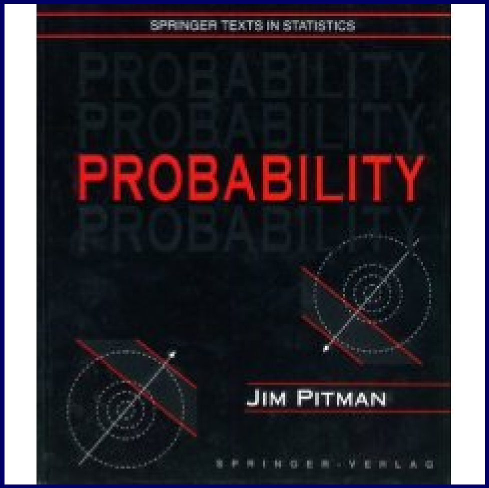
Introduction to probability

Stat 134 FAll 2005

Berkeley



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Follows Jim Pitman's book:

Probability

Sections 1.6

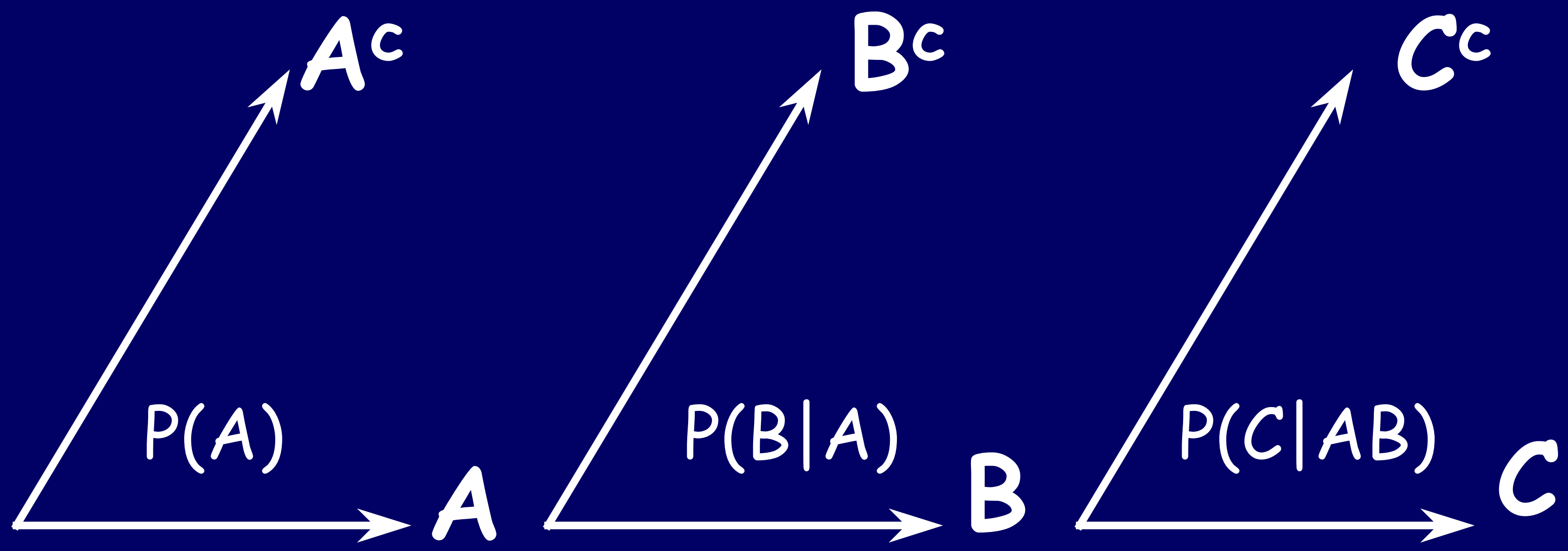
Multiplication rule for 3 Events

The Multiplication rule for two events says:

$$P(AB) = P(A)\,P(B \mid A)$$

The Multiplication rule extend to 3 Events:

