

COMP170

Discrete Mathematical Tools for Computer Science Intro to Probability

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*Discrete Math for Computer Science
K. Bogart, C. Stein and R.L. Drysdale
Section 5.1, pp. 213-221*

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Introduction to Probability

- Why Study Probability?
- Probability Spaces and Distributions
- Complementary Probabilities
- Probability and Hashing
- The Uniform Probability Distribution

Why Study Probability?

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Some involve randomness imposed from the outside, e.g., networking, when requests from computers on the network enter the network at “random” time.

Some involve randomness that we introduce, e.g., hashing, which is a technique often used to compactly store information in a computer for later quick retrieval.

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In Computer Science we often deal with **random events**. Some involve randomness imposed from the outside, e.g., networking, when requests from computers on the network enter the network at “random” time.

Some involve randomness that we introduce, e.g., **hashing**, which is a technique often used to compactly store information in a computer for later quick retrieval.

Studying the performance of computer systems in the presence of these types of randomness, requires understanding randomness, which is the study of **probability**.

Hashing

Hashing

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Hashing is a very common programming tool that permits concise storage of data with quick lookups. The general idea is that we have a set of **records** that need to be stored. Each record is addressed using its **key**, e.g., name or ID number.

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The records are stored in a table. Each table location, called a **bucket** or **slot**, holds a list of records. We are also given a **hash function** $h(x)$. A record with key key is stored in the bucket with index $h(key)$.

Hashing

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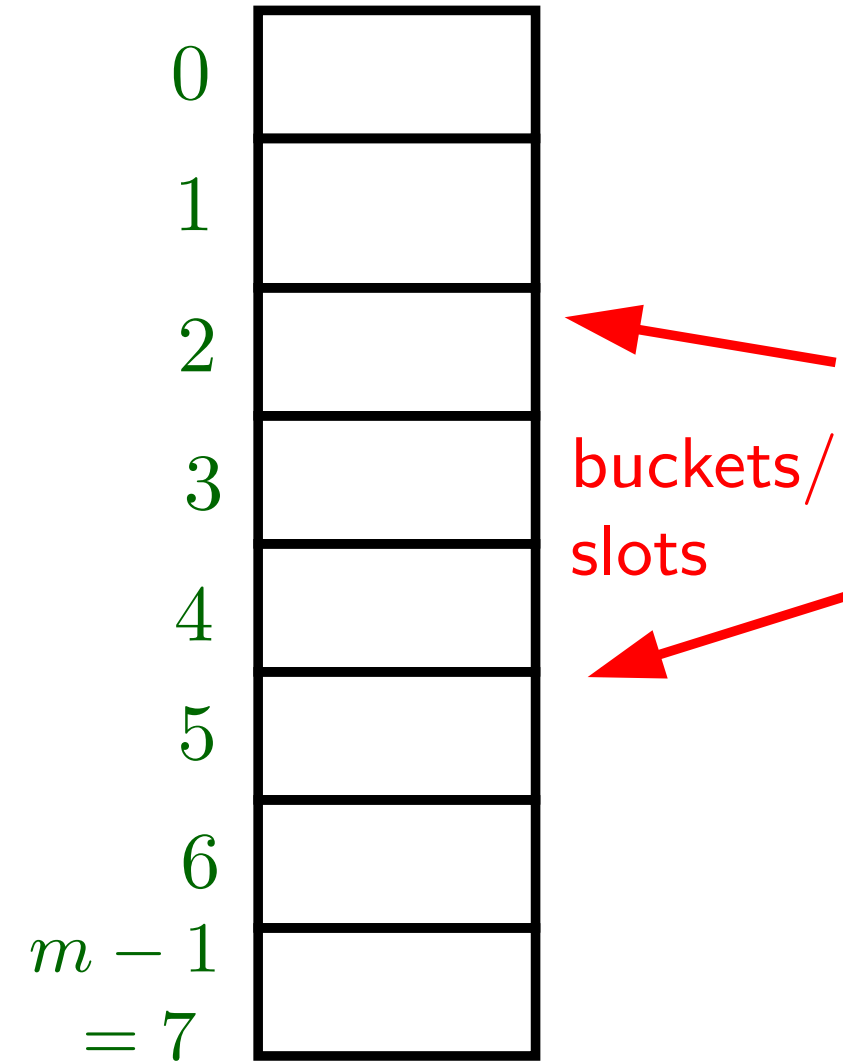
Hash Table T

