two events are independent.

## 4.5 Joint Probability Distributions

We now talk about joint probability distributions.

### 4.5.1 Joint PMFs

Suppose that  $X_1, \dots, X_n$  are discrete random variables with PMFs

$$p_{X_i} = \mathbb{P}(X_i = x).$$

Then, the joint PMF of the RV  $\mathbf{X} = (X_1, \dots, X_n)$  is the function

$$p_{\mathbf{X}}(x_1, \dots, x_n) = \mathbb{P}(X_1 = x_1, \dots, X_n = x_n)$$

for all  $x_1, \dots, x_n$ . Here, we can think of this as a function from a sample space to  $\mathbb{R}^n$  (higher dimensions).

Often, it can be quite difficult to find the joint PMFs. However, in the special case that  $X_1, \dots, X_n$  are **independent**, it is just the product of the individual PMFs; that is,

$$p_{\mathbf{X}}(x_1, \dots, x_n) = \prod_{i=1}^n p_{X_i}(x_i).$$

We say that  $X_1, \dots, X_n$  are **independent and identically distributed**<sup>3</sup> (IID for short) if they are mutually independent, and all have the same distribution.

(Example.) Consider a sequence  $X_1, \dots, X_n$  of  $n$  Bernoulli( $p$ ) trials. In this case, each trial has the simple distribution

$$\mathbb{P}(X_i = 1) = p$$

and

$$\mathbb{P}(X_i = 0) = 1 - p.$$

### 4.5.2 Joint PDFs

In general, though, in such a process,  $X_i$  can have any given distribution. In any case, if  $X_1, \dots, X_n$  are IIDs, then their joint PDF takes the simple form known as a **product distribution**. In particular, since the  $X_i$ 's are IIDs, they have the same PDFs  $p(x) = \mathbb{P}(X_i = x)$  no matter what  $i$  is. Hence, the joint PDF is just

$$\mathbb{P}(X_1 = x_1, \dots, X_n = x_n) = \prod_{i=1}^n p(x_i).$$

(Example.) For example, in a sequence of Bernoulli( $p$ ) trials,

$$\mathbb{P}(X_1 = x_1, \dots, X_n = x_n) = p^k (1 - p)^{n-k},$$

if exactly  $k$  of the  $x_i = 1$  and the other  $n - k$  of the  $x_i = 0$ .

(Example Problem.) Let  $X, Y$  be independent Bernoulli( $1/2$ ) random variables. Let  $Z$  be a random variable that takes the value 1 if  $X + Y = 1$ , and 0 otherwise. Show that  $X, Y, Z$  are pairwise, but not mutually, independent.

<sup>3</sup>This is known as **independent trial process** in the textbook.

Trivially, we know that  $\mathbb{P}(X = 1) = \mathbb{P}(X = 0) = \frac{1}{2}$  and  $\mathbb{P}(Y = 1) = \mathbb{P}(Y = 0) = \frac{1}{2}$ , since these are just Bernoulli(1/2) random variables. We know that  $X$  and  $Y$  are both independent, so the values that they take do not affect each other. Using a table, we can fill out some possible values of  $X$ ,  $Y$ , and  $Z$ .

$\mathbf{X}$	$\mathbf{Y}$	$\mathbf{X + Y}$	$\mathbf{Z}$
0	0	0	0
0	1	1	1
1	0	1	1
1	1	2	0

Since  $X$  and  $Y$  are independent, it follows that

$$p_{X,Y}(x,y) = p_X(x)p_Y(y) = \frac{1}{2}\frac{1}{2} = \frac{1}{4}.$$

Recall that random variables  $X_1, \dots, X_n$  are independent if

$$p_{X_1, \dots, X_n}(x_1, \dots, x_n) = p_{X_1}(x_1) \dots p_{X_n}(x_n).$$

From the table above, we know that

$$\mathbb{P}(Z = 1) = \mathbb{P}(Z = 0) = \frac{1}{2}.$$

Now, recall that

$$p_{X,Z}(x,z) = \mathbb{P}(X = x, Z = z).$$

For any selection of  $(x,z) \in \{(0,0), (0,1), (1,0), (1,1)\}$ , we have

$$p_{X,Z}(x,z) = \frac{1}{4}.$$

Likewise, we have that

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

and

$$p_Z(z) = \frac{1}{2}.$$

Therefore,

$$p_{X,Z}(x,z) = \frac{1}{4} = \left(\frac{1}{2}\right)^2.$$

However, note that we simply have  $p_{X,Z}(x,z) = p_X(x)p_Z(z)$ , so it follows that  $X$  and  $Z$  are pairwise independent. The same argument can be made for  $Y$  and  $Z$ . Therefore,  $X, Y, Z$  are pairwise independent.

