

Combinations of Events Intro

Note 14

Product rule: We can find the probability of an intersection of events by enforcing an “ordering” of these events. Here, each successive conditional probability in the product finds the probability of the next event, *conditioned* on all prior events occurring:

$$\mathbb{P}[A_1 \cap A_2 \cap \cdots \cap A_n] = \mathbb{P}[A_1] \mathbb{P}[A_2 \mid A_1] \mathbb{P}[A_3 \mid A_1 \cap A_2] \cdots \mathbb{P}[A_n \mid A_1 \cap A_2 \cap \cdots \cap A_{n-1}].$$

Note that this is just a generalization of the definition of conditional probability: $\mathbb{P}[A_1 \cap A_2] = \mathbb{P}[A_1] \mathbb{P}[A_2 \mid A_1]$

Union Bound: Derived from the principle of inclusion-exclusion, the probability that at least one of the events A_1, A_2, \dots, A_n occurs is at most the sum of the probabilities of the individual events:

$$\mathbb{P}[A_1 \cup A_2 \cup \cdots \cup A_n] \leq \mathbb{P}[A_1] + \mathbb{P}[A_2] + \cdots + \mathbb{P}[A_n]$$

$$\mathbb{P}\left[\bigcup_{i=1}^n A_i\right] \leq \sum_{i=1}^n \mathbb{P}[A_i]$$

with equality when the A_i ’s are disjoint.

1 Symmetry

Note 11
Note 13

In this problem, we will walk you through the idea of *symmetry* and its formal justification. Consider an experiment where you have a bag with m red marbles and $n - m$ blue marbles. You draw marbles from the bag, one at a time without replacement until the bag is empty.

- (a) Define the sample space Ω . (No need to write out every element, a brief description is fine). Is this a uniform probability space?
- (b) What is the probability that the first marble you draw is red?
- (c) Suppose you’ve drawn all but the final marble, setting each marble aside as you draw it *without looking at it*. We want to find the probability that the final marble left in the bag will be red.
Let A be the event containing outcomes where the first marble is red, and let B be the event containing outcomes where the final marble is red. Provide a bijective function $f : A \rightarrow B$ mapping outcomes in A to outcomes in B , and explain why it is a bijection.

- (d) Use the previous parts to find the probability that the final marble will be red.
- (e) You repeat the experiment. Find the probability that the last two marbles you draw will be red.
- (f) You repeat the experiment again, but this time you see that the first marble you draw is red. Find the probability that the second-to-last marble you draw will also be red.

2 Balls and Bins

Note 14

Suppose you throw n balls into n labeled bins one at a time.

- (a) What is the probability that the first bin is empty?
- (b) What is the probability that the first k bins are empty?

- (c) Let A be the event that at least k bins are empty. Let m be the number of subsets of k bins out of the total n bins. If we assume A_i is the event that the i th set of k bins is empty. Then we can write A as the union of A_i 's:

$$A = \bigcup_{i=1}^m A_i.$$

Compute m in terms of n and k , and use the union bound to give an upper bound on the probability $\mathbb{P}[A]$.

- (d) What is the probability that the second bin is empty given that the first one is empty?

- (e) Are the events that “the first bin is empty” and “the first two bins are empty” independent?

- (f) Are the events that “the first bin is empty” and “the second bin is empty” independent?

3 Mario's Coins

Note 14

Mario owns three identical-looking coins. One coin shows heads with probability $1/4$, another shows heads with probability $1/2$, and the last shows heads with probability $3/4$.

- (a) Mario randomly picks a coin and flips it. He then picks one of the other two coins and flips it. Let X_1 and X_2 be the events of the 1st and 2nd flips showing heads, respectively. Are X_1 and X_2 independent? Please prove your answer.
- (b) Mario randomly picks a single coin and flips it twice. Let Y_1 and Y_2 be the events of the 1st and 2nd flips showing heads, respectively. Are Y_1 and Y_2 independent? Please prove your answer.
- (c) Mario arranges his three coins in a row. He flips the coin on the left, which shows heads. He then flips the coin in the middle, which shows heads. Finally, he flips the coin on the right. What is the probability that it also shows heads?