Lecture 11 – Probability

DSC 10, Winter 2023

Announcements

- Lab 3 is due **tomorrow at 11:59PM**.
- Homework 3 is due **Tuesday 2/7 at 11:59PM**.
- The Midterm Project (Restaurants 🍔🍟) is released and due **Tuesday 2/14 at 11:59PM**.
  - Partners must follow **these partner guidelines**. In particular, you must both contribute to all parts of the project and not split up the problems.
  - Still looking for a partner? Use **this thread on EdStem** to connect with classmates.

Last time: `for`-loops

- Almost every `for`-loop in DSC 10 will use the **accumulator pattern**.
    - This means we initialize a variable, and repeatedly add on to it within a loop.
    - The variable could be an integer, an array, or even a string (as in Homework 3, Question 4: Wordle 🟨⬛🟨🟩⬛).
- Do **not** use `for`-loops to perform mathematical operations on every element of an array or Series.
    - Instead use DataFrame manipulations and built-in array or Series methods.
- Helpful video 🎥: **For Loops (and when not to use them) in DSC 10**.

Agenda

We'll cover the basics of probability theory. This is a math lesson; take written notes. ✍🏽

Probability resources

Probability is a tricky subject. If it doesn't click during lecture or on the assignments, take a look at the following resources:

- **Computational and Inferential Thinking, Chapter 9.5**.
- **Theory Meets Data, Chapters 1 and 2**.
- **Khan Academy's unit on Probability**.

Probability theory

- Some things in life *seem* random.
  - e.g. flipping a coin or rolling a die 🎲.
- The **probability** of seeing "heads" when flipping a fair coin is $\frac{1}{2}$.
- One interpretation of probability says that if we flipped a coin infinitely many times, then $\frac{1}{2}$ of the outcomes would be heads.

Terminology

- **Experiment**: A process or action whose result is random.
    - e.g., rolling a die.
    - e.g., flipping a coin twice.
- **Outcome**: The result of an experiment.
    - e.g., the possible outcomes of rolling a six-sided die are 1, 2, 3, 4, 5, and 6.
    - e.g., the possible outcomes of flipping a coin twice are HH, HT, TH, and TT.
- **Event**: A set of outcomes.
    - e.g., the event that the die lands on a even number is the set of outcomes {2, 4, 6}.
    - e.g., the event that the die lands on a 5 is the set of outcomes {5}.

- e.g., the event that there is at least 1 head in 2 flips is the set of outcomes {HH, HT, TH}.

Terminology

- **Probability**: A number between 0 and 1 (equivalently, between 0% and 100%) which describes the likelihood of an event.
    - 0: the event never happens.
    - 1: the event always happens.
- Notation: if A is an event, $P(A)$ is the probability of that event.

Equally-likely outcomes

- If all outcomes in event A are equally likely, then the probability of A is

$$P(A) = \frac{\#\text{ of outcomes satisfying A}}{\text{total }\#\text{ of outcomes}}$$

- **Example 1:** Suppose we flip a fair coin 3 times. What is the probability we see exactly 2 heads?

Concept Check ✅ – Answer at **cc.dsc10.com**

I have three cards: red, blue, and green. What is the chance that I choose a card at random and it is green, then – **without putting it back** – I choose another card at random and it is red?

- A) $\frac{1}{9}$
- B) $\frac{1}{6}$
- C) $\frac{1}{3}$
- D) $\frac{2}{3}$
- E) None of the above.

Conditional probabilities

- Two events A and B can both happen. Suppose that we know A has happened, but we don't know if B has.
- If all outcomes are equally likely, then the conditional probability of B given A is:

$$P(\text{B given A}) = \frac{\text{\# of outcomes satisfying both A and B}}{\text{\# of outcomes satisfying A}}$$

- Intuitively, this is similar to the definition of the regular probability of B, $P(B) = \frac{\text{\# of outcomes satisfying B}}{\text{total \# of outcomes}}$, if you restrict the set of possible outcomes to be just those in event A.

Concept Check ✅ – Answer at **cc.dsc10.com**

$$P(\text{B given A}) = \frac{\text{\# of outcomes satisfying both A and B}}{\text{\# of outcomes satisfying A}}$$

I roll a six-sided die and don't tell you what the result is, but I tell you that it is 3 or less. What is the probability that the result is even?

- A) $\frac{1}{2}$
- B) $\frac{1}{3}$
- C) $\frac{1}{4}$
- D) None of the above.

