CS70 Discrete Probability

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March 18, 2021

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Discrete Math and Probability Theory

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Overview







Probabilistic Models

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- sample space Ω : set of all all possible outcomes of an experiment.
- probability law: assigns to a set A of possible outcomes (event) a nonnegative value P(A) (probability of A) that encodes the knowledge about the likelihood of the elements of A.



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A procedure that yields one of a given set of possible outcomes.

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An element from the sample space.



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Event:



A procedure that yields one of a given set of possible outcomes.

Sample space Ω :

The set of possible outcomes.

Sample point ω :

An element from the sample space.

Event:

A subset of the sample space.

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The **probability space** is defined by the triple (Ω, \mathscr{A}, P) where Ω is the sample space, $\mathscr{A} \subseteq \Omega$ is the event space and P is the probability function, satisfying the following axioms:

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- Nonnegativity: $P(\omega) \ge 0$ for all sample points $\omega \in \Omega$.
- Additivity: any countable sequence of disjoint sets (*mutually* exclusive events) E_1, E_2, \ldots satisfies

$$P\left(\bigcup_{i=1}^{\infty}E_{i}
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$$\sum_{\omega\in\Omega} P(\omega) = P(\Omega) = 1.$$

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- $P(\overline{A}) = 1 P(A)$, where \overline{A} (or A^c) is the **complement** of A.
- $P(A \cup B) = P(A) + P(A) P(A \cap B).$
- If $A \subseteq B$, then $P(A) \leq P(B)$.

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For uniform spaces, computing probabilities is simply counting sample points.

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Problem Time!

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