Now, note that

$$p_{X,Y,Z}(0,1,1) = \frac{1}{4}.$$

But,

$$p_X(0)p_Y(1)p_Z(1) = \frac{1}{2}\frac{1}{2}\frac{1}{2} = \frac{1}{8}.$$

Since  $p_{X,Y,Z}(0,1,1) \neq p_X(0)p_Y(1)p_Z(1)$ , clearly  $X, Y, Z$  are not mutually independent.

## 4.6 Bayes' Formula

Bayes' Formula is a powerful – and very famous – application of the conditional probability formula. Often, it can be difficult to calculate a conditional probability  $\mathbb{P}(A|B)$  of interest. However, the other way around,  $\mathbb{P}(B|A)$ , could be easier to find. Bayes' Formula gives us a way of finding  $\mathbb{P}(A|B)$ , provided that we know  $\mathbb{P}(A)$ ,  $\mathbb{P}(B)$ , and  $\mathbb{P}(B|A)$ . Recall that the conditional probability formula is given by

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

We also know that

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

So, solving for  $\mathbb{P}(A \cap B)$ , we have

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

Then, setting these terms equal to each other, we have

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

Thus, we get

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

It is often useful to apply the conditional Law of Total Probability in the denominator; that is,

$$\mathbb{P}(B) = \mathbb{P}(A)\mathbb{P}(B|A) + \mathbb{P}(A^C)\mathbb{P}(B|A^C).$$

So, sometimes, Bayes' Rule is stated like so:

$$\boxed{\mathbb{P}(A|B) = \frac{\mathbb{P}(A)\mathbb{P}(B|A)}{\mathbb{P}(A)\mathbb{P}(B|A) + \mathbb{P}(A^C)\mathbb{P}(B|A^C)}}.$$

Now, there is a general version of Bayes' Rule; suppose that  $B \subset \Omega$  is an event and  $A_1, \dots, A_n$  partitions the sample space  $\Omega$ . Then, for each  $1 \leq j \leq n$ , we have

$$\boxed{\mathbb{P}(A_j|B) = \frac{\mathbb{P}(A_j)\mathbb{P}(B|A_j)}{\sum_{i=1}^n \mathbb{P}(A_i)\mathbb{P}(B|A_i)}}.$$

Here<sup>4</sup>,

- The  $\mathbb{P}(A_j)$  are called **prior probabilities**.
- The  $\mathbb{P}(A_j|B)$  are called **posterior probabilities**.
- The events  $A_j$  are called **hypotheses**.
- The event  $B$  is called the **evidence**.

Often, we want to see which hypothesis is more likely given the evidence.

(Example.) Suppose that a doctor gives a patient a test for cancer. Before the test, all we know is that, on average, 1 in every 1000 women develop this cancer. According to the manufacturer, this test is 99% accurate at detecting the cancer, when it is there. However, there is a 5% chance it will show positive when the cancer is not there (i.e. there is a 1% chance of a false negative, and a 5% chance of a false positive). To make things more clear:

- If she has the cancer, there's a 1% chance the test will incorrectly say negative, and a 99% chance the test will correctly say positive.

<sup>4</sup>In this course, we aren't expected to memorize these.

- If she does not have the cancer, there's a 5% chance the test will incorrectly say positive.

Now, suppose that the patient tests positive. *With what probability does she actually have the cancer?*

Let  $C$  be the event that she has this cancer. Let  $P$  be the event that this test is positive. We want to find  $\mathbb{P}(C|P)$ . We know that

$$\mathbb{P}(C) = 0.001 \quad \mathbb{P}(P|C) = 0.99 \quad \mathbb{P}(P|C^C) = 0.05.$$

By Bayes' Rule, we have

$$\mathbb{P}(C|P) = \frac{\mathbb{P}(C)\mathbb{P}(P|C)}{\mathbb{P}(C)\mathbb{P}(P|C) + \mathbb{P}(C^C)\mathbb{P}(P|C^C)} = \frac{0.001(0.99)}{0.001(0.99) + 0.999(0.05)} \approx 1.94\%.$$

**Remark:** Given that the test is supposed to be 99% accurate and that the patient tested positive, one would think that the patient has the cancer; so, a near 2% probability that the patient has cancer is quite surprising. However, there are a few reasons why this may be the case.

