Introduction to Probability

Probability theory has many applications in engineering, medicine, etc. It has also found many useful applications in computer science, such as cryptography, networking, game theory, etc. Many algorithms are randomized and we need probability theory to analyze them. In this course, our goal is to understand how to describe uncertainty using probabilistic arguments. To do this we first have to define a probabilistic model.

A probabilistic model is a mathematical description of a random process or an experiment. In a random process exactly one outcome from a set of outcomes is sure to occur but no outcome can be predicted with certainty. For example, tossing a coin is an experiment. Below are definitions of entities associated with the probabilistic model.

- The sample space of a random process or experiment is the set of all possible outcomes. The sample space is often denoted by Ω. Since we are going to study discrete probability Ω will be finite or countably infinite (such as integers and not real numbers).

- The probability space is a sample space together with a probability distribution in which a probability is assigned to each outcome ω ∈ Ω, such that

\[ 0 \leq \Pr[\omega] \leq 1 \]
\[ \sum_{\omega \in \Omega} \Pr[\omega] = 1 \]

In an experiment we are usually interested in the probability with an event occurs. For example, when tossing a coin we may be interested in knowing the probability that the result is heads. Below we define formally what an event is and what does it mean to calculate the probability of an event.

- A subset of the sample space is called an event.

- For any event, \( A \subseteq \Omega \), the probability of \( A \) is defined as

\[ \Pr[A] = \sum_{\omega \in A} \Pr[\omega] \]

We are now ready to work through some problems. Before we proceed, keep in mind that probability is a slippery topic; it is very easy to make mistakes. Solving the problem systematically is the key to avoid mistakes. The following four-step process that is described in the notes by Lehman and Leighton is a way to systematically solve the problem at hand.
A. Define the sample space, \( \Omega \), of the experiment, i.e., find the set of all possible outcomes of the experiment.

B. Define the probability distribution.

C. Find the event of interest, \( A \), i.e., find the subset of outcomes, \( A \subseteq \Omega \) that are of interest.

D. Compute the probability of \( A \) by adding up the probabilities of the outcomes in \( A \).

**Example.** On flipping a fair coin what is the probability that the result is heads?

**Solution.** \( \Omega = \{H, T\}, \Pr[H] = \Pr[T] = 1/2, A = \{H\}, \Pr[A] = 1/2. \)

**Example.** Consider a biased coin in which the probability of heads is \( 1/3 \). Suppose we flip the coin twice. What is the probability that we obtain one tails and one heads?

**Solution.** \( \Omega = \{HH, HT, TH, TT\} \). The probability distribution is given by

\[
\begin{align*}
\Pr[HH] &= \frac{1}{3} \times \frac{1}{3} = \frac{1}{9} \\
\Pr[HT] &= \frac{1}{3} \times \frac{2}{3} = \frac{2}{9} \\
\Pr[TH] &= \frac{2}{3} \times \frac{1}{3} = \frac{2}{9} \\
\Pr[TT] &= \frac{2}{3} \times \frac{2}{3} = \frac{4}{9}
\end{align*}
\]

Note that the assigned probabilities form a valid probability distribution. Event \( A = \{HT, TH\} \). The probability of the event \( A \) is given by

\[
\Pr[A] = \Pr[HT] + \Pr[TH] = \frac{4}{9}
\]

**Example.** We roll two dice. Compute the probability that the two numbers are equal when (i) two dice are distinct, (ii) the dice are indistinguishable.

**Solution.** (a) Each outcome of the experiment can be denoted by an ordered pair \((\omega_1, \omega_2)\), \(1 \leq \omega_1, \omega_2 \leq 6\), where \(\omega_1\) and \(\omega_2\) are the numbers on dice 1 and dice 2 respectively. Note that \(|\Omega| = 36\) and each outcome is equally likely. The event that the two numbers are equal is given by \( A = \{(1, 1), (2, 2), (3, 3), (4, 4), (5, 5), (6, 6)\} \). The probability that \( A \) occurs is given by

\[
\Pr[A] = \frac{|A|}{|\Omega|} = \frac{6}{36} = \frac{1}{6}
\]