0	
1	
2	
3	
4	
5	
6	
$m - 1$ $= 7$	

Hashing

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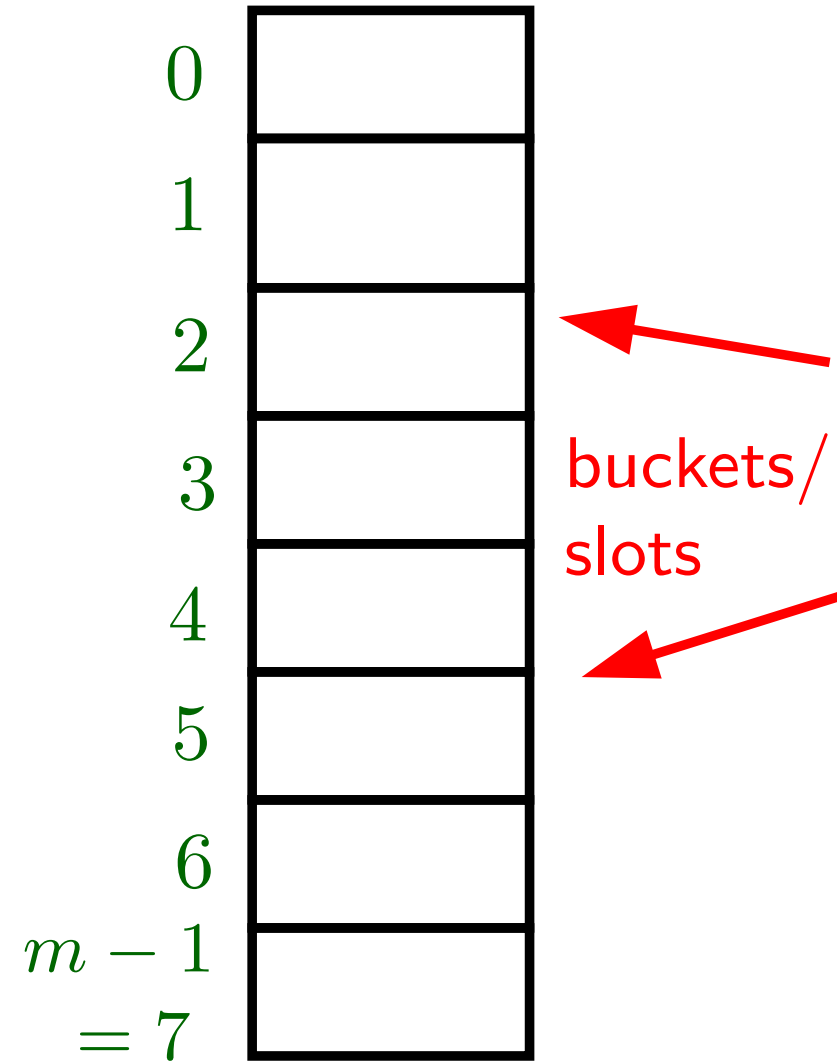
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Our Hash Function:

$$h(x) = x \bmod m$$

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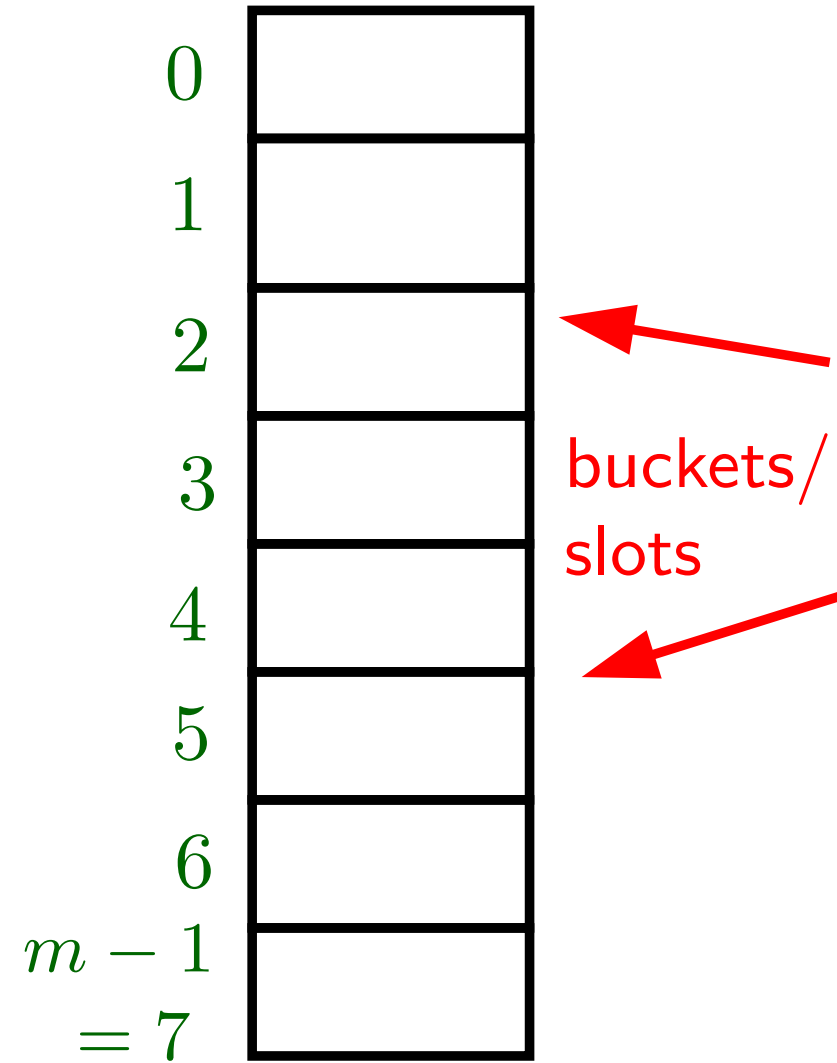
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Data (with Keys)