1. Even though the test is fairly accurate when you do have the cancer, when you don't have the cancer there is a decent chance (5%) that it will be incorrect.
2. This cancer is *extremely* rare; it's so rare that there is a much better chance that this test will incorrectly read positive than if you actually have cancer.

Now, without any additional information (i.e. without the test), we could only assume that the patient had this cancer with probability 0.1%. After testing positive, this probability increases by quite a bit, but it is still only 1.94%. This example demonstrates that it is very difficult to design an accurate test for a rare disease; in this example, the probability of a false positive is much more likely than the patient actually having cancer.

(Example Problem.) An airplane is missing. Based on its flight plan, it has been determined that the airplane is equally likely to be in any one of three locations (each with probability  $1/3$ ). Some locations are easier to search than others for various geological reasons. If the airplane is in location 1, 2, 3 then the team will find it while searching there with probability  $1/2$ ,  $1/3$ ,  $1/4$ , respectively. Suppose that location 1 is searched first, and the airplane is not found there. Show that, given this, with conditional probability  $2/5$  the airplane is in location 2.



We will use Bayes' Formula,

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

where  $A$  is the event that the plane is in location 2 and  $B$  is the event that the airplane was not found in location 1. We note that

$$\mathbb{P}(\text{Plane in Loc. 1}) = \boxed{\mathbb{P}(\text{Plane in Loc. 2}) = \mathbb{P}(A)} = \mathbb{P}(\text{Plane in Loc. 3}) = \frac{1}{3}.$$

Let  $L_i$  be the event that the plane is in location  $i$ . By the conditional law of total probability, we know that

$$\mathbb{P}(B) = \mathbb{P}(L_1)\mathbb{P}(B|L_1) + \mathbb{P}(L_2)\mathbb{P}(B|L_2) + \mathbb{P}(L_3)\mathbb{P}(B|L_3).$$

We now consider each case individually:

- Suppose the plane was in location 1, but the search occurred (and failed) in location 1. Since there was a  $\frac{1}{2}$  chance that the plane could be found in location 1, then there is a  $1 - \frac{1}{2} = \frac{1}{2}$  chance that the plane will not be found in location 1. So:

$$\mathbb{P}(L_1)\mathbb{P}(B|L_1) = \frac{1}{3} \left(1 - \frac{1}{2}\right) = \frac{1}{6}.$$

- Suppose the plane was in location 2, but the search occurred in location 1. Note that if the plane was in location 2, then trivially there is a 100% chance the plane will not be found in location 1, so it follows that  $\mathbb{P}(B|L_2) = \mathbb{P}(B|A) = 1$ . Then:

$$\mathbb{P}(L_2)\mathbb{P}(B|L_2) = \frac{1}{3} \cdot 1 = \frac{1}{3}.$$

- Suppose the plane was in location 3, but the search occurred in location 1. The same reason from the previous part can be applied to this part as well. Then:

$$\mathbb{P}(L_3)\mathbb{P}(B|L_3) = \frac{1}{3} \cdot 1 = \frac{1}{3}.$$

Thus,  $\mathbb{P}(B) = \frac{5}{6}$ . So, we have

$$\begin{aligned} \mathbb{P}(A|B) &= \frac{\mathbb{P}(B|A)\mathbb{P}(A)}{\mathbb{P}(B)} \\ &= \frac{1 \cdot 1/3}{5/6} \\ &= \frac{1}{3} \cdot \frac{6}{5} \\ &= \boxed{\frac{2}{5}}. \end{aligned}$$

Thus, we got the desired answer.

## 4.7 Conditional Probability: Continuous Case

Conditional probability is slightly different in the “world” of continuous random variables. Most of the same definitions carry over from the discrete case, but since we’re dealing with *PDFs*<sup>5</sup>  $f(x)$  instead of PMFs  $p(x) = \mathbb{P}(X = x)$  (which are probabilities, unlike PDFs).

<sup>5</sup>Remember, PDFs are not probabilities; they are densities. They allow us to get a probability by integrating, but they’re not probabilities.

Recall that if  $\mathbb{P}(\omega)$  is a discrete probability distribution and  $\mathbb{P}(B) > 0$ , then the distribution  $\mathbb{P}(\omega|B) = \frac{\mathbb{P}(\omega)}{\mathbb{P}(B)}$  is a probability distribution on  $B$ .

