

LRF & Propensity are objective and deal with a physical word independent of humans – no observer effect



working definition of probability is valid only if $P(A) = \frac{|A|}{|\Omega|}$ if $\forall \omega \ P(\{\omega\}) = \frac{1}{|\Omega|}$

all events are equally likely

 $\Omega := \{ R,G,B \}$ $P(\{R\}) = \frac{|\{R\}|}{|\Omega|} = \frac{1}{3}$? NO...

• e.g. - weather

 $\Omega := \{ \text{ sunny , cloudy , rain , snow } \}$ $P(\{snow\}) = 1/4?$ NO... • e.g. - presidential election $\Omega := \{ \mathsf{Trump} , \mathsf{Clinton} \}$ $P(\{Trump\}) = 1/2?$ NO...

• e.g. - coin experiment $P(H) = P(T) = \frac{1}{2}$? Are you sure?

if $\forall \omega$ P(ω) $\neq \frac{1}{|\Omega|}$, we need a better definition of probability

The word probability has been used in a variety of ways since it was first applied to the mathematical study of games of chance. Does probability measure the real, physical tendency of something to occur or is it a measure of how strongly one believes it will occur, or does it draw on both these elements? In answering such questions, mathematicians interpret the probability values of probability theory. There are two broad categories of probability interpretations which can be called "physical" and "evidential" probabilities. Physical probabilities, which are also called objective or frequency probabilities,

are associated with random physical systems such as roulette wheels, rolling dice

and radioactive atoms. In such systems, a given type of event (such as a die

yielding a six) tends to occur at a persistent rate, or "relative frequency", in a

frequentist accounts (such as those of Venn, Reichenbach and von Mises) and

propensity accounts (such as those of Popper, Miller, Giere and Fetzer).

long run of trials. Physical probabilities either explain, or are invoked to explain,

these stable frequencies. The two main kinds of theory of physical probability are

Long Run Frequency

Long Run Frequency Definition is the most popular. It relies on a large number of trials in order to approximate a probability of a given event. / indicator function -> Bool

 $\mathbb{1}\omega\in\mathsf{A}:=\{\ 1\ \text{if}\ \omega\in\mathsf{A}\ ;\ 0\ \text{if}\ \omega\not\in\mathsf{A}$ Frequentist probability or frequentism is a standard interpretation of probability; it defines an event's probability as the limit of its relative frequency in a large n≠∞ P(A)≈ $^{1}/_{n}$ $\sum_{i} 1_{\omega_{i} \in A}$ thus we only get an approximation

non-general P(Trump) - we cant run this 1000,000 times - only one chance to see what happens

experiments are non repeatable. 1000,000 coin flips will not produce identical results every time.

Propensity Definition propensity - an inclination or natural tendency to behave in a particular way subject to some rational constraints (such as, but not limited to, the axioms of

the election especially since he never done it before. Does Trump

- wikipedia.org

Objects have an inherent propensity to behave one way or another – this reduces/induces LRF

 U_{238} - half life 4.5 billion years , what happens at half-life ? how do we compute this? - time to blow up is random there is an inherent propensity in U238 to blow up

uncomputable non-general P(Trump) – what is the propensity of Trump winning

has an inherent property to be a president?

The propensity theory of probability is one interpretation of the concept of probability. Theorists who adopt this interpretation think of probability as a physical propensity, or disposition, or tendency of a given type of physical situation to yield an outcome of a certain kind, or to yield a long run relative frequency of such an outcome. Propensities are not relative frequencies, but purported causes of the observed stable relative frequencies. Propensities are invoked to explain why repeating a certain kind of experiment will generate a given outcome type at a persistent rate. A central aspect of this explanation is the law of large numbers. This law, which is a consequence of the axioms of probability, says that if (for example) a coin is tossed repeatedly many times, in such a way that its probability of landing heads is the same on each toss, and the outcomes are probabilistically independent, then the relative frequency of heads will (with high probability) be close to the probability of heads on each single toss. This law suggests that stable long-run frequencies are a manifestation of invariant single-case probabilities. Frequentists are unable to take this approach, since relative frequencies do not exist for single tosses of a coin, but only for large ensembles or collectives. Hence, these single-case probabilities are known as propensities or chances. In addition to explaining the emergence of stable relative frequencies, the idea of propensity is motivated by the desire to make sense of single-case probability attributions in quantum mechanics, such as the probability of decay of a particular atom