$$P(ABC) = P(AB)P(C \mid AB) = P(A)\,P(B \mid A)\,P(C \mid AB)$$

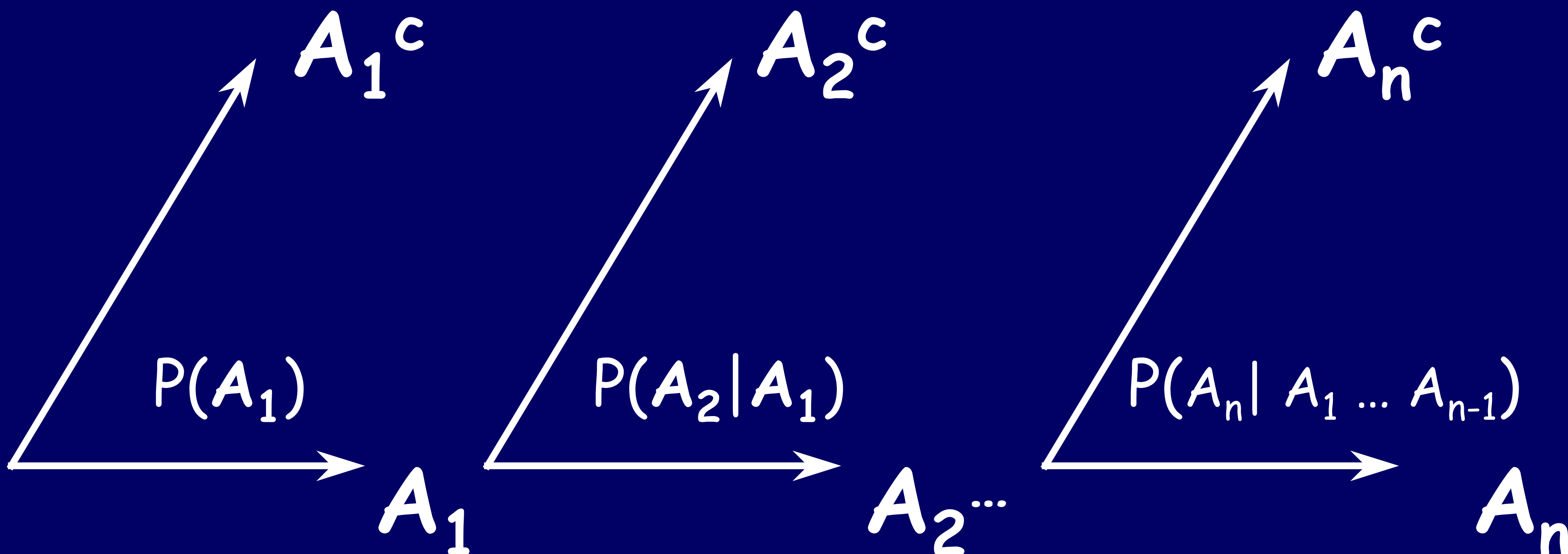


Multiplication rule for n Events

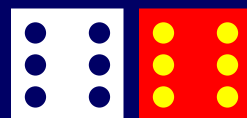
Similarly, it extends to n events:

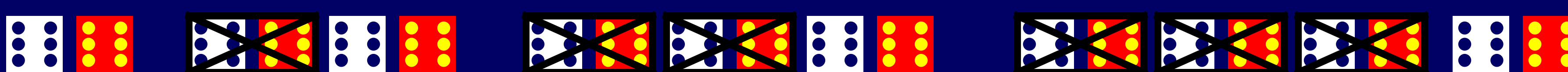
$$P(A_1 A_2 \ldots A_n) = P(A_1 \ldots A_{n-1}) P(A_n | A_1 \ldots A_{n-1})$$

