

Distribution Types

The background of the slide is a collage of various gambling-related items. In the upper half, there are green and blue dice, some of which are stacked. A playing card, the King of Clubs, is visible in the upper right corner. The lower half of the slide features a Queen of Clubs playing card and several red dice, some showing different faces with white pips.

Uniform sample spaces

Coin, die, cards

Non-uniform spaces

Tetrahedral die

Uniform Probability Spaces

Generally, outcomes may have different probabilities

Rain $P(\text{rain}) = 10\%$ $P(\text{no rain}) = 90\%$

Uniform (equiprobable) spaces

Uniform distribution

All outcomes are equally likely

Coin $P(h) = P(t) = \frac{1}{2}$

Drastically simplifies probability specification

Uniform Probability Spaces

All outcomes are equally likely

$$\forall x \in \Omega \quad P(x) = p$$

$$1 = \sum_{x \in \Omega} P(x) = \sum_{x \in \Omega} p = |\Omega| \cdot p$$

$$p = 1/|\Omega|$$

$$\sum_{x \in \{3,5\}} x^2 = 3^2 + 5^2 = 34$$

$$\sum_{x \in \{3,5\}} x = 3 + 5 = 8$$

$$\sum_{x \in \{3,5\}} p = p + p = 2p$$

$$\sum_{x \in \Omega} p = p + \dots + p = |\Omega| \cdot p$$

Fair coin

$$P(h) = P(t) = p$$

$$1 = P(h) + P(t) = 2 \cdot p$$

$$p = 1/2$$

Uniform spaces

Every outcome has probability $1/|\Omega|$

Ⓢ

All you need to know is $|\Omega|$!

Notetation
Draw
Uniformly,
Randomly

Fair Coin

$$\Omega = \{ \text{heads, tails} \} = \{ h, t \}$$

$$|\Omega| = 2$$

Flip, or toss

Equally likely

$$P(h) = P(t)$$

Ⓢ

$$P(h) = P(t) = \frac{1}{|\Omega|} = \frac{1}{2}$$



Fair Die

$$\Omega = \{ 1, 2, 3, 4, 5, 6 \}$$

$$|\Omega| = 6$$

Roll

Equally likely

$$P(1) = \dots = P(6)$$

Ⓐ

$$P(1) = \dots = P(6) = \frac{1}{|\Omega|} = \frac{1}{6}$$



Deck of Cards

$$\Omega = \{ \text{cards} \}$$

$$|\Omega| = 52$$

Draw a card

Equally likely



$$P(\text{3 of Clubs}) = \dots = P(\text{Queen of Hearts}) = \frac{1}{|\Omega|} = \frac{1}{52}$$

Uniform → Non

Uniform, equiprobable, spaces

Coin

Die

Cards

In nature, nonuniform spaces abound

rain

grades

words

illnesses

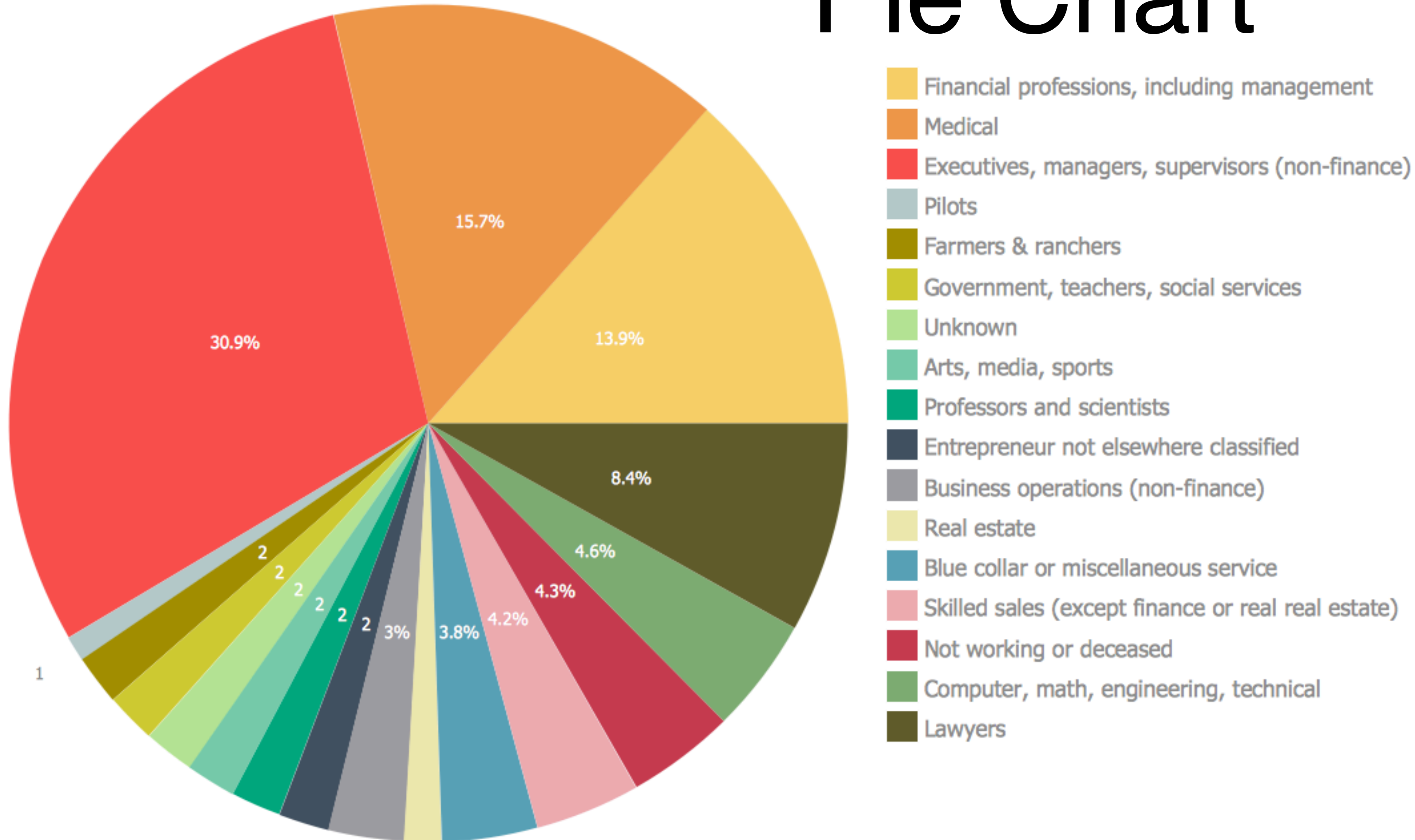
web pages

people

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Pie Chart



Challenge

Non-uniform distribution we can remember

Tetrahedral Die

4-sided, pyramid die

Used in games, D&D

In games die equiprobable

We assume different probabilities

Easy to remember

Face	1	2	3	4
Probability	.1	.2	.3	.4

Conveniently, add to 1

Probability distribution



Do's and Don'ts

Random notation may be confusing at first

Which expressions are valid?



$P(X = 3)$ fair die: $\frac{1}{6}$

$P(3) \stackrel{\text{def}}{=} P(X = 3)$

$P(x)$ specify x , e.g., for $\forall x, P(x) = \frac{1}{4}$



$P(1 = 3)$ 0

$P(X)$ random value

Possible, but less common.
Make sure it's what you mean.



$P(x = 3)$

Even less likely, probably wrong

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Events