Logical Theory

It is widely recognized that the term "probability" is sometimes used in contexts where it has nothing to do with physical randomness.[citation needed] Consider, for example, the claim that the extinction of the dinosaurs was probably caused by a large meteorite hitting the earth. Statements such as "Hypothesis H is probably true" have been interpreted to mean that the (presently available) empirical evidence (E, say) supports H to a high degree. This degree of support of H by E has been called the logical probability of H given E, or the epistemic probability of H given E, or the inductive probability of H

The differences between these interpretations are rather small, and may seem inconsequential. One of the main points of disagreement lies in the relation between probability and belief. Logical probabilities are conceived (for example in Keynes' entailment, or degrees of logical consequence, not degrees of belief. (They do, nevertheless, dictate proper degrees of belief, as is discussed below.) Frank P. Ramsey, on the other hand, was skeptical about the existence of such objective logical relations and argued that (evidential) probability is "the logic of partial belief".[10] (p 157) In other words, Ramsey held that epistemic probabilities simply are degrees of rational belief, rather than being logical relations that merely constrain degrees of rational Another point of disagreement concerns the uniqueness of evidential probability, relative to a given state of knowledge. Rudolf Carnap held, for example, that logical principles

propensity - an inclination or natural evidence.[citation needed] Ramsey, by contrast, thought that while degrees of belief are probability) these constraints usually do not determine a unique value.[citation needed] Rational people, in other words, may differ somewhat in their degrees of belief, even if they all have the same information.

Subjective Theory

Subjective probability is a probability derived from an individual's personal judgment about whether a specific outcome is likely to occur. It contains no formal calculations and only reflects the subject's opinions and past experience. Subjective probabilities differ from person to person, and they contains a high degree of personal bias.

everyone has different opinions, thus there is no Grand Truth

Given the same evidence , do all of the people agree on a probability of an event equally?

We ought then to regard the present state of the universe as the effect of its anterior state and as the cause of the one which is to follow. Given for one instant an intelligence which could comprehend all the forces by which nature is animated and the respective situation of the beings who compose it – an intelligence sufficiently vast to submit these data to analysis - it would embrace in the same formula the movements of the greatest bodies of the universe and those of the lightest atom; for it, nothing would be uncertain

sentences), and hence not to depend in any way upon belief. They are degrees of (partial) always determine a unique logical probability for any statement, relative to any body of

the world. (Laplace 1814: 4) - thus you can predict Head or Tails - probability is a result of your ignorance as if you do not know everything about the universe wikipedia.org

1920s - Quantum Mechanics - Double-slit experiment: you can never

In particular, we find the usual admiration for Newtonian mechanics, and the

on Probabilities of 1814 gives one of the most famous formulations of the thesis of universal determinism. This is the formulation involving what is known as

Laplace's demon. I will expound it in the next section.

Universal determinism and Laplace's demon

and the future, as the past would be present to its eyes.

The vast intelligence here described has come to be known as Laplace's demon.

The idea is obviously founded on that of a human scientist (perhaps Laplace

himself) using Newtonian mechanics to calculate the future paths of planets and

comets. Extrapolating from this success, it was natural to suppose that a sufficiently

vast intelligence could calculate the entire future course of the universe. Laplace

himself relates his vast intelligence to human successes in astronomy. As he says:

The human mind offers, in the perfection which it has been able to give to

astronomy, a feeble idea of this intelligence. Its discoveries in mechanics and

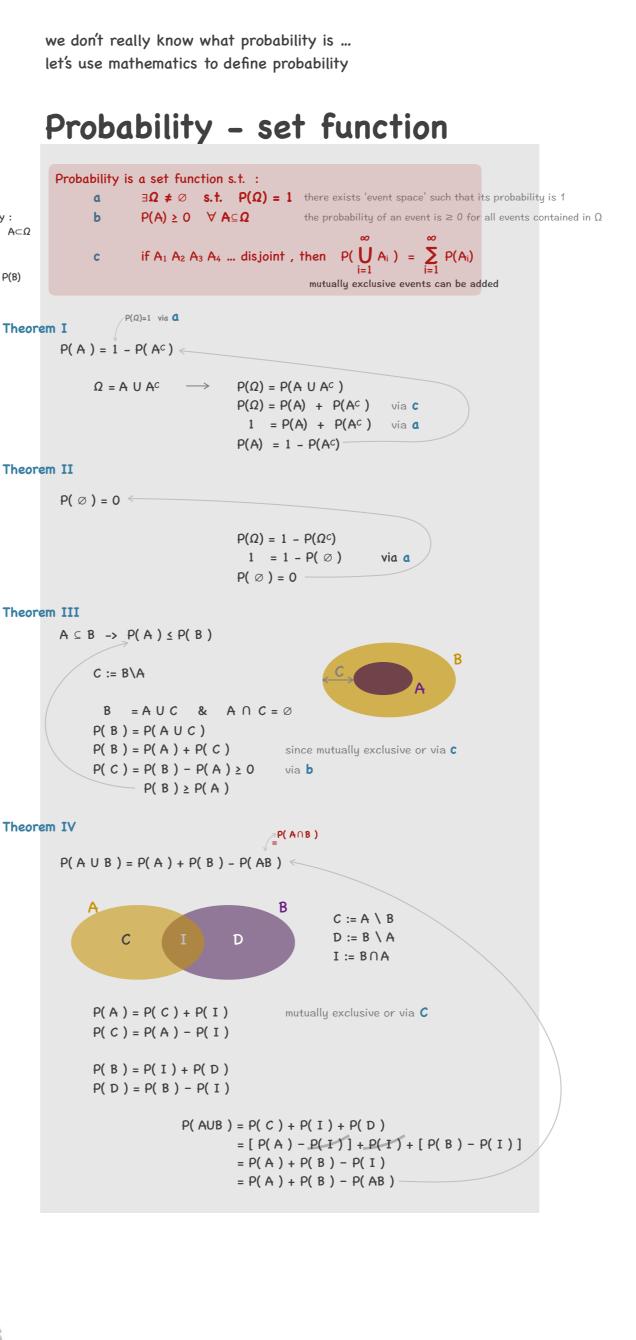
geometry, added to that of universal gravity, have enabled it to comprehend