$$= P(A_1)\, P(A_2|A_1)\, P(A_3|A_1 A_2) \ldots P(A_n|\, A_1 \ldots A_{n-1})$$



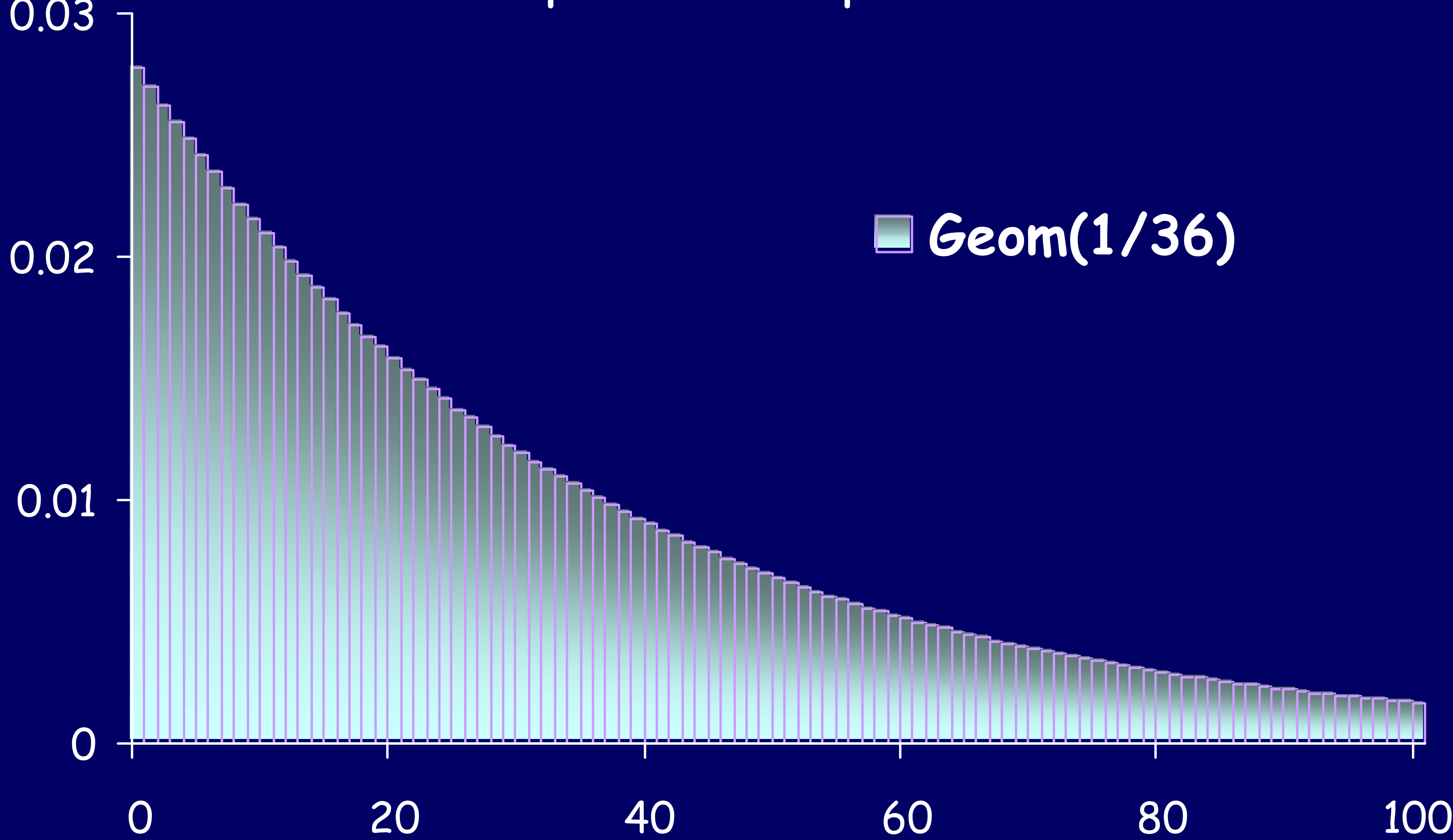
Shesh Besh Backgammon

We roll two dice. What is the chance that we will roll out Shesh Besh:  for the first time on the n'th roll?



$$P = \frac{1}{36} \qquad \frac{35}{36}\,\frac{1}{36} \qquad \frac{35}{36}\,\frac{35}{36}\,\frac{1}{36} \qquad \frac{35}{36}\,\frac{35}{36}\,\frac{35}{36}\,\frac{1}{36}$$

This is a Geometric Distribution with parameter p=1/36.



The Geometric distribution

In Geom(p) distribution the probability of the outcome n for

n=1,2,3... is given by:

$$p\,(1-p)^{n-1}$$

Sanity check: is $\sum_{n=1}^{1} p(1-p)^{n-1} = 1$?

The Birthday Problem

If there are n students in the class, what is the chance that at least two of them have the same birthday?

P(at least 2 have same birthday) =
1 – P(No coinciding birthdays).

