Lecture 11 – Probability

DSC 10, Winter 2024

Announcements

- Extra practice session is tonight. Problems are **here**.
    - This is the best way to prepare for the next quiz.
- Lab 3 is due **tomorrow at 11:59PM**.
- Quiz 3 is on **Monday in discussion**.
    - It covers lectures 8 through 11, which includes today.
- Homework 3 is due on **Thursday at 11:59PM**.

Agenda

We'll cover the basics of probability theory. This is a math lesson; take written notes ✍🏽.

Probability resources

Probability is a tricky subject. If it doesn't click during lecture or on the assignments, take a look at the following resources:

- **Computational and Inferential Thinking, Chapter 9.5**.
- **Theory Meets Data, Chapters 1 and 2**.
- **Khan Academy's unit on Probability**.

Probability theory

- Some things in life *seem* random.
    - e.g., flipping a coin or rolling a die 🎲.
- The **probability** of seeing "heads" when flipping a fair coin is $\frac{1}{2}$.
- One interpretation of probability says that if we flipped a coin infinitely many times, then $\frac{1}{2}$ of the outcomes would be heads.

roll die

1 2
3 4
5 6

event: roll a 1

event: roll even #

Terminology

- **Experiment**: A process or action whose result is random.
    - e.g., rolling a die.
    - e.g., flipping a coin twice.
- **Outcome**: The result of an experiment.
    - e.g., the possible outcomes of rolling a six-sided die are 1, 2, 3, 4, 5, and 6.
    - e.g., the possible outcomes of flipping a coin twice are HH, HT, TH, and TT.
- **Event**: A set of outcomes.
    - e.g., the event that the die lands on a even number is the set of outcomes {2, 4, 6}.
    - e.g., the event that the die lands on a 5 is the set of outcomes {5}.
    - e.g., the event that there is at least 1 head in 2 flips is the set of outcomes {HH, HT, TH}.

Terminology

- **Probability**: A number between 0 and 1 (equivalently, between 0% and 100%) that describes the likelihood of an event.
    - 0: The event never happens.
    - 1: The event always happens.
- Notation: If A is an event, $P(A)$ is the probability of that event.

P(roll a 1)   P(roll even)

ex.) 1 2 3 4 5 6 event is even $P(\text{even}) = \frac{3}{6}$

Equally-likely outcomes

- If all outcomes in event A are equally likely, then the probability of A is

$$P(A) = \frac{\#\text{ of outcomes satisfying } A}{\text{total }\#\text{ of outcomes}}$$

← fraction of outcomes in A

- **Example 1**: Suppose we flip a fair coin 3 times. What is the probability we see exactly 2 heads?

event

8 outcomes $(2 \cdot 2 \cdot 2)$

HHH THH
HTH TTH
HTT TTT
HHT THT

$P(2H) = \frac{3}{8}$

wrong way: 0H, 1H, 2H, 3H — not 1/4 bc 4 outcomes not all equally likely

R B ~~G~~

Concept Check ✅ – Answer at **cc.dsc10.com**

I have three cards: red, blue, and green. What is the chance that I choose a card at random and it is green, then – **without putting it back** – I choose another card at random and it is red?

- A) $\frac{1}{9}$
- B) $\frac{1}{6}$
- C) $\frac{1}{3}$
- D) $\frac{2}{3}$
- E) None of the above.

P(green) * P(red if you already have green)