Hash Table T



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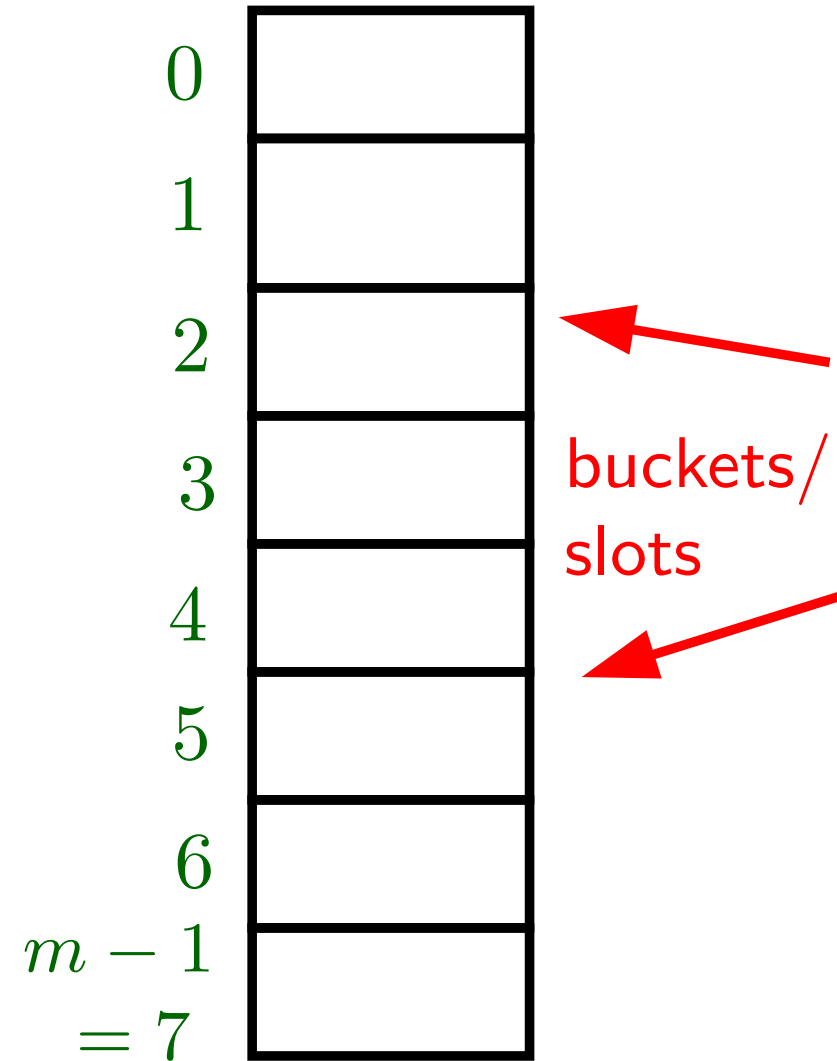
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buckets/
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buckets/
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When searching for a record you might have to look at *every* record in the appropriate bucket, so

Good hash function spreads keys evenly among buckets.

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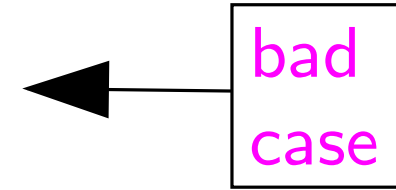
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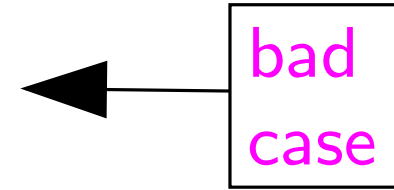
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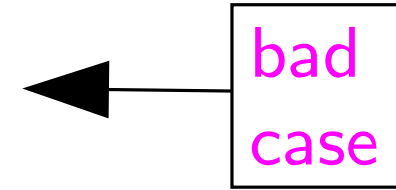