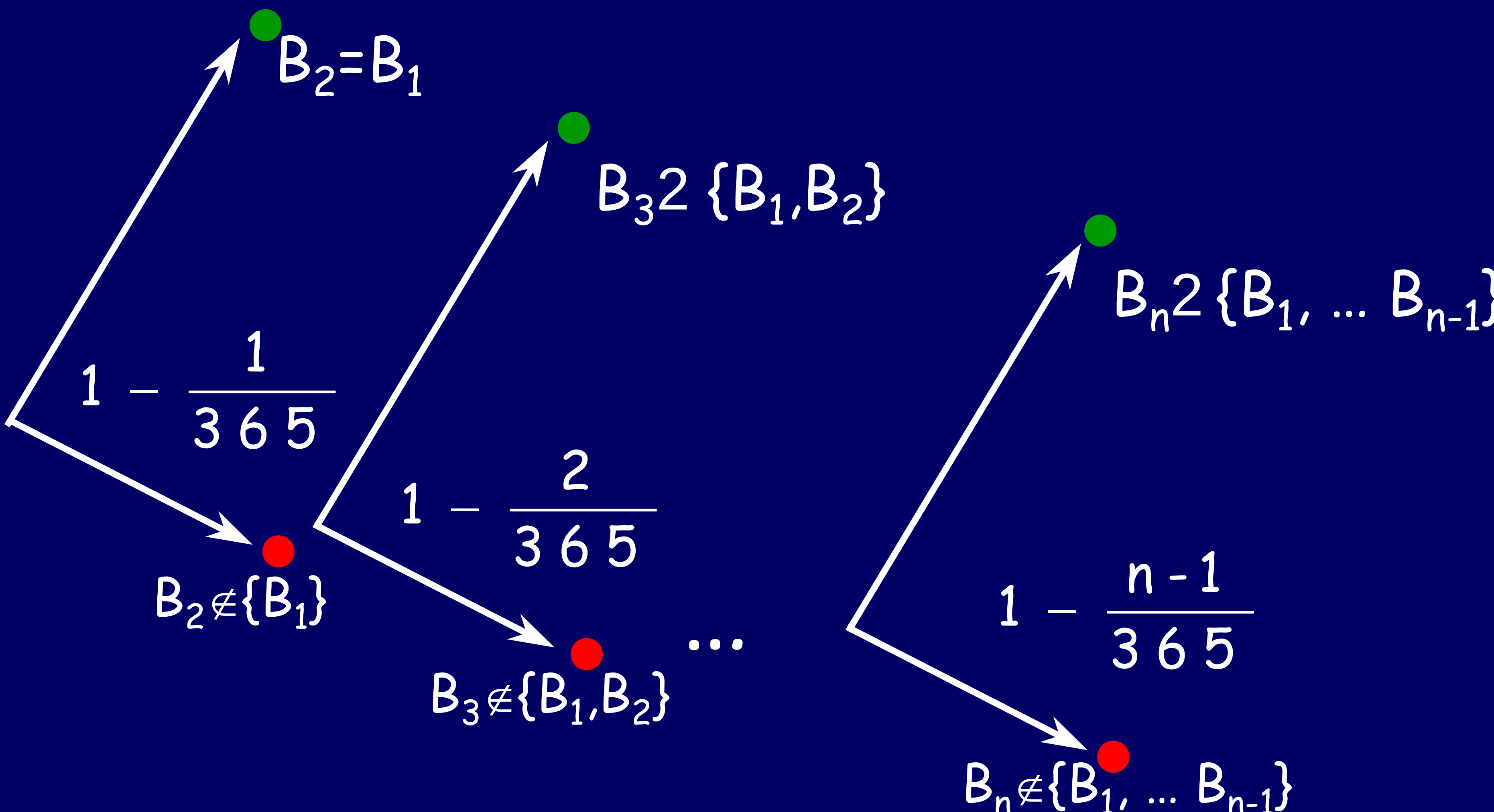
Let B_i be the birthday of student number i.

The probability of no coinciding birthdays is:

$$P(B_2 \notin \{B_1\} \ \&\ B_3 \notin \{B_1,B_2\} \ \&\ \ldots \ \&\ B_n \notin \{B_1,\ldots,B_{n-1}\}).$$

Use multiplication rule to find

$P(B_2 \notin \{B_1\}\ \&\ B_3 \notin \{B_1,B_2\}\ \&\ \ldots\ \&\ B_n \notin \{B_1,\ldots,B_{n-1}\})$.



The Birthday Problem

P(at least 2 have same birthday) =

1 – P(No coinciding birthdays) =

$$1-\left(1-\frac{1}{365}\right)\left(1-\frac{2}{365}\right)\ldots\left(1-\frac{n-1}{365}\right)$$

Q: How can we compute this for large n?

A: Approximate!