$$\frac{1}{3} * \frac{1}{2} = \frac{1}{6}$$

can be done without multiplication

BG GB RB

BR GR RG

$\boxed{\frac{1}{6}}$

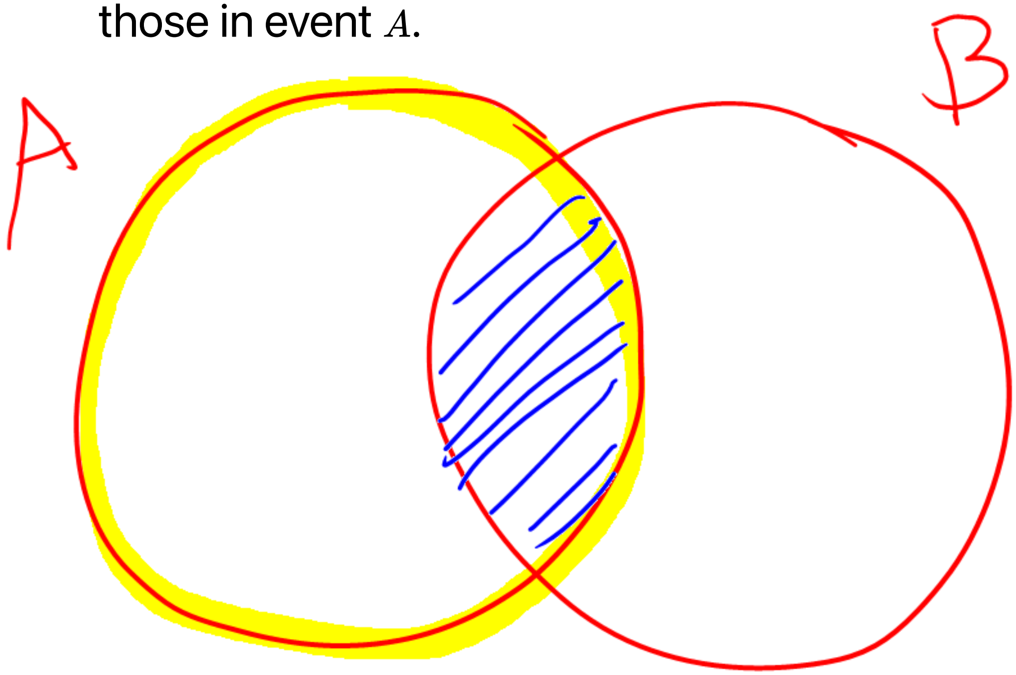
Conditional probabilities

- Two events A and B can both happen. Suppose that we know A has happened, but we don't know if B has.
- If all outcomes are equally likely, then the conditional probability of B given A is:

$$P(B \text{ given } A) = \frac{\#\text{ of outcomes satisfying both } A \text{ and } B}{\#\text{ of outcomes satisfying } A}$$

= fraction of A that is also in B

- Intuitively, this is similar to the definition of the regular probability of B, $P(B) = \frac{\#\text{ of outcomes satisfying } B}{\text{total } \#\text{ of outcomes}}$, if you restrict the set of possible outcomes to be just those in event A.



Concept Check ✅ – Answer at **cc.dsc10.com**

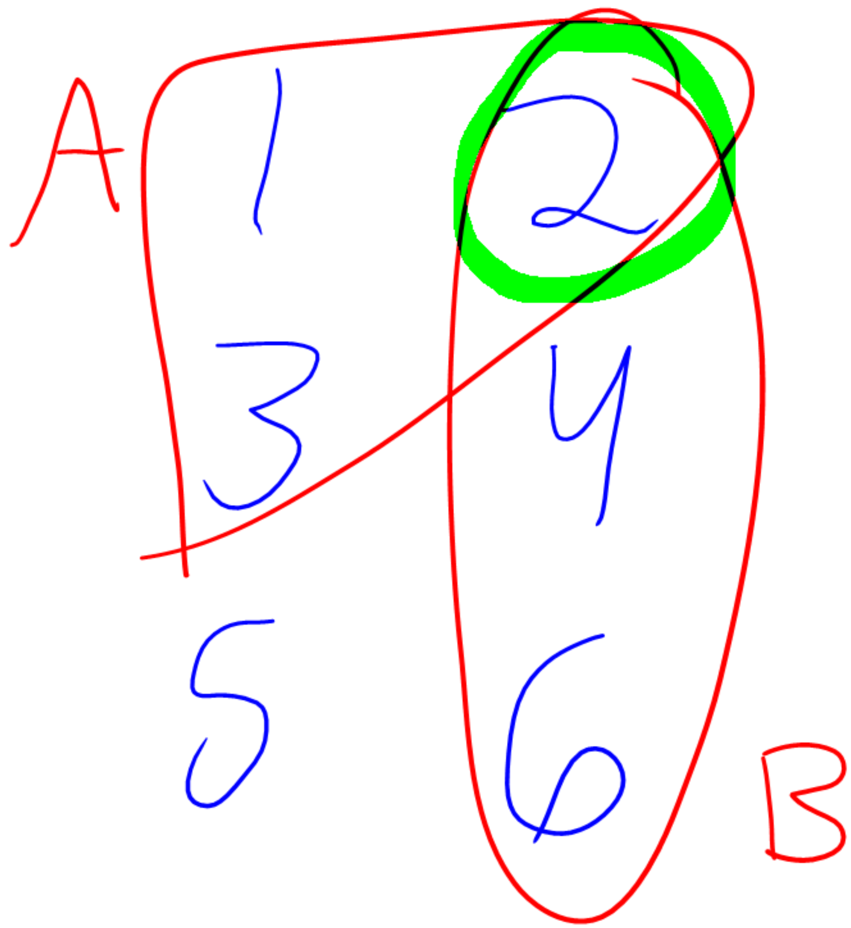
$$P(B \text{ given } A) = \frac{\#\text{ of outcomes satisfying both } A \text{ and } B}{\#\text{ of outcomes satisfying } A}$$