Probability that two events both happen

- Suppose again that A and B are two events, and that all outcomes are equally likely. Then, the probability that both A and B occur is

$$P(\text{A and B}) = \frac{\text{\# of outcomes satisfying both A and B}}{\text{total \# of outcomes}}$$

- **Example 2:** I roll a fair six-sided die. What is the probability that the roll is 3 or less and even?

The multiplication rule

- The multiplication rule specifies how to compute the probability of both A and B happening, even if all outcomes are not equally likely.

$$P(\text{A and B}) = P(\text{A}) \cdot P(\text{B given A})$$

- **Example 2, again:** I roll a fair six-sided die. What is the probability that the roll is 3 or less and even?

What if A isn't affected by B? 🤔

- The multiplication rule states that, for any two events A and B,

$$P(\text{A and B}) = P(\text{A}) \cdot P(\text{B given A})$$

- What if knowing that A happens doesn't tell you anything about the likelihood of B happening?
  - Suppose we flip a fair coin three times.
  - The probability that the second flip is heads doesn't depend on the result of the first flip.
- Then, what is $P(\text{A and B})$?

Independent events

- Two events A and B are independent if $\mathrm{P}(\mathrm{B\ given\ A}) = \mathrm{P}(\mathrm{B})$, or equivalently if

$$\mathrm{P}(\mathrm{A\ and\ B}) = \mathrm{P}(\mathrm{A}) \cdot \mathrm{P}(\mathrm{B})$$

- **Example 3:** Suppose we have a coin that is **biased**, and flips heads with probability 0.7. Each flip is independent of all other flips. We flip it 5 times. What's the probability we see 5 heads in a row?

Probability that an event *doesn't* happen

- The probability that A **doesn't** happen is $1 - P(A)$.
- For example, if the probability it is sunny tomorrow is 0.85, then the probability it is not sunny tomorrow is 0.15.

Concept Check ✅ – Answer at **cc.dsc10.com**

Every time I call my grandma 👵, the probability that she answers her phone is $\frac{1}{3}$, independently for each call. If I call my grandma three times today, what is the chance that I will talk to her at least once?

- A) $\frac{1}{3}$
- B) $\frac{2}{3}$
- C) $\frac{1}{2}$
- D) 1
- E) None of the above.

Probability of either of two events happening

- Suppose again that A and B are two events, and that all outcomes are equally likely. Then, the probability that either A or B occur is

$$P(\text{A or B}) = \frac{\text{\# of outcomes satisfying either A or B}}{\text{total \# of outcomes}}$$

- **Example 4:** I roll a fair six-sided die. What is the probability that the roll is even or at least 5?

The addition rule

- Suppose that if A happens, then B doesn't, and if B happens, then A doesn't.
    - Such events are called **mutually exclusive** – they have **no overlap**.
- If A and B are any two mutually exclusive events, then

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

- **Example 5:** Suppose I have two biased coins, coin A and coin B. Coin A flips heads with probability 0.6, and coin B flips heads with probability 0.3. I flip both coins once. What's the probability I see two different faces?

Aside: proof of the addition rule for equally-likely events

You are not required to know how to "prove" anything in this course; you may just find this interesting.

If A and B are events consisting of equally likely outcomes, and furthermore A and B are mutually exclusive (meaning they have no overlap), then

$$
\begin{aligned}
P(\text{A or B}) &= \frac{\text{\# of outcomes satisfying either A or B}}{\text{total \# of outcomes}} \\
&= \frac{(\text{\# of outcomes satisfying A}) + (\text{\# of outcomes satisfying B})}{\text{total \# of outcomes}} \\
&= \frac{(\text{\# of outcomes satisfying A})}{\text{total \# of outcomes}} + \frac{(\text{\# of outcomes satisfying B})}{\text{total \# of outcomes}} \\
&= P(A) + P(B)
\end{aligned}
$$

Summary, next time

- Probability describes the likelihood of an event occurring.
- There are several rules for computing probabilities. We looked at many special cases that involved equally-likely events.
- There are two general rules to be aware of:
    - The **multiplication rule**, which states that for any two events, $\mathrm{P}(\mathrm{A\ and\ B}) = \mathrm{P}(\mathrm{B\ given\ A}) \cdot \mathrm{P}(\mathrm{A})$.
    - The **addition rule**, which states that for any two **mutually exclusive** events, $\mathrm{P}(\mathrm{A\ or\ B}) = \mathrm{P}(\mathrm{A}) + \mathrm{P}(\mathrm{B})$.
- **Next time:** simulations.