

W01 - Examples

Events and outcomes

Coin flipping

Flip a fair coin two times and record both results.

- *Outcomes*: sequences, like HH or TH .
- *Sample space*: all possible sequences, i.e. the set $S = \{HH, HT, TH, TT\}$.
- *Events*: for example:
 - $A = \{HH, HT\} = \text{"first was heads"}$
 - $B = \{HT, TH\} = \text{"exactly one heads"}$
 - $C = \{HT, TH, HH\} = \text{"at least one heads"}$

With this setup, we may combine events in various ways to generate other events:

Complex events: for example: $A \cap B = \{HT\}$, or in words:

“first was heads” AND “exactly one heads” = “heads-then-tails”

Notice that the last one is a *complete description*, namely the *outcome* HT .

$A \cup B = \{HH, HT, TH\}$, or in words:

“first was heads” OR “exactly one heads”
= “starts with heads, else it’s tails-then-heads”

Coin flipping: counting subsets

Flip a fair coin five times and record the results.

How many elements are in the sample space? (How big is S ?)

How many events are there? (How big is $\mathcal{F}$?)

[Solution](#)

Probability models

Lucia is Host or Player

The professor chooses three students at random for a game in a class of 40, one to be Host, one to be Player, one to be Judge. What is the probability that Lucia is either Host or Player?

Solution

(1) Set up the probability model.

Label the students 1 to 40. Write L for Lucia’s number.

Outcomes: assignments such as $(H, P, J) = (2, 5, 8)$

These are ordered triples with *distinct* entries in $1, 2, \dots, 40$.

Sample space: S is the collection of all such distinct triples

Events: any subset of S

Probability measure: assume all outcomes are equally likely, so $P[(i, j, k)] = P[(r, l, p)]$ for all i, j, k, r, l, p

In total there are $40 \cdot 39 \cdot 38$ triples of distinct numbers.

Therefore $P[(i, j, k)] = \frac{1}{40 \cdot 39 \cdot 38}$ for any *specific* outcome (i, j, k) .

Therefore $P[A] = \frac{|A|}{40 \cdot 39 \cdot 38}$ for any event A . (Recall $|A|$ is the *number* of outcomes in A .)

(2) Define the desired event.

Want to find $P[\text{“Lucia is Host or Player”}]$

Define $A = \text{“Lucia is Host”}$ and $B = \text{“Lucia is Player”}$. Thus:

$$A = \{(L, j, k) \mid \text{any } j, k\}, \quad B = \{(i, L, k) \mid \text{any } i, k\}$$

So we seek $P[A \cup B]$.

(3) Compute the desired probability.

Importantly, $A \cap B = \emptyset$ (mutually exclusive).

There are no outcomes in S in which Lucia is *both* Host and Player.

By *additivity*, we infer $P[A \cup B] = P[A] + P[B]$.

Now compute $P[A]$.

There are $39 \cdot 38$ ways to choose j and k from the students besides Lucia.

Therefore $|A| = 39 \cdot 38$.

Therefore:

$$P[A] \ggg \frac{|A|}{40 \cdot 39 \cdot 38} \ggg \frac{39 \cdot 38}{40 \cdot 39 \cdot 38} \ggg \frac{1}{40}$$

Now compute $P[B]$. It is similar: $P[B] = \frac{1}{40}$.

Finally compute that $P[A] + P[B] = \frac{1}{20}$, so the answer is:

$$P[A \cup B] \ggg P[A] + P[B] \ggg \frac{1}{20}$$

iPhones and iPads

At Mr. Jefferson's University, 25% of students have an iPhone, 30% have an iPad, and 60% have neither.

What is the probability that a randomly chosen student has *some* iProduct? (Q1)

What about *both*? (Q2)

Solution

(1) Set up the probability model.

A student is chosen at random: an *outcome* is the chosen student.

Sample space S is the set of all students.

Write O = “has iPhone” and A = “has iPad” concerning the chosen student.

All students are equally likely to be chosen: therefore $P[E] = \frac{|E|}{|S|}$ for any event E .

Therefore $P[O] = 0.25$ and $P[A] = 0.30$.

Furthermore, $P[O^c A^c] = 0.60$. This means 60% have “not iPhone AND not iPad”.

(2) Define the desired event.

Q1: desired event = $O \cup A$

Q2: desired event = OA

(3) Compute the probabilities.

We do not believe O and A are exclusive.

Try: apply inclusion-exclusion:

$$P[O \cup A] = P[O] + P[A] - P[OA]$$

We know $P[O] = 0.25$ and $P[A] = 0.30$. So this formula, with given data, RELATES Q1 and Q2.

Notice the complements in $O^c A^c$ and try *Negation*.

Negation:

$$P[(OA)^c] = 1 - P[OA]$$

DOESN'T HELP.

Try again: *Negation:*

$$P[(O^c A^c)^c] = 1 - P[O^c A^c]$$

And De Morgan (or a Venn diagram!):

$$(O^c A^c)^c \gg \gg O \cup A$$

Therefore:

$$\begin{aligned} P[O \cup A] &\gg \gg P[(O^c A^c)^c] \\ &\gg \gg 1 - P[O^c A^c] &\gg \gg 1 - 0.6 = 0.4 \end{aligned}$$

We have found Q1: $P[O \cup A] = 0.40$.