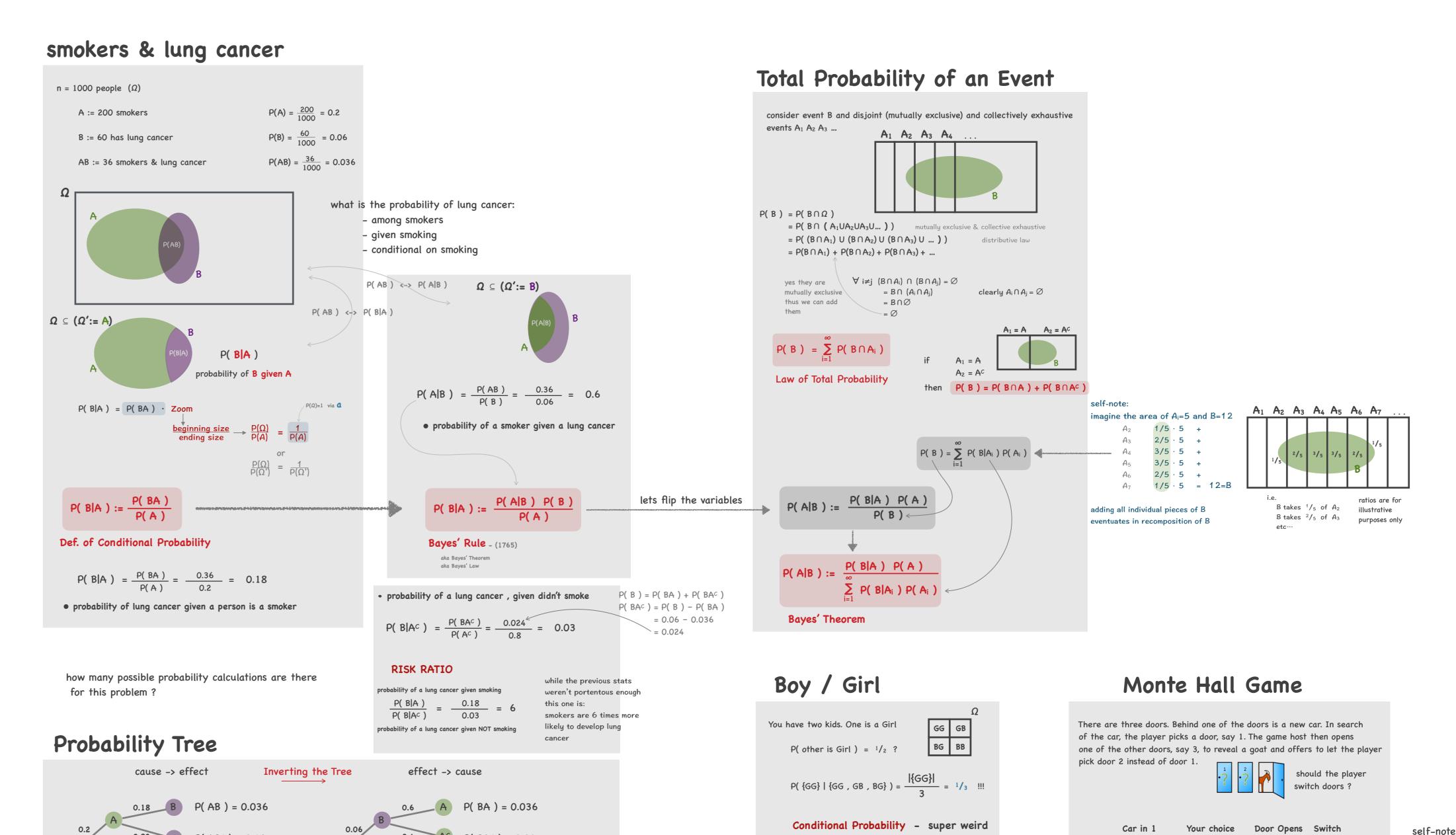
in the same analytical expressions the past and future states of the system of

consequent belief in universal determinism. Indeed, Laplace's Philosophical Essay

predict where the electron is - randomness is embedded in the reality

conclusion: we do not know yet how to define probability





when dealing with conditional probability be

Conditional

Probability

VERY careful !!

interesting P(ACBC) - probability of a NOT smoker given a NOT lung-cancer

1.00

 $P(AB) = P(B) - P(A^{c}B)$

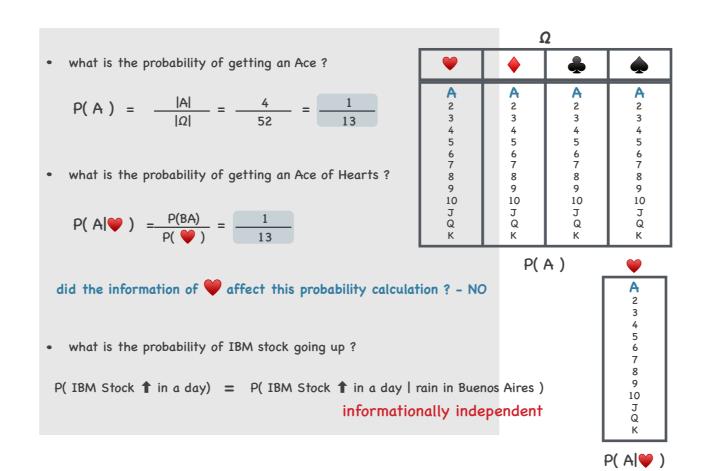
 $P(B) = P(AB) + P(A^{C}B)$

AB = BA commutative law

 $P(A^{c}B^{c}) = 0.776$

 $P(A|B) = 1 - P(A^c|B)$

 $\frac{P(AB)}{P(B)} = 1 - \frac{P(A^{c}B)}{P(B)}$



Def: A and B are independent events if:

P(A|B) = P(A)

P(B|A) = P(B)

Let A_1 A_2 A_3 ... be independent events

 $P(A_1 A_2 A_3) = P(\bigcap A_i) = \prod P(A_i)$

 $P(H_1 | H_2) = P(H_1)$ or $P(H_2 | H_1) = P(H_2)$

True according the the above definition (if both events are truly independent)

 $P(H_2 | H_1) = P(H_2) = 1/2$

 $P(H_1 H_2 H_3 H_4 H_5) = (1/2 \cdot 1/2 \cdot 1/2 \cdot 1/2 \cdot 1/2) = (1/2)^5 = \frac{1^5}{|\Omega^5| = 2^5}$

P(≥ 1 double-6 in 24 rolls) = P(1 6-6 in 24) + P(2 6-6 in 24) +

remember the complement rule ?

= 1 - P(0 6-6 in 24)

= 1 - [1 - P(6-6)]²⁴

 $= 1 - [1 - (1/6)^2]^{24}$

= 0.4914039

= 1 - [1 - P(6) P(6)]²⁴

irrelevant OR

e.g. Flip two coins

e.g. Flip five coins

e.g. Consider rolling a die

ef. of Conditional Probabilit

 $P(B|A) := \frac{P(BA)}{P(A)}$

 $P(BA) = P(B) \cdot P(A)$

Multiplication Rule

numerically identical but

conceptually two different

approaches

EASY !!

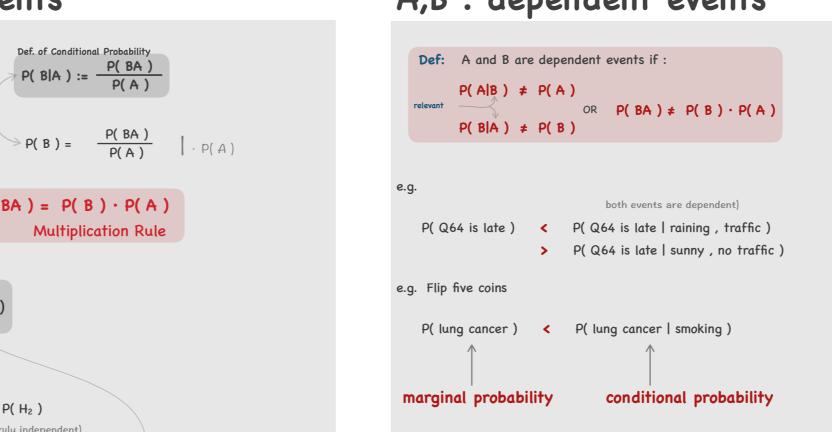
P(3 6-6 in 24) + ... + P(24 6-6 in 24) HARD !!

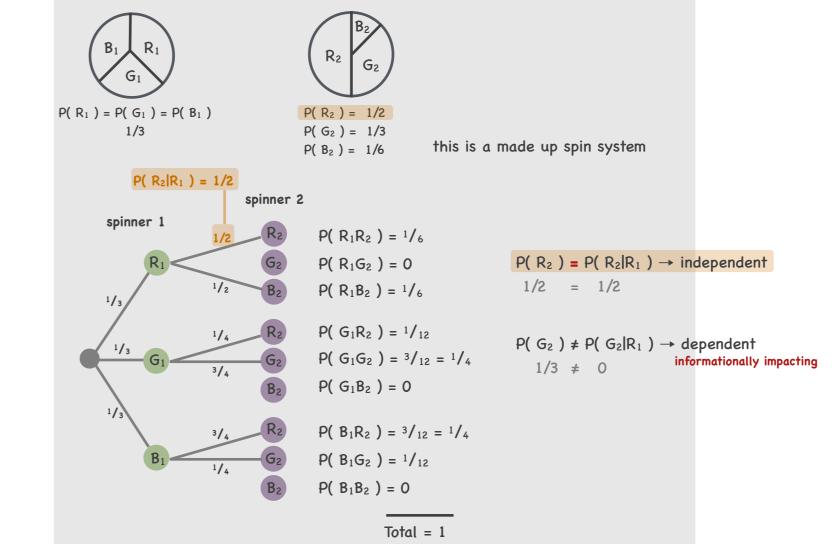
= 1 - P(not 6-6 in 1st ∩ not 6-6 in 2nd ∩ ··· ∩ not 6-6 in 24th)

