

10 flowers: 3B, 3G, 4R →  $\frac{10!}{4!3!3!} = \binom{10}{4,3,3}$

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

$$(a+b+c)^3 = (a+b+c)(a+b+c)(a+b+c) = \binom{3}{3,0,0} a^3 + \dots + \binom{3}{1,1,1} abc$$

$$(a+b+c)^n = \sum_{i+j+k=n} \binom{n}{i,j,k} a^i b^j c^k$$

$$(a_1+a_2+\dots+a_k)^n = \sum_{\substack{i_1+i_2+\dots+i_k=n}} \binom{n}{i_1,i_2,\dots,i_k} a_1^{i_1} \dots a_k^{i_k}$$

$$P\left(\bigcup_{i=1}^n \{i \text{ pairs}\}\right)$$

Birthdays Problem - (Probability of at least one birthday is shared by a pair in 20 people.)

$$C = P(\text{one pair}) + P(\text{two pairs}) + \dots + P(\text{10 pairs})$$

$$\rightarrow 1 - P(\bar{C}) = 1 - P(\text{no pairs})$$

$$P(\bar{C}) = \frac{1}{\frac{365}{365} \cdot \frac{364}{365} \cdot \dots \cdot \frac{346}{365}} = \frac{365 P_{20}}{365^{20}} = \frac{365 P_{20}}{365^{20}}$$

$$1 - \bar{C} = .411 = 41\%$$

A room with  $n$  people  $P(\bar{C}) = 1 - \frac{365 P_n}{365^n}$

coin flip -  $P(H_2 \text{ knowing } H_1) = \frac{1}{2}$  because the second flip will still be H or T →  $\frac{1}{2}$ .

$$\hookrightarrow P(H_2 | H_1)$$

given (pipe)

→  $P(A|B) = P(A)$  → this means  $A$  &  $B$  are "independent" or "informationally irrelevant"

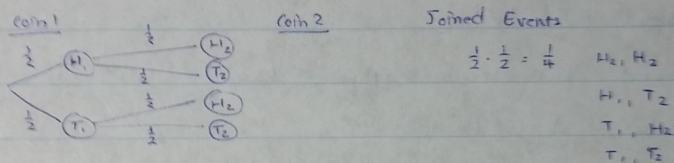


9/24/15 course

ex.  $P(\text{IBM stock } \uparrow \mid \text{raining in Buenos Aires}) = P(\text{IBM stock } \uparrow)$

ex.  $P(H_2, H_1) = P(H_2) \cdot P(H_1)$

demonstration of independence



General:  $A_1, A_2, \dots, A_n$

$$P\left(\bigcap_{i=1}^n A_i\right) = \prod_{i=1}^n P(A_i) = P(A_1) \cdot P(A_2) \cdot P(A_3) \dots P(A_n)$$

DeMare  $\rightarrow P(\geq 1 \text{ double 6 in 24 rolls of dice})$

$$P\left(\bigcup_{i=1}^{24} \{i \text{ double 6}\}\right) = P(1 \text{ double 6}) + P(2 \text{ double 6}) + \dots + P(24 \text{ double 6})$$

$$= 1 - P(\text{no double 6 in 24 rolls})$$

$$\hookrightarrow \text{compensated event} \rightarrow P(\text{no double 6 in 1st roll} \cap \text{no double 6 in 2nd roll} \cap \dots \cap \text{no double 6 in 24th roll})$$

$$= \prod_{i=1}^{24} P(\text{no double 6 in } i^{\text{th}} \text{ rolls})$$

$$\hookrightarrow P(\text{no double 6 in 1st}) = P(\text{no double 6 in 2nd}) \text{ why? (besides independence)}$$

because of common sense! they are the same die

$$= P(\text{no double 6})^{24} = (1 - P(\text{double 6}))^{24} = \left(\frac{35}{36}\right)^{24}$$

$$\downarrow$$

$$P(\text{double 6}) = \frac{1}{6} \cdot \frac{1}{6} = \frac{1}{36}$$

$$P(6/6)$$

$$\hookrightarrow \left(\frac{35}{36}\right)^{24} = .4914 = 49.14\%$$

A is dependent  $\rightarrow P(A|B) \neq P(A)$ ,  $P(B|A) \neq P(B)$

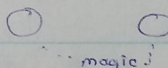
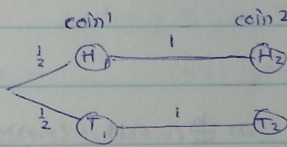
ex.  $P\left(\begin{array}{c} \text{A person} \\ \text{purchases} \\ \text{an apple} \end{array} \mid \begin{array}{c} \text{that} \\ \text{person} \\ \text{has allergy} \end{array}\right) < P(\text{person purchases an apple}) = 5\%$

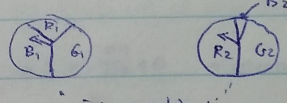
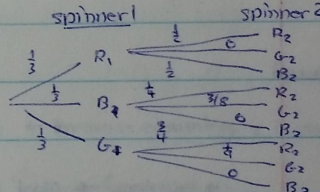
$$\hookrightarrow = 1\%$$



ex.  $P(\text{Q64 on time} | \text{raining}) \leftarrow P(\text{Q64 on time}) = 5\%$   
 $\hookrightarrow 1\%$  ↓ dependent

ultimate dependence  
 ex.  $A, B$  disjoint, are  $A$  &  $B$  independent?  
 $\begin{bmatrix} \overset{A}{0} & \overset{B}{0} \end{bmatrix}$  let's say you flip + get heads, what is  $P(C)$ ? it's 0.  
 $\hookrightarrow P(H_1 | T_1) = 0!!$

ex.  magic!  
 two coins connected by magic  
  
 Are they dependent?  $1 = P(H_2 | H_1) \neq P(H_2) = \frac{1}{2}$   
 $\checkmark$  100%  $\checkmark$  prob of  $H_2$  given  $H_1$   
 unconditional probability  
 $\downarrow$  only care about  $H_2$

ex.  machine!  
  
 Joined Events  
 $\frac{1}{6}$   
 $\frac{0}{6}$   
 $\frac{1}{12}$   
 $\frac{1}{12}$   
 $\frac{1}{4}$   
 $\frac{1}{12}$   
 $\frac{0}{12}$

$R_1, R_2$  dependent?  $\rightarrow$  then  
 $\stackrel{?}{=} P(R_1, R_2) \stackrel{?}{=} P(R_1)P(R_2) \stackrel{?}{=}$   
 $\frac{1}{6} P(R_1, R_2) \stackrel{?}{=} P(R_1)P(R_2) = \frac{1}{3} \left( \frac{1}{6} + \frac{1}{12} + \frac{1}{4} \right) = \frac{1}{6}$   
 $\downarrow$  they are equal  $\leftarrow$  (can get  $R_2$  a bunch of ways)

$\hookrightarrow$  they are independent  
 $\hookrightarrow 0 = P(R_1, G_2) \neq P(R_1)P(G_2) = \frac{1}{3} \cdot \frac{1}{3} = \frac{1}{9}$   
 $\hookrightarrow$  these are dependent.