A is known to have happened

I roll a six-sided die and don't tell you what the result is, but I tell you that it is 3 or less. What is the probability that the result is even?

- A) $\frac{1}{2}$
- B) $\frac{1}{3}$
- C) $\frac{1}{4}$
- D) None of the above.

$$\frac{1}{3}$$

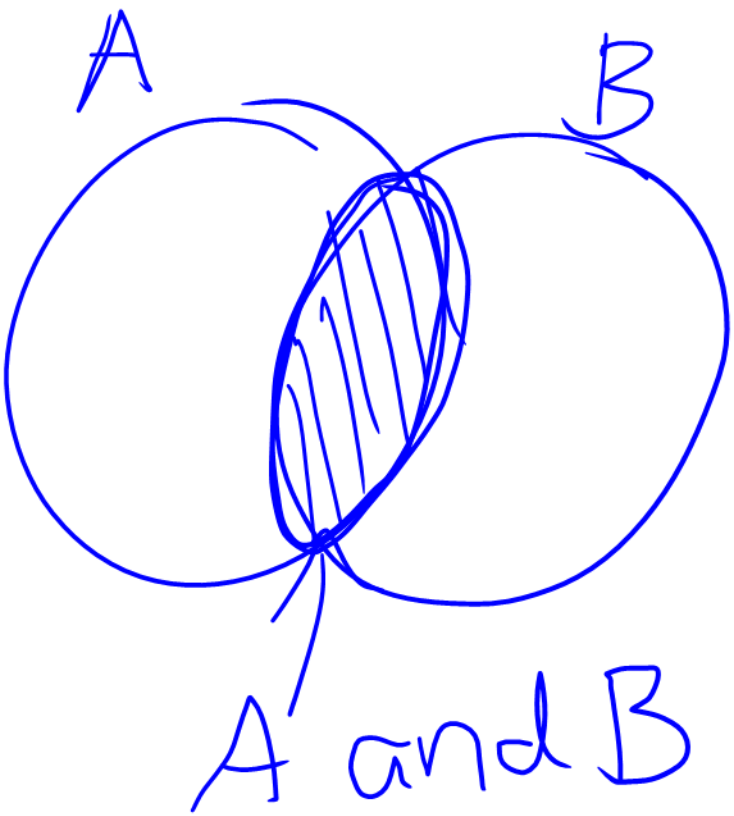


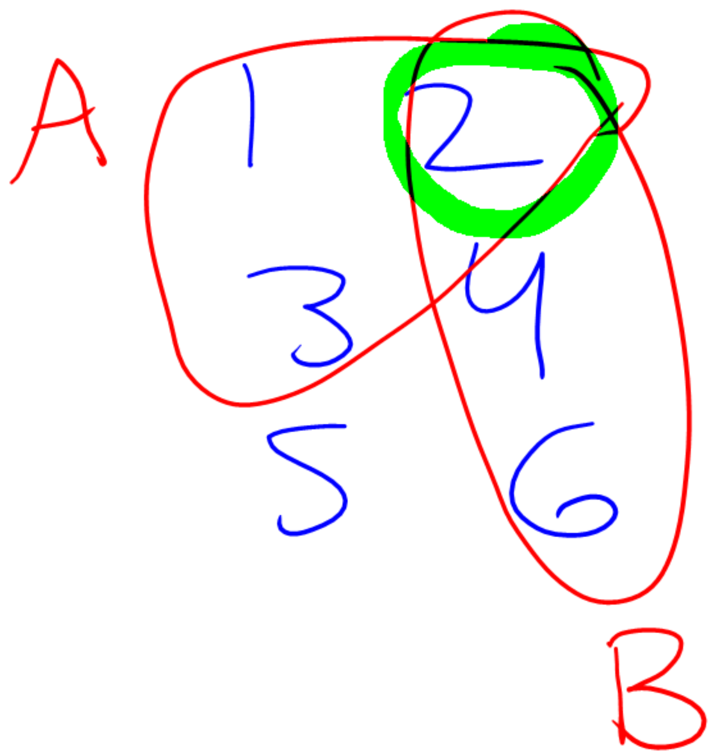
Probability that two events both happen

- Suppose again that A and B are two events, and that all outcomes are equally likely. Then, the probability that both A and B occur is

$$P(A \text{ and } B) = \frac{\#\text{ of outcomes satisfying both } A \text{ and } B}{\text{total } \#\text{ of outcomes}}$$

- **Example 2**: I roll a fair six-sided die. What is the probability that the roll is 3 or less **and** even?





$$\boxed{\frac{1}{6}}$$

The multiplication rule

- The multiplication rule specifies how to compute the probability of both A and B happening, even if all outcomes are not equally likely.

$$P(A \text{ and } B) = P(A) \cdot P(B \text{ given } A)$$

← always true

- **Example 2, again**: I roll a fair six-sided die. What is the probability that the roll is 3 or less and even?

A

1 2

3 4

5 6

B

P(3 or less) * P(even given 3 or less)

$$\frac{3}{6} * \frac{1}{3} = \boxed{\frac{1}{6}}$$

What if A isn't affected by B? 🤔

- The multiplication rule states that, for any two events A and B,

$$P(A \text{ and } B) = P(A) \cdot P(B \text{ given } A)$$

- What if knowing that A happens doesn't tell you anything about the likelihood of B happening?
