

p1

STAT 2011- Lec 6

One Pair: 2 of one rank, 3 cards of 3 other different ranks

- Pick rank for the Pair: 13 ways
- Pick 3 other ranks:  $\binom{12}{3}$  ways
- Fill the pair:  $\binom{4}{2} = 6$  ways
- Choose the 3 singles:  $4 \times 4 \times 4 = 64$  ways

$$\text{Total: } 13 \times \binom{12}{3} \times 6 \times 4^3 = 1,098,240$$

$$\text{TOTAL NO of possible hands } \binom{52}{5} = 2,598,960$$

the number of these NOT included in any of the above is 1,302,540

### Random Variables and Prob. Distribution

We are now in a position to answer questions like "If an urn contains  $w$  White balls and  $b$  Black balls, and  $n$  balls are drawn out (of course  $n \leq b+w$ ) (according to some sampling scheme) in such a way that all possible sequences

if balls are equally likely, then what is  
 $P(\text{exactly } x \text{ of the balls are white})$   
 (for various values of  $x$ )?

Whatever the sampling scheme (with replacement, without replacement, Polya scheme), our approach will be to use the multiplication principle as follows.

- (\*)
- A) first count the total no. of possible sequences  
 $\Rightarrow$  DENOMINATOR
  - B) To compute the NUMERATOR, we consider the construction of the desired type of sequence as follows:
    - 1) Count the no. ways of obtaining a sequence of  $x$  white balls
    - 2)  $\dots \dots \dots (n-x)$  black balls
    - 3) Count the no. ways of ORDERING the  $x$  whites and the  $n-x$  blacks.

The answers to B1) and B2) <sup>(and A)</sup> above depend on the sampling scheme used, however the answer to B3)

(for all 3 schemes) is always  $\binom{n}{x} = \frac{n!}{x!(n-x)!}$  (see ~~last~~ lecture 4)

## Sampling with replacement

A) The total # of possible sequences can be obtained by noting that there are

1 i)  $w+b$  choices for the 1<sup>st</sup> ball

2 ii)  $w+b$  choices for the 2<sup>nd</sup> ..

...

n)  $w+b$  .. .. n-th ball

So ~~now~~ multiplying these, there are  $(w+b)^n$  possible sequences

(this is the denominator.)

B) i) Regardless of where in the whole sequence the  $x$  whites, there are

1)  $w$  choices for 1<sup>st</sup> ball

2)  $w$  .. .. 2<sup>nd</sup> ball

...

$x$ )  $w$  choices for  $x$ -th ball

So  $w^x$  ways to obtain a sequence of  $x$  whites

2) Similarly, there are 1)  $b$  ~~ways~~ choices for 1<sup>st</sup> Black ball

2)  $b$  .. .. 2<sup>nd</sup> .. ..

...

$n-x$ )  $b$  .. .. (n-x)-th Black ball

So  $b^{n-x}$  ways to obtain a seq. of (n-x) Black balls.

## lec 6 - p4

NOTE: these numbers apply even in the "edge" cases of  $x=0$  and  $x=n$

Thus according to the prescription (\*) above,

$$P(\overset{\text{exactly}}{x \text{ whites}}) = \frac{\binom{n}{x} w^x b^{n-x}}{(w+b)^n}$$

$$= \binom{n}{x} \left(\frac{w}{w+b}\right)^x \left(\frac{b}{w+b}\right)^{n-x}$$

$$= \binom{n}{x} p^x (1-p)^{n-x}$$

where  $p = \frac{w}{w+b}$  is the PROPORTION of whites in the urn.

This is true for ANY  $x=0, 1, \dots, n$  and of course is the Binomial Distribution, (denoted  $B(n, p)$ )

### Sampling WITHOUT Replacement

A) To draw out  $n$  balls without replacement there are

- 1)  $w+b$  choices for the first ball
- 2)  $w+b-1$  .. .. 2<sup>ND</sup> ball
- ...
- $n$ )  $w+b-n+1$  .. ..  $n^{\text{th}}$  ball

So ~~there~~ are the total no. possible sequences is

$$(w+b)(w+b-1)\dots(w+b-n+1) = \begin{cases} (w+b)! & \text{if } n = b+w \\ \frac{(w+b)!}{(w+b-n)!} & \text{if } n < b+w \end{cases}$$

# lec 6 - p5

If we are happy to interpret  $0! = 1$ , the latter formula applies to both cases. [this is the denominator]

B) 1) ~~there are~~ In constructing a sequence of  $x$  whites when sampling without replacement, there are

- 1)  $w$  choices for the first white, then
- 2)  $w-1 \dots \dots \dots$  2<sup>ND</sup> wh, then
- $\vdots$
- $x$ )  $w-x+1 \dots \dots \dots$   $x$ -th  $\dots$

Giving  $w(w-1)\dots(w-x+1) = \frac{w!}{(w-x)!}$  (for any  $x \leq w$ )  
total possible sequences of  $x$  whites

2) Similarly, there are

- 1)  $b$  choices for 1<sup>ST</sup> Black, then
- 2)  $b-1 \dots \dots \dots$  2<sup>ND</sup>  $\dots$
- $\vdots$
- $n-x$ )  $b-n+x+1 \dots \dots$   $(n-x)$ -th Bl.

giving  $b(b-1)\dots(b-n+x+1) = \frac{b!}{(b-n+x)!}$  for any  $x$  s.t.  $n-x \leq b$

So, applying the prescription (\*), we see that

$$P(\text{exactly } x \text{ Whites}) = \frac{\frac{n!}{x!(n-x)!} \frac{w!}{(w-x)!} \frac{b!}{(b-n+x)!}}{\frac{(w+b)!}{(w+b-n)!}}$$

lec 6 - pb

$$= \frac{w!}{x!(w-x)!} \frac{b!}{(n-x)!(b-n+x)!} = \frac{\binom{w}{x} \binom{b}{n-x}}{\frac{(w+b)!}{n!(w+b-n)!}} = \frac{\binom{w}{x} \binom{b}{n-x}}{\binom{w+b}{n}}$$

This is true for any <sup>integer</sup>  $x$  such that

- $0 \leq x \leq n$

- $x \leq w$

- $n-x \leq b \Leftrightarrow x \geq n-b$

This is of course the HYPERGEOMETRIC distribution