

CS 107, Probability, Spring 2019

Lecture 09

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AUA

6 February 2019

- Classical Probability Models: Geometric Probabilities
- Conditional Probabilities

Air Passenger Problem

A fully-booked plane is about to be boarded by its hundred passengers. The first passenger loses his boarding card and sits down in a random place. From then on, a passenger, whenever finding his seat taken, very politely sits somewhere at random.

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- If $A \subset \Omega$ is an Event (if A has a finite measure), then we define

$$\mathbb{P}(A) = \frac{\text{measure}(A)}{\text{measure}(\Omega)}.$$

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Problem: Assume we are throwing a darts missile into the quadratic darts board $\Omega = [-1, 1] \times [-1, 1]$. What is the probability that we will hit a point inside the unit disk?

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Just kidding 😊

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Conditional Probabilities, Cont'd

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- What is the probability that the card will be a Queen, if the card drawn is of Diamonds?

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- d. If A_1, \dots, A_n are some **mutually disjoint** events, then

$$\mathbb{P}(A_1 \cup A_2 \cup \dots \cup A_n | B) = \mathbb{P}(A_1|B) + \mathbb{P}(A_2|B) + \dots + \mathbb{P}(A_n|B);$$

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- e. If A_1, \dots, A_n, \dots are some **mutually disjoint** events, then

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Properties of Conditional Probabilities, Cont'd

f. If A_1, A_2, B are some events and $\mathbb{P}(B) \neq 0$, then

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$$\mathbb{P}(A \cap B) = \mathbb{P}(A | B) \cdot \mathbb{P}(B) = \mathbb{P}(B | A) \cdot \mathbb{P}(A);$$

- h. (multiplication or chain rule) If A_1, \dots, A_n are some events, then

$$\begin{aligned} \mathbb{P}(A_1 \cap A_2 \cap \dots \cap A_n) &= \mathbb{P}(A_1) \cdot \mathbb{P}(A_2 | A_1) \cdot \mathbb{P}(A_3 | A_1 \cap A_2) \cdot \dots \\ &\quad \cdot \mathbb{P}(A_n | A_1 \cap A_2 \cap \dots \cap A_{n-1}). \end{aligned}$$

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- Please note also that

$$\mathbb{P}(\bar{A}|B) = 1 - \mathbb{P}(A|B),$$

but, in general,

$$\mathbb{P}(A|\bar{B}) \neq 1 - \mathbb{P}(A|B).$$

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King's Sister Problem: In the middle ages there was a story about a King. The parents of the King had 2 children. What is the probability that the other child is the sister of the King?

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