MATH 3100 SPRING 2022. LECTURE SUMMARIES

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1. Lecture 1. January 19

Introductory lecture, just saying hello to the students.

2. Lecture 2. No deadline

Section 1.1

A recording of an in-class piece, explaining the definition of the probability space Ω, events $\mathcal{F}$, and probability measure $P(A)$.

3. Lecture 3. January 21

Sections 1.1–1.2.

- Recalling $(\Omega, \mathcal{F}, P)$.
- Finite sample spaces, when it is enough to specify $P(\{\omega\})$ for each singleton $\omega \in \Omega$. We only need to have $P(\{\omega\}) \geq 0$ and $\sum_{\omega\in\Omega} P(\{\omega\}) = 1$
- Biased coin, 2 flips — example
- Equally likely outcomes, $P(A) = \frac{\#A}{\#\Omega}$.
- Example with urns.

4. Lecture 4. January 24

Section 1.2. Discussing 3 settings, when we sample k times from n objects. This is an instance of equally likely outcomes. Recall the factorial:

$$\begin{cases} n! = 1 \cdot 2 \cdot 3 \cdot \ldots \cdot n, & n \geq 1 \\ 0! = 1. \end{cases}$$

So, $0! = 1$, $1! = 1$, $2! = 2$, $3! = 6$, $4! = 24$, and so on.

- Sampling with replacement, order matters: $\#\Omega_k = n^k$.
- Sampling without replacement, order matters: $\#\Omega_k = n(n-1)\ldots(n-k+1) = \dfrac{n!}{(n-k)!}$.
- Sampling without replacement, order does not matter:
$$\#\Omega_k = \frac{n(n-1)\ldots(n-k+1)}{k!} = \frac{n!}{k!\,(n-k!)} = \binom{n}{k}.$$
The quantity $\binom{n}{k}$ has a special name, "binomial coefficient".