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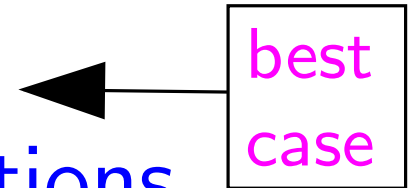
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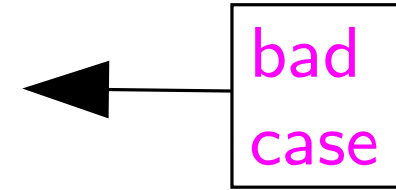
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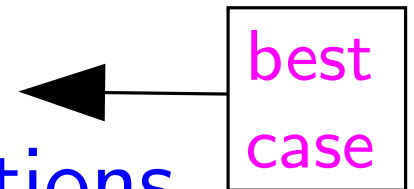
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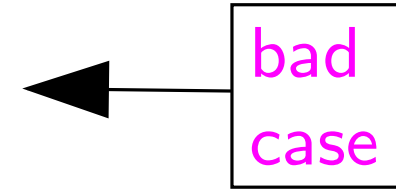
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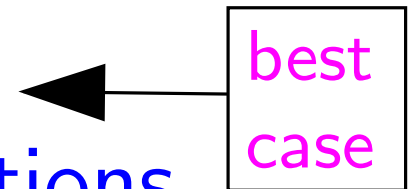
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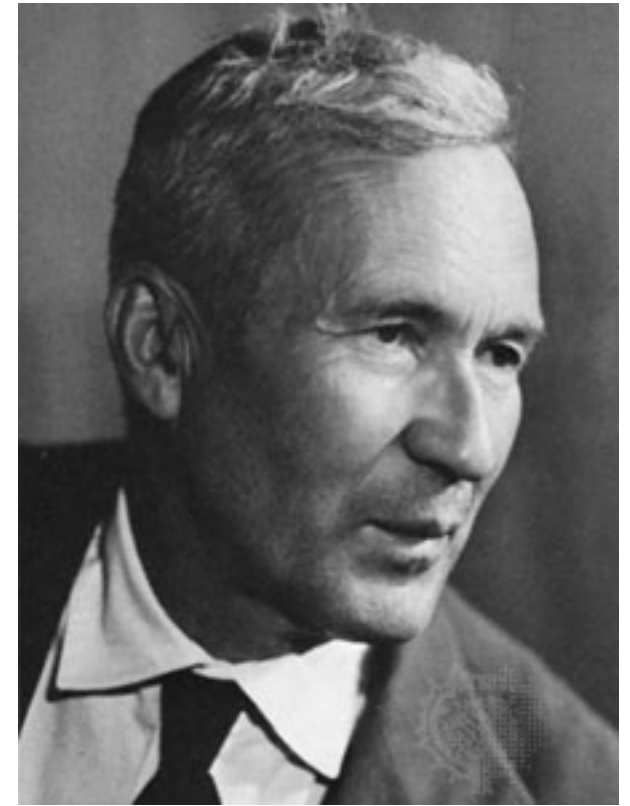
- The underlying Sample Space and Elements (Outcomes) in the sample space
- An event in the Sample Space
- The Weight of an element in the sample space Gives a Probability Distribution (Measure)

