

Probability---Introduction

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- **Equally Likely Events:** Events that have the same chance of occurring

$$P(E) = \frac{\text{The number of outcomes in } E}{\text{The Total Number of Outcomes in } S}$$

$$P(E) = \frac{|E|}{|S|}, \text{ where } E \text{ be the equally likely event, and } S \text{ be the S. S}$$

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The identification of the sample space depends on the problem at hand. For instance, in the exercise of forecasting tomorrow weather, the sample space consists of all meteorological situations: rain (R), sun (S), cloud (C), typhoon (T) etc.

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In this case, we are sure that if A occurs then B cannot. Clearly, we have $A, A^- = \emptyset$.

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Axiom (3) was known as countable additivity and it is rejected by a school of probability who replace the countable additivity by finite additivity.

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Applying Four-Step Method

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- Define event of interest
- Compute outcome probabilities
- Compute event probability

Applying Four-Step Method

<http://www.maths.qmul.ac.uk/~pjc/notes/prob.pdf>

https://services.math.duke.edu/~rtd/PTE/PTE4_1.pdf

<http://users.uoa.gr/~dcheliotis/Stirzaker%20D.%20-%20Probability%20and%20random%20variables.%20A%20beginner's%20guide%20-%20CUP%201999.pdf>

<https://cran.r-project.org/web/packages/IPSUR/vignettes/IPSUR.pdf>

https://people.ucsc.edu/~abrsvn/intro_prob_1.pdf

Probability without and with Replacement

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Formula-With Replacement: The formula for finding the combined probability of events obtained with replacement, we simply find the product of the probabilities of the event directly:

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

Probability without Replacement

Example 1: We have a bag containing 4 yellow, 5 green and 6 orange candies. We draw two candies without replacement. Find the probability of getting both candies green.

Solution: Clearly $n(S) = 4 + 5 + 6 = 15$

Let A be the event of drawing a green candy first.

Then $P(A) = 5/15$

Now since we are not replacing back, thus, number of green candies left in bag now is 4 and total number of candies is 14.

Let B be the vent of drawing a green candy again.

Then $P(B|A) = 4/14$.

Thus the probability of getting both candies green = $P(A \& B)$

$$= P(A) * P(B|A)$$

$$= 5/15 * 4/14$$

$$= 1/3 * 2/7 = 2/21$$

Probability without Replacement

Example 2: A jar contains 10 blue balls and 11 red balls. Two balls are drawn without replacement. What is the probability of getting two red balls.

Solution: Total number of balls = $10 + 11 = 21$

Let $P(A)$ = Probability of getting first red ball and $P(B)$ = Probability of getting second red ball

Therefore: $P(A) = 11/21$

After first withdraw we are left with 20 balls, So $P(B) = 10/20$

Probability of getting two red balls = $P(A)P(B) = 11/21 \times 10/20$
 $= 110/420 = 11/42$

Probability with Replacement

Example 1: Given is a basket of fruits containing 4 oranges, 5 apples and 1 pears. We pick three fruits with replacement from the basket. Find the probability of getting an orange and two apples.

Solution: Here, $n(S) = 4 + 5 + 1 = 10$

Let A be the event of drawing n orange first.

Then $P(A) = 4/10$.

As we have replaced back after every pick, so the events are completely independent.

Let B be the event of drawing an apple.

Then $P(B) = 5/10$.

Let C be the event of drawing second apple.

Then $P(C) = 5/10$

Thus the probability of getting an orange and two apples with replacement

$$= P(A \& B \& C)$$

$$= P(A) * P(B) * P(C)$$

$$= 4/10 * 5/10 * 5/10$$

$$= 2/5 * 1/2 * 1/2 = 1/2$$

Probability with Replacement

Example 2: A basket contains 3 apples and 7 oranges. A fruit is drawn and put back in the basket. This process is repeated 3 times. What is the probability that selected three fruits are orange?

Solution: A basket contains 3 apples and 7 oranges.

Total number of fruits = $3 + 7 = 10$

Since fruit was put back in the basket after each drawn, clearly this is the case of experiment "with replacement".

The probability for each drawn = $7/10$ i.e. $P(\text{orange}) = 7/10$. Therefore
probability of 3 oranges = $7/10 \times 7/10 \times 7/10$ or
 $P(\text{orange} \cap \text{orange} \cap \text{orange}) = 7/10 \times 7/10 \times 7/10 = 343/1000 = 0.343$

<http://www.probabilityformula.org/probability-with-replacement.html#>

Probability with Replacement

N Choose K or NcK .

$$\binom{n}{c}{k} = \frac{n!}{(n - k)! k!}$$