

Math 1710 Class 2

Prob. incl Conditional

Aug. 31, 2009

Outline

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V2

Last Time

Independent
Events

Wheel

Gen. Addition
Rule

Smallest of
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Probability

1 Last Time

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3 Discount Wheel

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- 4 Gen. Addition Rule
- 5 Smallest of Two a Queen

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- 3 Discount Wheel
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- 6 Conditional Probability

Key Properties

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(1) $\Sigma P(\text{Outcomes in an Event}) = P(\text{Event})$.

(2) $P(A \cup B) = P(A) + P(B)$ if A and B are disjoint.

(3) $P(A^c) = 1 - P(A)$

Key Properties

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(1) $\sum P(\text{Outcomes in an Event}) = P(\text{Event})$.

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(1) $\sum P(\text{Outcomes in an Event}) = P(\text{Event})$.

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(3) $P(A^c) = 1 - P(A)$

Equally Likely Outcomes

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Sometimes all n outcomes in a sample space are equally likely.

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Sometimes all n outcomes in a sample space are equally likely.
e.g. fair die, fair coins, . . .

Equally Likely Outcomes

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Sometimes all n outcomes in a sample space are equally likely.
e.g. fair die, fair coins, ...
If so, each has probability $\frac{1}{n}$.

Equally Likely Outcomes

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Sometimes all n outcomes in a sample space are equally likely.
e.g. fair die, fair coins, ...

If so, each has probability $\frac{1}{n}$.

So the sample space $S = \{HH, HT, TH, TT\}$ for tossing 2 coins shows us

Num Heads	Prob.
0	$\frac{1}{4}$
1	$\frac{1}{2}$
2	$\frac{1}{4}$

Independence Informally

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Independence of A and B means knowing A happened doesn't affect the chance of B happening.

Independence Informally

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Independence of A and B means knowing A happened doesn't affect the chance of B happening.

Product Rule for independent events: $P(A \cap B) = P(A)P(B)$.

Independence Informally

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Independence Informally

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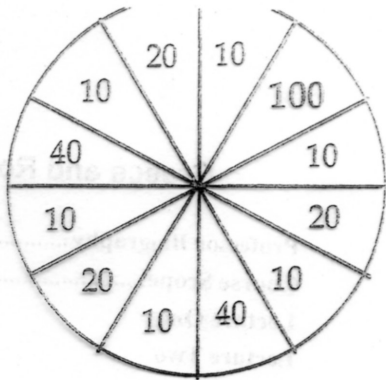
Independence of A and B means knowing A happened doesn't affect the chance of B happening.

Product Rule for independent events: $P(A \cap B) = P(A)P(B)$.
Intersection (\cap) corresponds to “and”.

Customers Spin a Wheel

12 equal size areas.

Wheel gives customer discount in %.



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Discount	Probability
----------	-------------

10%	$6/12=.50$
-----	------------

20%	$3/12=.25$
-----	------------

40%	$2/12=.17$
-----	------------

100%	$1/12=.08$
------	------------

(1) Prob of at least a 40% discount?

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Discount	Probability
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40%	$2/12=.17$
100%	$1/12=.08$

(1) Prob of at least a 40% discount?

$$.17 + .08 = .25$$

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10%	$6/12=.50$
20%	$3/12=.25$
40%	$2/12=.17$
100%	$1/12=.08$

(1) Prob of at least a 40% discount?

$$.17 + .08 = .25$$

(2) Prob two customers in a row get 10% discount?

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Discount	Probability
10%	$6/12 = .50$
20%	$3/12 = .25$
40%	$2/12 = .17$
100%	$1/12 = .08$

(1) Prob of at least a 40% discount?

$$.17 + .08 = .25$$

(2) Prob two customers in a row get 10% discount?



.5



.5

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Discount	Probability
10%	$6/12 = .50$
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40%	$2/12 = .17$
100%	$1/12 = .08$

(1) Prob of at least a 40% discount?

$$.17 + .08 = .25$$

(2) Prob two customers in a row get 10% discount?



.5



.5

$$.5^2 = .25.$$

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Discount	Probability
10%	$6/12=.5$
20%	$3/12=.25$
40%	$2/12=.17$
100%	$1/12=.08$

(3) Prob 3 consecutive customers get 20%?