    - Suppose we flip a fair coin three times.
    - The probability that the second flip is heads doesn't depend on the result of the first flip.
- Then, what is $P(A \text{ and } B)$?

may be irrelevant if A and B have nothing to do with each other

Independent events

- Two events A and B are independent if $P(B \text{ given } A) = P(B)$, or equivalently if

  → doesn't matter

$$P(A \text{ and } B) = P(A) \cdot P(B)$$

← not always true, just for independent events

- **Example 3**: Suppose we have a coin that is **biased**, and flips heads with probability 0.7. Each flip is independent of all other flips. We flip it 5 times. What's the probability we see 5 heads in a row?

$$P(H_{1st} \text{ and } H_{2nd} \text{ and } H_{3rd} \text{ and } H_{4th} \text{ and } H_{5th})$$

$$= P(H_{1st}) * P(H_{2nd}) * \ldots * P(H_{5th})$$

$$= 0.7 * 0.7 * \ldots * 0.7$$

$$= (0.7)^5$$

(not $0.7 * 5$)

complement rule

Probability that an event *doesn't* happen

- The probability that A **doesn't** happen is $1 - P(A)$.
- For example, if the probability it is sunny tomorrow is 0.85, then the probability it is not sunny tomorrow is 0.15.

$P\left(\text{at least one Y}\right) = 1 - P(\text{no Y})$

$= 1 - \frac{8}{27}$

Concept Check ✅ – Answer at **cc.dsc10.com**

Every time I call my grandma 👵, the probability that she answers her phone is $\frac{1}{3}$, independently for each call. If I call my grandma three times today, what is the chance that I will talk to her at least once?

