Lecture 11 – Probability

DSC 10, Winter 2025

## 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 w.
- 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.

### 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.

### Equally-likely outcomes

• If all of the possible outcomes are equally likely, then the probability of A is

$$P(A) = rac{\# ext{ of outcomes satisfying } A}{ ext{total } \# ext{ of outcomes}}$$

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

# Concept Check — Answer at <u>cc.dsc10.com</u>

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.

### 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:

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

• Intuitively, this is similar to the definition of the regular probability of *B*:

$$P(B) = \frac{\# \text{ of outcomes in } B}{\# \text{ of total outcomes}}$$

if you restrict the set of possible outcomes to be just those in event A.

# Concept Check ✓ – Answer at cc.dsc10.com

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

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.

#### 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?

### 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.

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

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

## 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 and B)?

#### Independent events

• Two events A and B are independent if P(B given A) = P(B), or equivalently if

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

• **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?

### 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.

# Concept Check ✓ – Answer at <u>cc.dsc10.com</u>

Every time I call my grandma  $\bigcirc$ , 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?

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

### 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?

#### 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

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

• **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?

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

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

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

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

$$= P(A) + P(B)$$

#### 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 or B) = P(A) + P(B).
- Next time: Simulations.