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Discount	Probability
10%	$6/12=.5$
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(3) Prob 3 consecutive customers get 20%?



.25



.25



.25

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(3) Prob 3 consecutive customers get 20%?



$.25$



$.25$



$.25$

$.25^3$.

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Discount	Probability
10%	$6/12=.5$
20%	$3/12=.25$
40%	$2/12=.17$
100%	$1/12=.08$

(3) Prob 3 consecutive customers get 20%?



.25



.25



.25

$.25^3$.

(4) Prob none of first four get over 20%?

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Discount	Probability
10%	$6/12=.5$
20%	$3/12=.25$
40%	$2/12=.17$
100%	$1/12=.08$

(3) Prob 3 consecutive customers get 20%?



.25



.25



.25

$.25^3$.

(4) Prob none of first four get over 20%?

$$P(\text{all 20\% or less}) = \left(\frac{3}{4}\right)^4$$

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Discount	Probability
10%	$6/12=.5$
20%	$3/12=.25$
40%	$2/12=.17$
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(5) Prob that first 100% is fifth customer?

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Discount	Probability
10%	$6/12=.5$
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(5) Prob that first 100% is fifth customer?



$11/12$



$11/12$



$11/12$



$11/12$



$1/12$

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(5) Prob that first 100% is fifth customer?



$11/12$



$11/12$



$11/12$



$11/12$



$1/12$

$$\left(\frac{11}{12}\right)^4 \left(\frac{1}{12}\right)$$

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Probability

Discount	Probability
10%	$6/12=.5$
20%	$3/12=.25$
40%	$2/12=.17$
100%	$1/12=.08$

(6) Chance that at least one of the first six shoppers gets less than a 100% discount?

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Discount	Probability
10%	$6/12=.5$
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100%	$1/12=.08$

(6) Chance that at least one of the first six shoppers gets less than a 100% discount?

Hard b/c could be 1 or 2 or ...

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10%	$6/12=.5$
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(6) Chance that at least one of the first six shoppers gets less than a 100% discount?

Hard b/c could be 1 or 2 or ...

$$P(0 \text{ get less than } 100\%) = P(\text{all } 100\%) = \left(\frac{1}{12}\right)^6.$$

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(6) Chance that at least one of the first six shoppers gets less than a 100% discount?

Hard b/c could be 1 or 2 or ...

$$P(0 \text{ get less than } 100\%) = P(\text{all } 100\%) = \left(\frac{1}{12}\right)^6.$$

So complement rule \implies answer to (6) is $1 - \left(\frac{1}{12}\right)^6$.

Venn Diagram Picture

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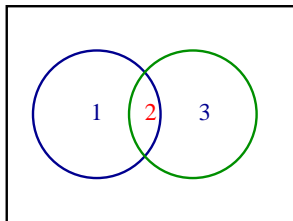
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$$A = \{1, 2\} \quad B = \{2, 3\}$$

$$A \cap B = \{2\} \quad A \cup B = \{1, 2, 3\}$$

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$1, 2, 3 \quad 1, 2 \quad 2, 3 \quad 2$$

Playing Sports

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Suppose

- 30% play soccer
- 20% basketball
- 12% both.

Probability of playing at least one?

Playing Sports

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Probability

Suppose

- 30% play soccer
- 20% basketball
- 12% both.

Probability of playing at least one?

Soln: $.30 + .20 - .12 = .38$.

Playing Sports

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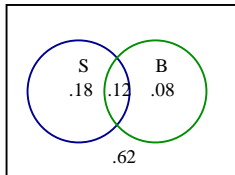
Suppose

- 30% play soccer
- 20% basketball
- 12% both.

Probability of playing at least one?

Soln: $.30 + .20 - .12 = .38$.

or



Ace or Red

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Probability

One card is drawn.
Probability of an ace or red card?

Ace or Red

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Conditional
Probability

One card is drawn.

Probability of an ace or red card?

Direct counting possible:

26 red cards + 2 black aces out of 52.

Ace or Red

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Conditional
Probability

One card is drawn.

Probability of an ace or red card?

Direct counting possible:

26 red cards + 2 black aces out of 52.