$= \boxed{\frac{19}{27}}$

at least one Y

- ~~A) $\frac{1}{3}$~~
- B) $\frac{2}{3}$
- C) $\frac{1}{2}$
- ~~D) 1~~ $= \frac{1}{3} + \frac{1}{3} + \frac{1}{3}$
- E) None of the above.

outcomes - how many? 8, but not all equally likely

YNY $\rightarrow$ $\text{Prob}(YNY) = \frac{1}{3} \times \frac{2}{3} \times \frac{1}{3} = \frac{2}{27}$

⋮

YYY

NNN $\rightarrow$ $\text{Prob}(NNN) = \frac{2}{3} \times \frac{2}{3} \times \frac{2}{3} = \frac{8}{27}$

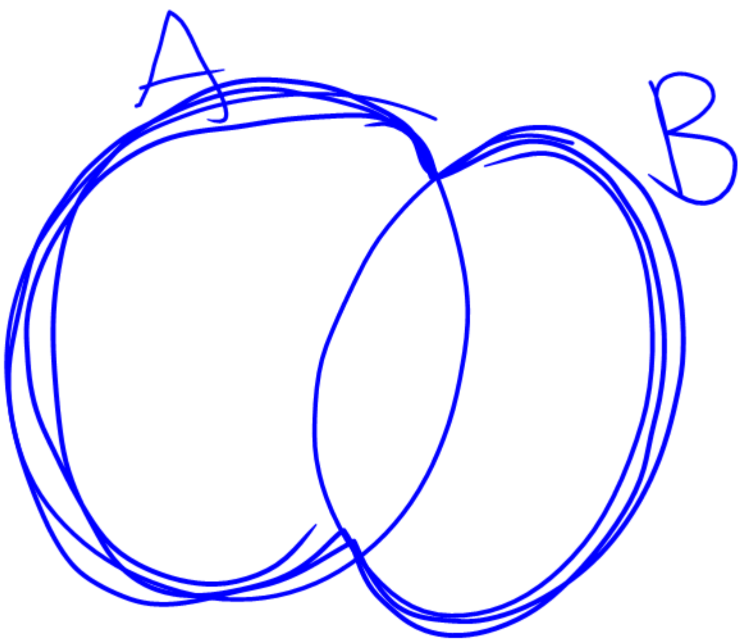
not okay: $\frac{3}{6} + \frac{2}{6}$ because "6" is even and at least 5, so counted twice

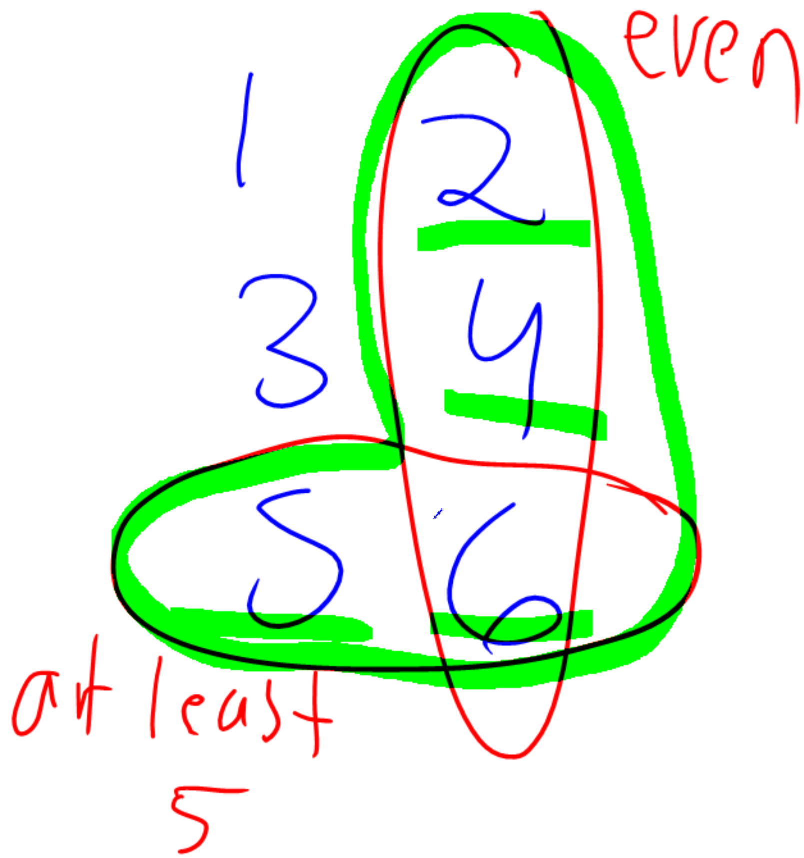
Probability of either of two events happening

- Suppose again that A and B are two events, and that all outcomes are equally likely. Then, the probability that either A or B occur is

$$P(A \text{ or } B) = \frac{\#\text{ of outcomes satisfying either } A \text{ or } B}{\text{total } \#\text{ of outcomes}}$$

- **Example 4**: I roll a fair six-sided die. What is the probability that the roll is even or at least 5?