= 1 - P(not 6-6) 24 4=6-2 ; 2=6-4 replace for P(not 6-6) 24

= 1 - P(not 6-6 in 1st) · P(not 6-6 in 2nd) · ... · P(not 6-6 in 24th)

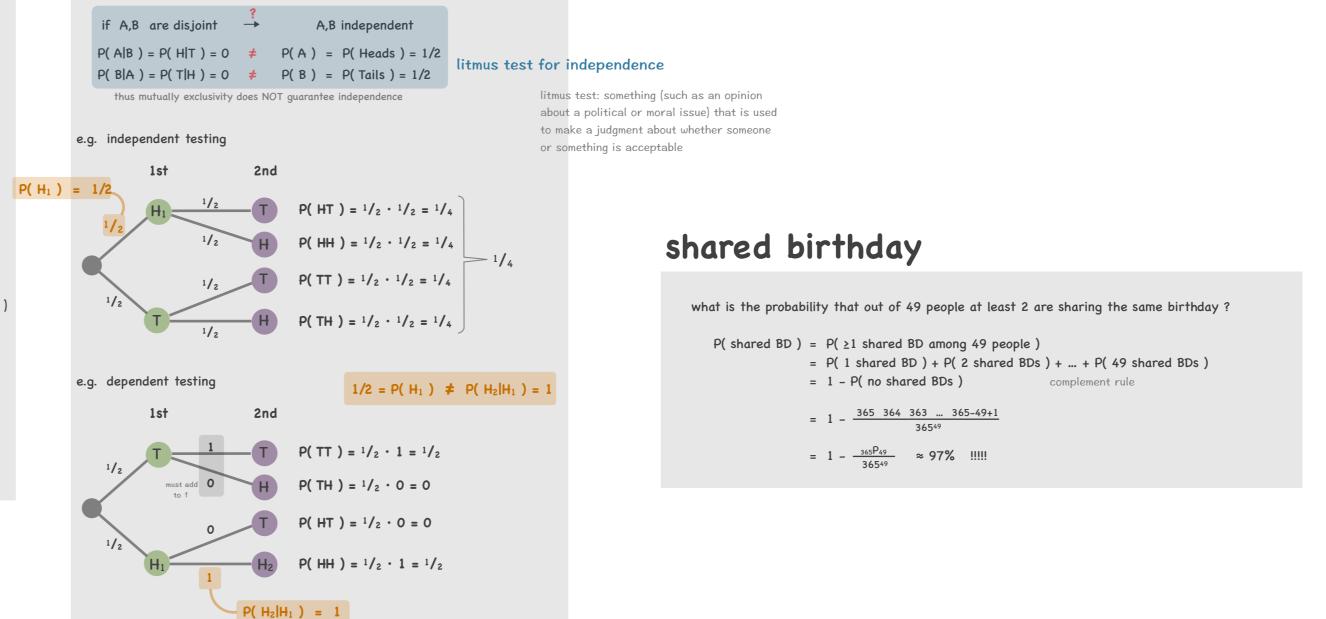






custom spinner system

consider two spinners



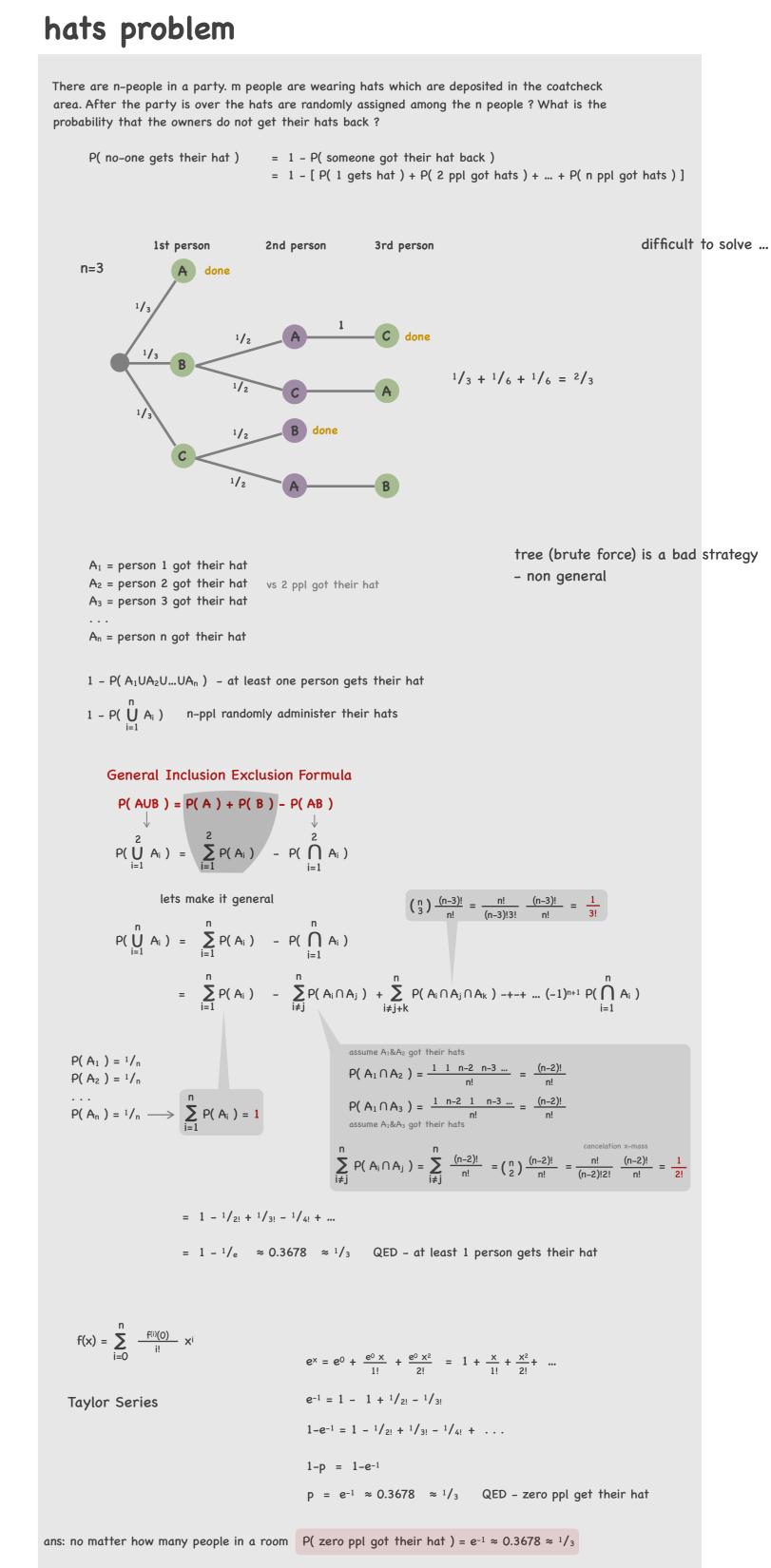
1.00

 $P(A) = P(AB) + P(AB^{c})$

 $P(AB^c) = P(A) - P(AB)$

= 0.164

= 0.2 - 0.036



think of these two loses as one since they originate from the same node

if you switch, your chances of winning are much higher

/3 chances of losing

/3 chances of winning

also note that these ratios switch if you

stick with your original choice, giving you

only 1/3 chances of winning

it pays to switch

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at a particular time.