The Birthday Problem

log(P(No coinciding birthdays))=

$$= \log((1-\frac{1}{365})(1-\frac{2}{365})\ldots(1-\frac{n-1}{365}))$$

$$= \log(1-\frac{1}{365}) + \log(1-\frac{2}{365}) + \ldots + \log(1-\frac{n-1}{365})$$

$$\approx -\frac{1}{365} - \frac{2}{365} - \ldots - \frac{n-1}{365}$$

$$= -\frac{1}{365}(\frac{1}{2}n(n-1))$$

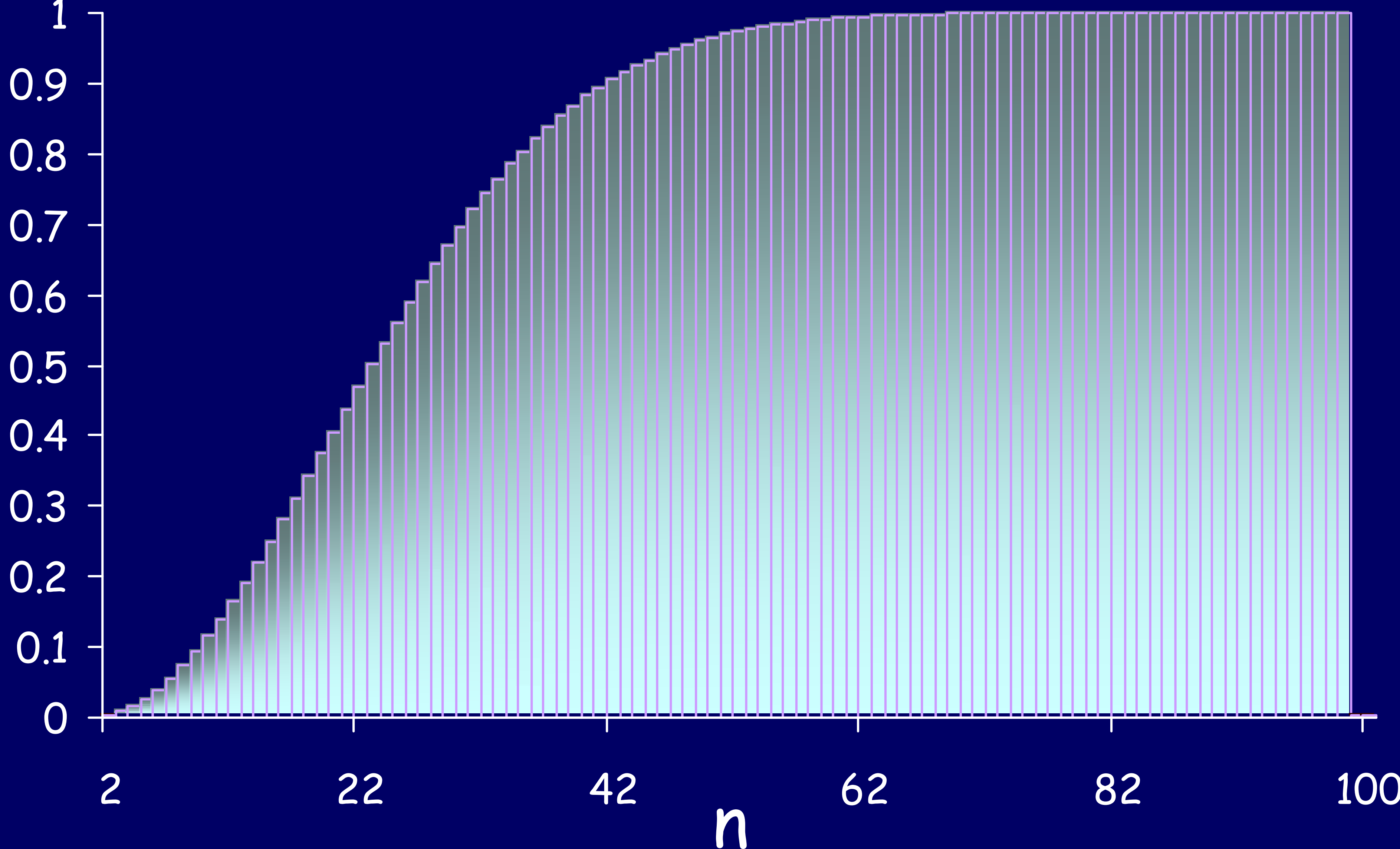
The Birthday Problem

$$P(\text{No coinciding birthdays}) \approx e^{-\frac{n(n-1)}{2\times 365}}$$

$$P(\text{At least 2 have same birthday})$$

$$\approx 1 - e^{-\frac{n(n-1)}{2\times 365}}$$

Probability of no coinciding birthday as a function of n



Independence of 3 events

Recall that A and B are independent if:

$P(B|A)=P(B|A^c) = P(B);$

We say that <u>A,B and C are independent</u> if:

$P(C|AB)= P(C|A^cB) = P(C|A^cB^c) = P(C|AB^c) =P(C)$

Independence of n events

The events $A_1, \ldots, A_n$ are independent if

$$P(A_i \mid B_1, \ldots B_{i-1}, B_{i+1}, \ldots B_n) = P(A_i)$$

for $B_i = A_i$ or A_i^c

This is equivalent to following multiplication rules:

$$P(B_1 B_2 \ldots B_n) = P(B_1)\, P(B_2) \ldots P(B_n)$$

for $B_i = A_i$ or A_i^c

Independence of n events

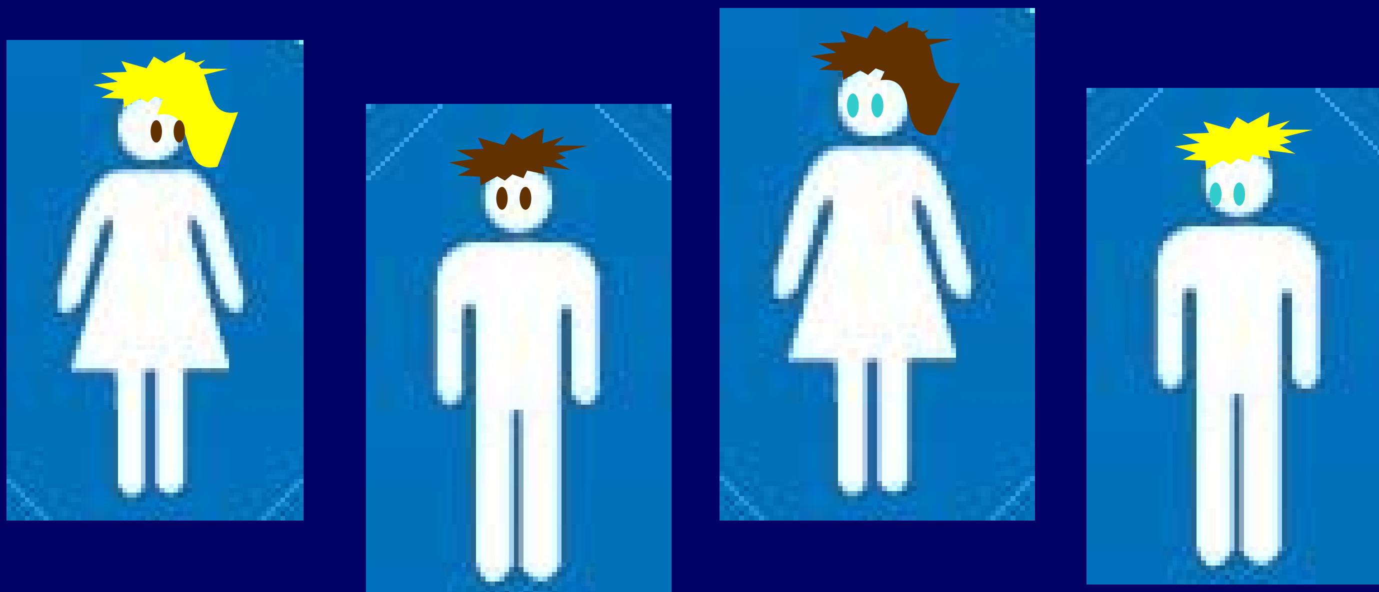
<u>Question</u>: Consider the events $A_1,\ldots,A_n$.

Suppose that for all i and j the events A_i and A_j are independent.

Does that mean that $A_1,\ldots,A_n$ are all independent?

Pair-wise independence does not imply independence

I pick one of these people at random. If I tell you that it's a girl, there is an equal chance that she is a blond or a brunet; she has blue or brown eyes. Similarly for a boy.



However, if a tell you that I picked a blond and blue eyed person, it has to be a boy.
So sex, eye color and hair color, for this group, are pair-wise independent, but not independent.