$\frac{4}{6}$

The addition rule

- Suppose that if A happens, then B doesn't, and if B happens, then A doesn't.
  - Such events are called **mutually exclusive** – they have **no overlap**.
- If A and B are any two mutually exclusive events, then

$$P(A \text{ or } B) = P(A) + P(B)$$

special case

- **Example 5**: Suppose I have two biased coins, coin A and coin B. Coin A flips heads with probability 0.6, and coin B flips heads with probability 0.3. I flip both coins once. What's the probability I see two different faces?

$$P(\text{2 diff faces}) = P\left(\left(\underline{\text{H on A and T on B}}\right) \text{ or } \left(\underline{\text{T on A and H on B}}\right)\right)$$

$$= P(\text{H on A} \underbrace{\text{and}}_{*} \text{T on B}) + P(\text{T on A} \underbrace{\text{and}}_{*} \text{H on B})$$

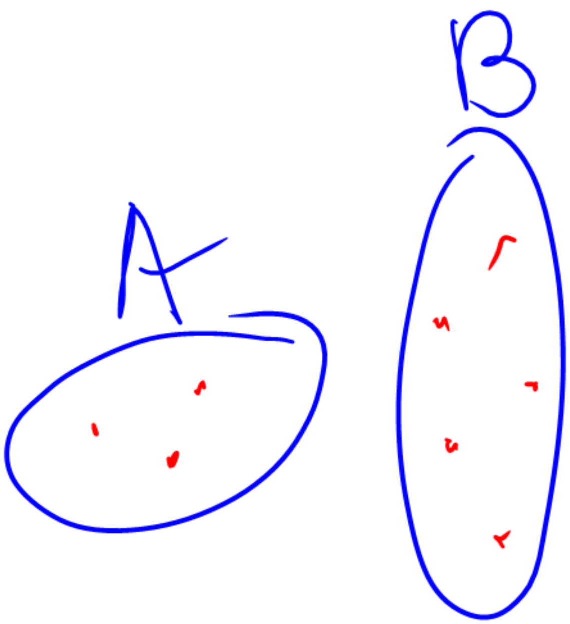
$$= \boxed{0.6 * 0.7 + 0.4 * 0.3}$$

Aside: Proof of the addition rule for equally-likely events

You are not required to know how to "prove" anything in this course; you may just find this interesting.

If A and B are events consisting of equally likely outcomes, and furthermore A and B are mutually exclusive (meaning they have no overlap), then

$$\begin{aligned}
P(A \text{ or } B) &= \frac{\#\text{ of outcomes satisfying either } A \text{ or } B}{\text{total } \#\text{ of outcomes}} \\
&= \frac{(\#\text{ of outcomes satisfying } A) + (\#\text{ of outcomes satisfying } B)}{\text{total } \#\text{ of outcomes}} \\
&= \frac{(\#\text{ of outcomes satisfying } A)}{\text{total } \#\text{ of outcomes}} + \frac{(\#\text{ of outcomes satisfying } B)}{\text{total } \#\text{ of outcomes}} \\
&= P(A) + P(B)
\end{aligned}$$



Summary, next time

- Probability describes the likelihood of an event occurring.
- There are several rules for computing probabilities. We looked at many special cases that involved equally-likely events.
- There are two general rules to be aware of:
    - The **multiplication rule**, which states that for any two events, $P(A \text{ and } B) = P(B \text{ given } A) \cdot P(A)$.
    - The **addition rule**, which states that for any two **mutually exclusive** events, $P(A \text{ or } B) = P(A) + P(B)$.
- **Next time:** Simulations.