

Combinations of Events Intro

Note 14 **Independence:** Two events are independent if the following (equivalent) conditions are satisfied. The second definition is probably more intuitive - B happening does not affect the probability of A happening.

$$\begin{aligned}\mathbb{P}[A \cap B] &= \mathbb{P}[A] \mathbb{P}[B] \\ \mathbb{P}[A | B] &= \mathbb{P}[A]\end{aligned}$$

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:

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

Note that this is a generalization of the definition of conditional probability:

$$\mathbb{P}[A_1 \cap A_2] = \mathbb{P}[A_1] \mathbb{P}[A_2 | A_1].$$

Union Bound: 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:

$$\begin{aligned}\mathbb{P}[A_1 \cup A_2 \cup \dots \cup A_n] &\leq \mathbb{P}[A_1] + \mathbb{P}[A_2] + \dots + \mathbb{P}[A_n] \\ \mathbb{P}\left[\bigcup_{i=1}^n A_i\right] &\leq \sum_{i=1}^n \mathbb{P}[A_i]\end{aligned}$$

with equality when the A_i 's are disjoint.

1 Symmetry

Note 10
Note 13
Note 14 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. Describe, in English, a bijective function $f : A \rightarrow B$ mapping outcomes in A to outcomes in B , and explain why it is a bijection. Note that there can be multiple valid bijections. A bijection is a one-to-one mapping.

- (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 Pairwise Independence

Note 14

Recall that the events A_1 , A_2 , and A_3 are *pairwise independent* if for all $i \neq j$, A_i is independent of A_j . However, pairwise independence is a weaker statement than *mutual independence*, which requires the additional condition that $\mathbb{P}[A_1 \cap A_2 \cap A_3] = \mathbb{P}[A_1] \mathbb{P}[A_2] \mathbb{P}[A_3]$.

Suppose you roll two fair six-sided dice. Let A_1 be the event that the first die lands on 1, let A_2 be the event that the second die lands on 6, and let A_3 be the event that the two dice sum to 7.

(a) Compute $\mathbb{P}[A_1]$, $\mathbb{P}[A_2]$, and $\mathbb{P}[A_3]$.

(b) Are A_1 and A_2 independent?

(c) Are A_2 and A_3 independent?

(d) Are A_1 , A_2 , and A_3 pairwise independent?

(e) Are A_1 , A_2 , and A_3 mutually independent?