Andrei Nikolaevich Kolmogorov

Russian Mathematician

b. 1903. d. 1987

The birth of probability theory is often dated to 1654, when **Pascal** and **Fermat**, trying to solve a gambling problem, developed the fundamentals.



It wasn't until the work of Kolmogorov in 1933, though, that we had a “definition of probability that is precise enough for use in mathematics, yet comprehensive enough to be applicable to a wide range of phenomena”.

Ref. A Short History of Probability by Tom Apostol

http://www.cc.gatech.edu/classes/cs6751_97_winter/Topics/stat-meas/probHist.html

Sample Space

= set of possible outcomes of a process.

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Professor starts each class

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The sample space of all possible patterns
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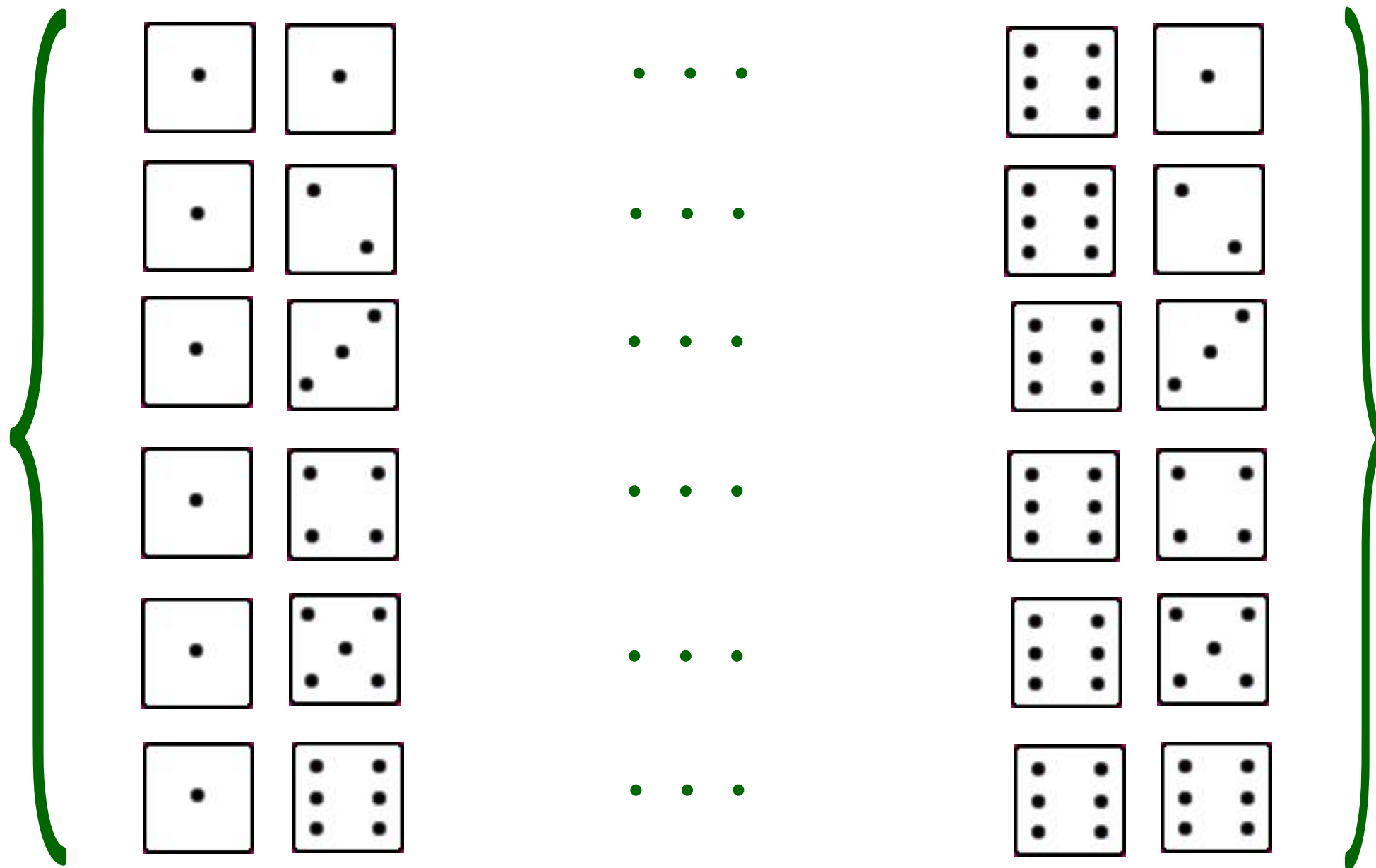
*Note: **TTT** corresponds to all answers being true, etc..*

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$$\{H, TH, TTH, TTTH, TTTTH, \dots\}$$

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3) Event of a Head occurring in the first 3 flips: $\{H, TH, TTH\}$.

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The **probability** $P(E)$ **of event** E is:
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$$P(E) = \sum_{x:x \in E} P(x)$$

read: “The probability of event E is the sum, over all x such that x is in E , of $P(x)$.”

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A function P satisfying these rules is called a **probability distribution** or a **probability measure**.

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Suppose that each sequence of **T** and **F** is equally likely. We then want to assign each outcome the same (*uniform*) probability weight. Since the sum of the weights must add up to **1**, we assign each of the **8** outcomes a weight of $\frac{1}{8}$.

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Now suppose that the professor has a bias towards true answers and a **T** is more likely than a **F**. Let's assume that a **T** has a probability of $2/3$ and a **F** has a probability of $1/3$. Then, we will see later, we will get the following different weights on the *same* sample space as before

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The event of the dice adding up to 4 is: $\left\{ \begin{array}{cc} \begin{array}{|c|} \hline \bullet \\ \hline \end{array} & \begin{array}{|c|} \hline \bullet \\ & \bullet \\ \hline \end{array} & \begin{array}{|c|} \hline & \bullet \\ & \bullet \\ & \bullet \\ \hline \end{array} \\ \begin{array}{|c|} \hline & \bullet \\ & \bullet \\ \bullet & \\ \hline \end{array} & \begin{array}{|c|} \hline \bullet & \\ & \bullet \\ & \\ \hline \end{array} & \begin{array}{|c|} \hline & \\ & \\ & \bullet \\ \hline \end{array} \end{array} \right\}$