#### Definition 4.6

Let  $X$  be a continuous random variable with PDF  $f$ . Suppose that  $B$  is an event with  $\mathbb{P}(B) > 0$ . Then, the conditional PDF of  $X$ , given  $B$ , is

$$f(x|B) = \begin{cases} \frac{f(x)}{\mathbb{P}(B)} & x \in B \\ 0 & x \notin B \end{cases}.$$

We note that  $f(x) \geq 0$  and

$$\int_{-\infty}^{\infty} f(x|B)dx = \frac{1}{\mathbb{P}(B)} \int_B f(x)dx = \frac{1}{\mathbb{P}(B)}\mathbb{P}(B) = 1.$$

Note that the integration over a region gives us the probability of being in that region, i.e. integrating  $f(x)$  over the region  $B$  gives us just  $\mathbb{P}(B)$ . Therefore,  $f(x|B)$  is indeed a probability density on  $B$ .

(Example.) Recall the spinner example. The location of the spinner, when it eventually comes to rest, is uniform on the unit circle; thus,

$$f(x) = 1 \text{ for } x \in [0, 1).$$

Suppose that the spinner comes to rest in the upper-half of the circle, i.e. in  $[0, 1/2]$ . What is the (conditional) probability with which it lands in the region  $[1/6, 2/3]$ ?

The probability of  $B$  occurring (the event that the spinner lands in the upper-half of the circle) is  $\frac{1}{2}$  since it is uniform from  $[0, 1)$ .

Normally, we would integrate from  $\frac{1}{6}$  to  $\frac{2}{3}$ . However, since we know that the spinner lands in the region  $[0, 1/2]$ , we know that there is no density *outside* of this region. Since  $x$  is outside of the region for  $\frac{1}{2} \leq x \leq \frac{2}{3}$ , we don't need to consider it. Instead, we only need to consider the region  $[1/6, 1/2]$ . Hence,

$$\int_{\frac{1}{6}}^{\frac{1}{2}} \frac{1}{1/2} dx = \frac{2/6}{1/2} = \frac{2}{3}.$$

Recall that the CDF of a continuous random variable is the function

$$F(x) = \mathbb{P}(X \leq x) = \int_{-\infty}^x f(u)du.$$

#### Definition 4.7

A sequence of random variables  $X_1, \dots, X_n$  is said to be **mutually independent** if their joint CDF is the product of the individual CDF. That is, if

$$F(x_1, \dots, x_n) = \mathbb{P}(X_1 \leq x_1, \dots, X_n \leq x_n) = \prod_{i=1}^n F_i(x_i)$$

for all  $x_1, \dots, x_n$ .

By calculus, we can find the joint PDF of a sequence of continuous random variables by differentiating:

$$f(x_1, \dots, x_n) = \frac{\partial^n}{\partial x_1 \dots \partial x_n} F(x_1, \dots, x_n).$$

From this, we have the following theorem:

**Theorem 4.4**

$X_1, \dots, X_n$  are mutually independent if and only if their joint PDF is the product of the individual PDFs,  $f(x_1, \dots, x_n) = \prod_{i=1}^n f_i(x_i)$ .

Additionally, consider the following theorem:

**Theorem 4.5**

If  $X_1, \dots, X_n$  are mutually independent, and  $f$  is a continuous function, then  $f(X_1), \dots, f(X_n)$  are mutually independent.

(Example.) Suppose that  $X_1$  and  $X_2$  are independent exponential random variables with rates  $\lambda_1$  and  $\lambda_2$ . Find the PDF of  $M = \min\{X_1, X_2\}$ .

Recall that if  $X$  is an exponential rate  $\lambda$  random variable if and only if its survival function is

$$S(x) = 1 - F(x) = P(X > x) = e^{-\lambda x}.$$

Since  $X_1, X_2$  are independent, their joint PDF is the product (from differentiating)

$$f(x_1, x_2) = f_1(x_1)f_2(x_2) = \lambda_1 e^{-\lambda_1 x_1} \cdot \lambda_2 e^{-\lambda_2 x_2}.$$

Also, note that  $M = \min\{X_1, X_2\} > m$  if and only if  $X_1 > m$  and  $X_2 > m$ . Hence,

$$\begin{aligned} \mathbb{P}(M > m) &= \int_m^\infty \int_m^\infty f(x_1, x_2) dx_1 dx_2 \\ &= \left( \int_m^\infty \lambda_1 e^{-\lambda_1 x_1} dx_1 \right) \left( \int_m^\infty \lambda_2 e^{-\lambda_2 x_2} dx_2 \right) \\ &= \mathbb{P}(X_1 > m) \mathbb{P}(X_2 > m) \\ &= e^{-\lambda_1 m} e^{-\lambda_2 m} \\ &= e^{-(\lambda_1 + \lambda_2)m}. \end{aligned}$$

Therefore,  $M = \min\{X_1, X_2\}$  is an exponential random variable with rate  $\lambda_1 + \lambda_2$  (the sum of the rates of  $X_1$  and  $X_2$ ).

