

MATH 3100 SPRING 2022. LECTURE SUMMARIES

LEONID PETROV

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 (Ω, \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:

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

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: $\#\Omega_k = n(n-1) \dots (n-k+1) = \frac{n!}{(n-k)!}$.
- Sampling without replacement, order does not matter:

$$\#\Omega_k = \frac{n(n-1) \dots (n-k+1)}{k!} = \frac{n!}{k! (n-k)!} = \binom{n}{k}.$$

The quantity $\binom{n}{k}$ has a special name, “binomial coefficient”.

5. LECTURE 5. JANUARY 26

Section 1.3.

- Probability space for rolling a die until you see a “6”
- How to sum the geometric progression
- Continuous sample spaces, $[0, 1]$ with length measure
- How to draw a random line in the plane (one example)

6. LECTURE 6. JANUARY 28

Section 1.4. Rules of probability (theory only).

- Venn diagrams. Probability “behaves like the area of a Venn diagram”
- Decomposing an event
- Complements, also $P(A) = P(AB) + P(AB^c)$
- Monotonicity of probability
- Inclusion-exclusion

7. LECTURE 7. JANUARY 31

Section 1.4. Examples on rules of probability — inclusion/exclusion principle; helpful passing to the complement event A^c .

A first look on random variables: if we flip a fair coin 5 times, and let Y be the number of Heads, what is the probability distribution of Y ? This is described in terms of the probability mass function, which in this case takes the form

$$P(Y = 0) = \frac{1}{32}, \quad P(Y = 1) = \frac{5}{32}, \quad P(Y = 2) = \frac{10}{32}, \quad P(Y = 3) = \frac{10}{32}, \quad P(Y = 4) = \frac{5}{32}, \quad P(Y = 5) = \frac{1}{32}.$$

8. LECTURE 8. FEB 2

Section 1.5. Random variables.

- Definition of a random variable
- Splitting of Ω into level sets
- Discrete, continuous, and other random variables
- Examples of discrete random variables
- Probability mass function (pmf)
- Distribution of a random variable, example of two random variables with the same distribution which are not the same.

9. LECTURE 9. FEBRUARY 4

Sections 2.1, 2.2. Conditional probabilities, Bayes rule.

- Conditional probability — motivating example
- Definition of $P(A | B)$
- Chain product of conditional probabilities
- Total probability formula (averaged conditional probabilities)
- Bayes rule
- An example, testing for rare diseases

10. LECTURE 10. FEBRUARY 7

Section 2.3. Independence.

- Recall Bayes rule. One more example.
- Independence of two events.
- Independence of A, B is equivalent to the independence of A^c, B and of A^c, B^c .
- Examples 2.18, 2.21
- Independence of multiple events means we need lots of product rules.
- Independence of random variables. Coin flips. Digits in uniformly random $\omega \in [0, 1]$.

11. LECTURE 11. FEBRUARY 11

Sections 3.1, 3.2.

- Discrete random variables. They are determined through pmf. Pmf properties (2) - non-negativity, sum to one. Probability through pmf as a sum.
- Continuous random variables, in the same fashion. Probability density function. Properties of pdf (2); Probability through integrals.
- Cumulative distribution function (cdf).
 - definition
 - how it looks for continuous r.v.; connection to pdf
 - how it looks for discrete r.v.

Some examples.

12. LECTURE 11.1. FEBRUARY 11

This is an example of finding cdfs of random variables (X, Y) which are coordinates of a uniformly random point thrown into some figure in the plane.

13. LECTURE 12. FEBRUARY 14

Section 3.3. Expectation.

- Expectation - discrete rv
- Expectation - continuous rv
- Example - Bernoulli; binomial without proof
- Example - geometric
- Derivative technique
- Use derivatives to get expectation of geometric
- Apply to binomial, too