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There are three outcomes in this event, so its probability is

$$\frac{1}{36} + \frac{1}{36} + \frac{1}{36} = \frac{1}{12}$$

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Note that this is a legal probability distribution, since

$$\sum_{i=1}^{\infty} \frac{1}{2^i} = 1$$

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Note that $S = A \cup B$ (or $B = S - A$)
and that $P(A) + P(B) = 1$.

Complementary Probabilities

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If two events E and F are complementary, then

$$P(E) = 1 - P(F).$$

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Example:

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1	
2	
3	
4	
5	
6	
7	

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Example: 3, 12, 15, 8, 11, 5

is outcome (3, 4, 7, 0, 3, 5)

0	8
1	
2	
3	3 11
4	12
5	5
6	
7	15

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Weight function: Assuming that hash function is “random” then every n -tuple is equally likely. So, every n -tuple should have (the same) weight $1/m^n$.

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What is the probability of event A in which all three keys hash to different locations, i.e., no collisions?

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$$\Rightarrow P(A) = \frac{20 \cdot 19 \cdot 18}{20^3} = .855$$

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$$P(B) = 1 - P(A) = 1 - .855 = .145$$

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$$\Rightarrow P(A) = \frac{20^n}{20^n}$$

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Since events A and B are complementary

$$P(B) = 1 - P(A) = 1 - \frac{20^n}{20^n}$$

n	Probability of No Collisions
1	1
2	.95
3	.855
4	.72675
5	.5814
6	.43605
7	.305235
8	.19840275
9	.11904165
10	.065472908
11	.032736454
12	.014731404
13	.005892562
14	.002062397
15	.000618719
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17	.0000309359
18	.00000464039
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Probabilities that all elements of set hash to different entries of hash table of size 20 is

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$$p_{n+1} = p_n \frac{20 - n}{20} < p_n,$$

p_n decreases as n increases

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Suppose P is uniform probability measure defined on sample space S . Then for any event E ,

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Note: We have implicitly used this theorem many times already

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$$\begin{aligned} 1 &= P(S) \\ &= P(x_1 \cup x_2 \cup \dots \cup x_{|S|}) \\ &= P(x_1) + P(x_2) + \dots + P(x_{|S|}) \\ &= p|S|. \end{aligned}$$

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E is a subset of S with $|E|$ elements and, therefore,

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Combining these equations gives

$$P(E) = |E|p = |E|(1/|S|) = |E|/|S|.$$

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Use Theorem 5.2

\Rightarrow probability is $4/8 = 1/2$ by Theorem 5.2.

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Sample Space: $\{0, 1, 2, 3\}$

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Sample Space:	$\{0,$	$1,$	$2,$	$3\}$
with weights	$\frac{1}{8}$	$\frac{3}{8}$	$\frac{3}{8}$	$\frac{1}{8}$

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Sample Space: $\{0, 1, 2, 3\}$
with weights $\frac{1}{8} \quad \frac{3}{8} \quad \frac{3}{8} \quad \frac{1}{8}$

Theorem 5.2 doesn't apply to this distribution. For example, let E be the event that the outcome is not positive.

Then $E = \{0\}$ but

$$P(E) = \frac{1}{8} \neq \frac{1}{4} = \frac{|E|}{|S|}$$

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$P(3)$ should be equal $P(0)$

We need

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The **unique** solution:

$$P(0) = \frac{1}{8}, \quad P(1) = \frac{3}{8}, \quad P(2) = \frac{3}{8}, \quad P(3) = \frac{1}{8}$$

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which is **exactly** the non-uniform distribution
we just saw.