## 4.8 Memoryless Property of Exponential Variables

**Theorem 4.6**

Suppose  $X$  is exponential with rate  $\lambda$ . Then,  $X$  has no memory, in the sense that for any  $t, s > 0$ ,

$$\mathbb{P}(X > s + t | X > s) = \mathbb{P}(X > t).$$

That is, given the *survival* of  $X$  to time  $s$ , it then behaves like a “brand new” exponential rate  $\lambda$  random variable.

*Proof.* Note that  $\mathbb{P}(X > x) = e^{-\lambda x}$  for any  $x > 0$ . Hence,

$$\mathbb{P}(X > s + t | X > s) = \int_{s+t}^\infty \frac{\lambda e^{-\lambda x}}{e^{-\lambda s}} dx = e^{\lambda s} \mathbb{P}(X > s + t) = e^{\lambda s} e^{-\lambda(s+t)} = e^{-\lambda t}.$$

Hence, this is equal to  $\mathbb{P}(X > t)$  as claimed.  $\square$

(Example: Beta Distribution.) The  $\text{Beta}(\alpha, \beta)$  random variable, with parameters  $\alpha, \beta > 0$ , has PDF

$$f(x) = B(\alpha, \beta, x) = \frac{x^{\alpha-1}(1-x)^{\beta-1}}{B(\alpha, \beta)}$$

for  $x \in [0, 1]$  (and  $f(x) = 0$  otherwise), where

$$B(\alpha, \beta) = \int_0^1 x^{\alpha-1}(1-x)^{\beta-1} dx$$

is the beta integral. Now, when  $\alpha, \beta$  are integers, then

$$B(\alpha, \beta) = \frac{(\alpha-1)!(\beta-1)!}{(\alpha+\beta-1)!}.$$

Note that when  $\alpha = \beta = 1$ , then  $B(\alpha, \beta, x) = 1$ . Thus,  $\text{Beta}(1, 1)$  is uniform on  $[0, 1]$ .

The beta distribution is used in **Bayesian statistics**.

(Example: Drug Testing.) Suppose that a drug has an unknown probability  $X$  of being effective. Therefore, the first time it is administered, it would be quite natural to assume that the distribution of  $X$  is uniform on  $[0, 1]$ . However, as time goes on, and more data is collected, we might want to update this distribution. For example, if it is successful in all except 6 of the first 100 trials, a uniform distribution would no longer seem appropriate.

Suppose that we given this drug to  $n$  patients. Assuming independence, we can model this as a series of  $n$  Bernoulli trials with (unknown) success probability  $X$ . If  $X = x$ , then the probability that the  $i$  trials will be successful is the binomial probability

$$b(n, x, i) = \binom{n}{i} x^i (1-x)^{n-i}.$$

Hence, the conditional PMF is  $p(i|x) = b(n, x, i)$ .

If  $X$  is uniform on  $[0, 1]$ , which has PDF of 1 on  $[0, 1]$ , then the  $i$  of the  $n$  trials will be successful with probability

$$\int_0^1 1 \cdot p(i|x) dx = \int_0^1 b(n, x, i) dx = \binom{n}{i} \int_0^1 x^i (1-x)^{n-i} dx.$$

We note that

$$\int_0^1 x^i (1-x)^{n-i} dx = B(i+1, n-i+1).$$

Hence, the PMF is given by

$$p(i) = \binom{n}{i} B(i+1, n-i+1).$$

Now, still assuming that  $X$  is uniform, note that the joint distribution is given by  $f(x, i) = p(i|x) \cdot 1 = b(n, x, i)$ . So, the conditional PDF is

$$f(x|i) = \frac{f(x, i)}{p(i)} = \frac{b(n, x, i)}{\binom{n}{i} B(i+1, n-i+1)} = \frac{x^i (1-x)^{n-i}}{B(i+1, n-i+1)},$$

which is the PDF of a  $\text{Beta}(i+1, n-i+1)$  random variable.

In fact, we could continue to update this distribution as we go along and continue to collect more data. So, for the first patient, we have seen 0 successes and 0 failures (no data yet). So, we assume that the probability of success on the first patient is distributed as a  $\text{Beta}(1, 1) = \text{Uniform}[0, 1]$  random variable.