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- Classical probabilityGeometrical probability



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□ A Random Variable $X(O_i) \in \mathbb{R}$;

It is a function that transforms random outcomes into numbers that we can actually work with in mathematics;



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= $P(O_{i_1}) + \dots + P(O_{i_n}) = p_{i_1} + \dots + p_{i_n}$

for some
$$i_1, \ldots, i_\ell \in \{1, \ldots, n\}$$
, for $\ell < n$;



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Random Events and Venn's diagrams

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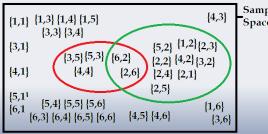
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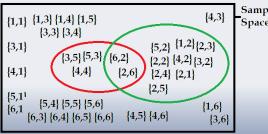
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More complex events...

 \Box Union of three random events A, B and C;

$$P(A \cup B \cup C) = P(A) + P(B) + P(C)$$
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☐ What about a multiple intersection of random events?

$$P(A \cap B \cap C) = ???$$



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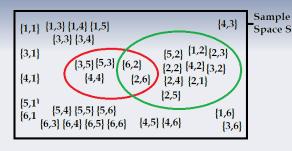
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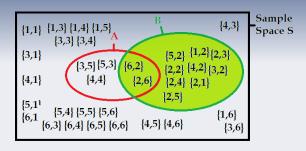
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$$P(A|B) \ge 0$$
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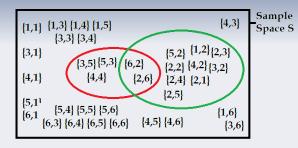
for $A, A_1, A_2 \subseteq \mathcal{S}$ such that $A_1 \cap A_2 = \emptyset$;



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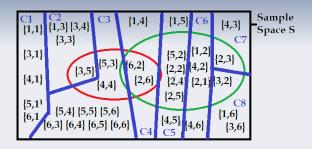




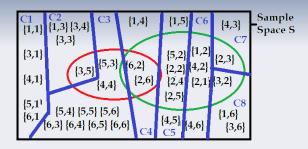


STAT 235 | 2



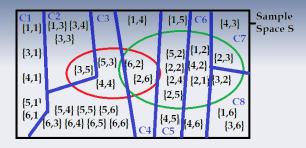






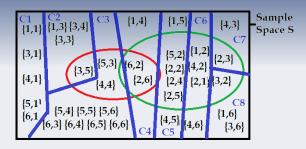
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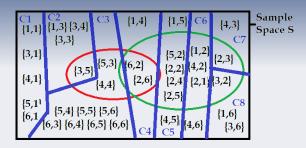




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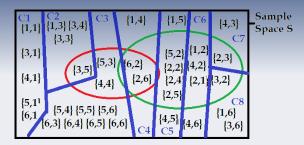




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- ☐ The Law of Total Probability

$$P(A) = \sum_{i=1}^{8} P(A|C_i)P(C_i)$$



Examples...

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$$P(B) = P(B|A)P(A) + P(B|A')P(A') = 0.8 \times 0.3 + 0.1 \times 0.7$$



Examples...

- ☐ There are 70 % of boys and 30 % of girls in this class:
 - out of boys, there is 10 % of them with long hairs;
 - ut of girls, there is 80 % of them with long hairs;
- ☐ What is the change that a randomly selected person has a long hair?

A = [randomly selected person is a girl]

B = [randomly selected person has a long hair]

$$P(A) = 0.3$$
 $P(B|A) = 0.8$
 $P(A') = 1 - P(A) = 0.7$ $P(B|A') = 0.1$

$$P(B) = P(B|A)P(A) + P(B|A')P(A') = 0.8 \times 0.3 + 0.1 \times 0.7$$

= 0.31 (31 %)



Bayes Theorem

$$P(A_i|B) = \frac{P(B|A_i).P(A_i)}{\sum_{j=1}^{n} P(B|A_j).P(A_j)}$$



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- very easy to prove (using The Law of Total Probability);
- very useful for practical examples;
- \square probability $P(A_i|B)$ is called a "posterior probability";
- \square probability $P(A_i)$ is called a "prior probability";



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All three statements above are equivalent and each of them directly implies the other two!



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- Let us consider three different events:
 - \Box A = [on blue dice there is an even number];
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$$\frac{1}{4} = P(A \cap B \cap C) \neq P(A).P(B).P(C) = \frac{1}{8}$$



Memory & Independence

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- how does a mechanism with memory affects an independence property?



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- what is the probability of pulling an ace from a card deck?
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Memory & Independence

- □ random mechanisms with and without memory...
- □ how does a mechanism with memory affects an independence property?
- what is the probability of pulling an ace from a card deck?
- ☐ what is the probability of pulling two aces in row?
 - ☐ under the condition that each card is returned back?
 - under the condition that the card is not returned back?





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☐ The concept of geometrical probability was proposed to be used instead to avoid such problems...



What is useful to remind...

- Permutations and combinations...
 (drawing with replacement or without replacement)
- Should we account for ordering or not? (permutations or combinations should be used?)
- What is the Multiplication Rule? (how to use it together with permutations or combinations)



To be continued...

- Random Variable Definition;
- ☐ Discrete and Continuous Random Variables;
- Random Variable Characteristics;
- Chebyshev's Inequality;
- Joint and Marginal Distribution;
- ☐ Functions of Random Variables;