(b) When the die are indistinguishable, the order of the two numbers is not important, hence each outcome of the experiment can be denoted by a 2-set \(\{\omega_1, \omega_2\}\), \(1 \leq \omega_1, \omega_2 \leq 6\), where \(\omega_1\) and \(\omega_2\) are the numbers on the two die. Note that \(|\Omega| = 21\). Each outcome of
the form \( \{\omega_1, \omega_2\}, \omega_1 \neq \omega_2 \) occurs with a probability of \( \frac{2}{36} = \frac{1}{18} \) and outcomes of the form \( \{\omega, \omega\} \) occur with the probability of \( \frac{1}{36} \). The event that the two numbers are equal is given by \( A = \{\{1,1\}, \{2,2\}, \{3,3\}, \{4,4\}, \{5,5\}, \{6,6\}\} \). The probability that \( A \) occurs is given by

\[
\Pr[A] = 6 \times \frac{1}{36} = \frac{1}{6}
\]

Example. Suppose we throw \( m \) distinct balls into \( n \) distinct bins. Assume that there is no bound on the number of balls that a bin contains. What is the probability that a particular bin, say bin 1, contains all the \( m \) balls?

Solution. Each outcome can be represented by an \( m \)-tuple \( (\omega_1, \omega_2, \ldots, \omega_m) \), where \( \omega_i \) denotes the bin that contains the \( i \)th ball. Note that \( |\Omega| = n^m \) and each outcome is equally likely. Since there is only one way in which all balls can be in bin 1, the probability of this event is \( \frac{1}{n^m} \).

Example. On “Let’s Make a Deal” show, there are three doors. There is a prize behind one of the doors and goats behind the other two. The contestant chooses a door. Then the host opens a different door behind which there is a goat. The contestant is then given a choice to either switch doors or to stay put. The contestant wins the prize if and only if the contestant chooses the door with the prize behind it. Is it to the contestant’s benefit to switch doors?

Solution. Each outcome of the sample space can be denoted by a 3-tuple \( (\omega_1, \omega_2, \omega_3) \), where \( \omega_1 \) denotes the door hiding the prize, \( \omega_2 \) denotes the door chosen by the contestant initially, and \( \omega_3 \) is the door chosen by the host. Now, let’s assign probabilities to each of the outcomes\(^1\). There are two types of outcomes, those in which \( \omega_1 = \omega_2 \) and those in which \( \omega_1 \neq \omega_2 \). It is easy to verify that there are 6 outcomes of each type. Each outcome of the first type occurs with a probability of \( \frac{1}{3} \times \frac{1}{2} \times \frac{1}{2} = \frac{1}{18} \). If the outcome is of the second type then there is only one choice for \( \omega_3 \), i.e., there is only one choice of door for the host. Each outcome of the second type occurs with a probability \( \frac{1}{3} \times \frac{1}{3} \times 1 = \frac{1}{9} \). The event in which the contestant switches doors and wins is the set of all outcomes in which \( \omega_1 \neq \omega_2 \). Since the size of this set is 6 and each outcome occurs with a probability of \( \frac{1}{9} \) the probability of the contestant winning the prize by switching is \( \frac{6}{9} = \frac{2}{3} \). Thus, it is to contestant’s benefit to switch.

Please read notes by Lehman and Leighton for a detailed explanation of the solution using a tree diagram.

Example. What is the probability of rolling a six-sided die six times and having all the numbers 1 through 6 result (in any order)\(^2\)?

\(^1\)We are making the following assumptions: (i) the prize is equally likely to be behind any of the doors, (ii) the contestant is equally likely to choose any of the three doors, (iii) the host opens any of the possible doors with equal probability

\(^2\)
**Solution.** Each element in $\Omega$ can be represented by $(\omega_1, \omega_2, \ldots, \omega_6)$, where $\omega_i$ is the number that results on the $i$th roll of the die. Using the multiplication rule we get $|\Omega| = 6^6$.

Let $A \subseteq \Omega$ be the set of outcomes in which the numbers of the rolls are different. By multiplication rule $|A| = 6!$. Since each outcome is equally likely, the desired probability is given by

$$\frac{|A|}{|\Omega|} = \frac{6!}{6^6} = \frac{5}{324}$$