Inclusion/Exclusion:

$P(\text{Ace or Red}) = P(\text{Ace}) + P(\text{Red}) - P(\text{Ace and Red})$

$$= \frac{4}{52} + \frac{26}{52} - \frac{2}{52} = \frac{28}{52}$$

Smallest Card a Queen

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Smallest of
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Probability

Two cards dealt.

Prob(smallest a queen)?

(Q viewed as smallest when two Q's.

Ace viewed as high.)

Smallest Card a Queen

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Smallest of
Two a Queen

Conditional
Probability

Two cards dealt.
Prob(smallest a queen)?

Approach:

$A =$ event 1st card $=Q$ & 2nd a Q, K or A .

$B =$ event 2nd card $=Q$ & 1st a Q, K or A .

$P(A \text{ or } B)$ wanted!

Smallest Card a Queen

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Probability

Two cards dealt.
Prob(smallest a queen)?

Approach:

A = event 1st card =Q & 2nd a Q,K or A.

B = event 2nd card =Q & 1st a Q,K or A.

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

Smallest Card a Queen

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Probability

Two cards dealt.

Prob(smallest a queen)?

$A = \text{event 1st card} = Q \text{ \& 2nd a Q, K or A.}$

$$P(A) = \frac{4}{52} \cdot \frac{11}{51} = \frac{44}{51 \cdot 52}$$

Smallest Card a Queen

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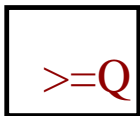
Smallest of
Two a Queen

Conditional
Probability

Two cards dealt.
Prob(smallest a queen)?

$B =$ event 2nd card = Q & 1st a Q, K or A.

event B



11/51



4/52

Smallest Card a Queen

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Smallest of
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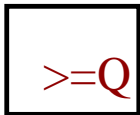
Conditional
Probability

Two cards dealt.

Prob(smallest a queen)?

B = event 2nd card = Q & 1st a Q, K or A.

event B



$11/51$



$4/52$

$$P(B) = \frac{44}{51 \cdot 52} \text{ too.}$$

Smallest Card a Queen

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Probability

Two cards dealt.

Prob(smallest a queen)?

$$P(\text{A and B}) = \frac{4}{52} \cdot \frac{3}{51} = \frac{12}{51 \cdot 52}$$

Smallest Card a Queen

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Two cards dealt.

Prob(smallest a queen)?

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

$$\text{So } P(A \text{ or } B) = \frac{44}{51 \cdot 52} + \frac{44}{51 \cdot 52} - \frac{12}{51 \cdot 52} = \frac{76}{51 \cdot 52}$$

Definition

"Probability of A given B."

$$P(A|B) = \frac{P(A \cap B)}{P(B)}$$

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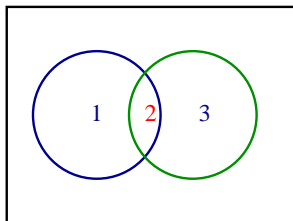
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Definition

"Probability of A given B."

$$P(A|B) = \frac{P(A \cap B)}{P(B)}$$



$$A = \{1, 2\} \quad B = \{2, 3\}$$

$$A \cap B = \{2\}$$

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Life Tables

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Appendix C

Life Table

Number of survivors at single years of Age, out of 100,000 Born Alive, by Race and Sex: United States, 1990.

All races				All races			
Age	Both sexes	Male	Female	Age	Both sexes	Male	Female
0	100000	100000	100000	43	94707	92840	96626
1	99073	98989	99183	44	94453	92505	96455
2	99008	98894	99128	45	94179	92147	96288

Really a table of probabilities;
e.g. $P(\text{woman lives to 45}) = .963$.
Will write as $P(45)$.

Life Tables

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1	99073	98969	99183	44	94453	92505	96455
2	99008	98894	99128	45	94179	92147	96266
59	86596	82678	90571	79	50026	39872	59798
60	85634	81485	89835	80	47168	36848	57062
61	84590	80194	89033	81	44232	33811	54188

Life Tables

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59	86596	82678	90571	79	50026	39872	59798
80	85634	81485	89835	80	47188	36848	57062
81	84590	80194	89033	81	44232	33811	54186

$$P(80|60) = \frac{P(80 \cap 60)}{P(60)}$$

Life Tables

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59	86596	82678	90571	79	50026	39872	59798
80	85634	81485	89835	80	47188	38848	57062
81	84590	80194	89033	81	44232	33811	54188

$$P(80|60) = \frac{P(80 \cap 60)}{P(60)} = \frac{P(80)}{P(60)} = \frac{.571}{.898} = .636$$