Applying the RELATION from inclusion-exclusion, we get Q2:

$$P[O \cup A] = P[O] + P[A] - P[OA]$$

$$\gg \gg \quad 0.40 = 0.25 + 0.30 - P[OA]$$

$$\gg \gg \quad P[OA] = 0.15$$

Conditional probability

Coin flipping: at least 2 heads

Flip a fair coin 4 times and record the outcomes as sequences, like HHTH.

Let $A_{\geq 2}$ be the event that there are at least two heads, and $A_{\geq 1}$ the event that there is at least one heads.

First let's calculate $P[A_{\geq 2}]$.

Define A_2 , the event that there were exactly 2 heads, and A_3 , the event of exactly 3, and A_4 the event of exactly 4. These events are exclusive, so:

$$P[A_{\geq 2}] = P[A_2 \cup A_3 \cup A_4] \gg \gg P[A_2] + P[A_3] + P[A_4]$$

Each term on the right can be calculated by counting:

$$P[A_2] = \frac{|A_2|}{2^4} \gg \gg \frac{\binom{4}{2}}{16} \gg \gg \frac{6}{16}$$

$$P[A_3] = \frac{|A_3|}{2^4} \gg \gg \frac{\binom{4}{1}}{16} \gg \gg \frac{4}{16}$$

$$P[A_4] = \frac{|A_4|}{2^4} \gg \gg \frac{\binom{4}{0}}{16} \gg \gg \frac{1}{16}$$

Therefore, $P[A_{\geq 2}] = \frac{11}{16}$.

Now suppose we find out that “at least one heads definitely came up”. (Meaning that we know $A_{\geq 1}$.) For example, our friend is running the experiment and tells us this fact about the outcome.

Now what is our estimate of likelihood of $A_{\geq 2}$?

The formula for conditioning gives:

$$P[A_{\geq 2} \mid A_{\geq 1}] = \frac{P[A_{\geq 2} \cap A_{\geq 1}]}{P[A_{\geq 1}]}$$

Now $A_{\geq 2} \cap A_{\geq 1} = A_{\geq 2}$. (Any outcome with at least two heads automatically has at least one heads.) We already found that $P[A_{\geq 2}] = \frac{11}{16}$. To compute $P[A_{\geq 1}]$ we simply **add** the probability $P[A_1]$, which is $\frac{4}{16}$, to get $P[A_{\geq 1}] = \frac{15}{16}$.

Therefore:

$$P[A_{\geq 2} \mid A_{\geq 1}] = \frac{11/16}{15/16} \gg \gg \frac{11}{15}$$

Multiplication: flip a coin, then roll dice

Flip a coin. If the outcome is heads, roll two dice and add the numbers. If the outcome is tails, roll a single die and take that number. What is the probability of getting a tails AND a number at least 3?

Solution

(1) This “two-stage” experiment lends itself to a solution using the multiplication rule for conditional probability.

Label the events of interest.

Let H and T be the events that the coin showed heads and tails, respectively.

Let $A_1, \dots, A_{12}$ be the events that the final number is $1, \dots, 12$, respectively.

The value we seek is $P[TA_{\geq 3}]$.

(2) Observe known (conditional) probabilities.

We know that $P[H] = \frac{1}{2}$ and $P[T] = \frac{1}{2}$.

We know that $P[A_5 | T] = \frac{1}{6}$, for example, or that $P[A_2 | H] = \frac{1}{36}$.

(3) Apply “multiplication” rule.

This rule gives:

$$P[TA_{\geq 3}] = P[T] \cdot P[A_{\geq 3} | T]$$

We know $P[T] = \frac{1}{2}$ and can see by counting that $P[A_{\geq 3} | T] = \frac{2}{3}$.

Therefore $P[TA_{\geq 3}] = \frac{1}{3}$.

Multiplication: draw two cards

Two cards are drawn from a standard deck (without replacement).

What is the probability that the first is a 3, and the second is a 4?

Solution

(1) This “two-stage” experiment lends itself to a solution using the multiplication rule for conditional probability.

Label events.

Write T for the event that the first card is a 3

Write F for the event that the second card is a 4.

We seek $P[TF]$.

(2) Write down knowns.

We know $P[T] = \frac{4}{52}$. (It does not depend on the second draw.)

Easily find $P[F | T]$.

(3) If the first is a 3, then there are four 4s remaining and 51 cards.

So $P[F \mid T] = \frac{4}{51}$.

(4) Apply multiplication rule.

Multiplication rule:

$$P[TF] = P[T] \cdot P[F \mid T]$$

$$P[TF] = \frac{4}{52} \cdot \frac{4}{51} \ggg \frac{4}{13 \cdot 51}$$

Therefore $P[TF] = \frac{4}{663}$

Marble transferred, marble drawn

Setup:

- Bin 1 holds five red and four green marbles.
- Bin 2 holds four red and five green marbles.

Experiment:

- You take a random marble from Bin 1 and put it in Bin 2 and shake Bin 2.
- Then you draw a random marble from Bin 2 and look at it.

What is the probability that the marble you look at is red?

[Solution](#)