Life Tables

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59	86596	82678	90571	79	50026	39872	59798
80	85634	81485	89835	80	47168	36848	57062
81	84590	80194	89033	81	44232	33811	54188

$$P(80|60) = \frac{P(80 \cap 60)}{P(60)} = \frac{P(80)}{P(60)} = \frac{.571}{.898} = .636$$

$$P(60|80) = \frac{P(80 \cap 60)}{P(80)}$$

Life Tables

Math 1710
Class 2

V2

Last Time

Independent
Events

Wheel

Gen. Addition
Rule

Smallest of
Two a Queen

Conditional
Probability

59	86596	82678	90571	79	50026	39872	59798
80	85634	81485	89835	80	47168	36848	57062
81	84590	80194	89033	81	44232	33811	54188

$$P(80|60) = \frac{P(80 \cap 60)}{P(60)} = \frac{P(80)}{P(60)} = \frac{.571}{.898} = .636$$

$$P(60|80) = \frac{P(80 \cap 60)}{P(80)} = \frac{P(80)}{P(80)} = 1$$

Life Tables

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Last Time

Independent
Events

Wheel

Gen. Addition
Rule

Smallest of
Two a Queen

Conditional
Probability

59	86596	82678	90571	79	50026	39872	59796
80	85634	81485	89835	80	47168	36848	57062
81	84590	80194	89033	81	44232	33811	54186

$$P(80|60) = \frac{P(80 \cap 60)}{P(60)} = \frac{P(80)}{P(60)} = \frac{.571}{.898} = .636$$

$$P(60|80) = \frac{P(80 \cap 60)}{P(80)} = \frac{P(80)}{P(80)} = 1$$

$P(60|80) \neq P(80|60)$.

Independence

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Probability

A and B are independent events if

$$P(A|B) = P(A)$$

Independence

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Probability

A and B are independent events if

$$P(A|B) = P(A)$$

Suppose 10% of all cars have sticky valves
10% have oil leaks
1% both.

Are sticky valves and oil leaks independent?

Independence

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Last Time

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Gen. Addition
Rule

Smallest of
Two a Queen

Conditional
Probability

A and B are independent events if

$$P(A|B) = P(A)$$

Suppose 10% of all cars have sticky valves

10% have oil leaks

1% both.

Are sticky valves and oil leaks independent?

$$P(\text{sticky}|\text{leaky}) = \frac{P(\text{both})}{P(\text{leaky})} = \frac{.01}{.10} = .10 = P(\text{sticky}).$$

So they are independent.

Independence

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Two a Queen

Conditional
Probability

A and B are independent events if

$$P(A|B) = P(A)$$

Box has 2 white tickets labeled 1

2 black labeled 1

1 white labeled 8

1 black one labeled 6.

Are drawing a 1 and color black independent?

Independence

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Last Time

Independent
Events

Wheel

Gen. Addition
Rule

Smallest of
Two a Queen

Conditional
Probability

A and B are independent events if

$$P(A|B) = P(A)$$

Box has 2 white tickets labeled 1

2 black labeled 1

1 white labeled 8

1 black one labeled 6.

Are drawing a 1 and color black independent?

$$P(1|black) = \frac{2}{3} \quad P(1) = \frac{4}{6}$$

Equal, so they are independent.

Independence

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Gen. Addition
Rule

Smallest of
Two a Queen

Conditional
Probability

A and B are independent events if

$$P(A|B) = P(A)$$

Box has 2 white tickets labeled 1

2 black labeled 1

1 white labeled 8

1 black one labeled 6.

Are drawing an 8 and color black independent?

Independence

Math 1710
Class 2

V2

Last Time

Independent
Events

Wheel

Gen. Addition
Rule

Smallest of
Two a Queen

Conditional
Probability

A and B are independent events if

$$P(A|B) = P(A)$$

Box has 2 white tickets labeled 1

2 black labeled 1

1 white labeled 8

1 black one labeled 6.

Are drawing an 8 and color black independent?

$$P(8|black) = \frac{0}{3} \quad P(8) = \frac{1}{6}$$

Not equal, so not independent.