26 9 19 Lecture-1 Introduction to probability Philosophy:-Make "reasonable" assumptions ((=) mathematical axioms) to build a framework Reason about real-world cramplesuring the model built upon axioms. Statement: "The probability of an event A is p. A - CLARK IR interactive to day 4 weather 18 not so-hot in Chennai  $p = \frac{1}{2} \frac{1}{4} - \frac{1}{7} - \frac{1}{7} - \frac{1}{7} + \frac$ 















I Tr wantable if I and IN = { 1,2,3, -... } are equi-cardinal Facts ? () Set of integers Z in countable  $f(n) = \sum_{n=1}^{\infty} \frac{1}{2} = \sum_{n=1}^{\infty} \frac$ 2 MX IN is wountable (1,1), (1,2), (2,1), (1,3), (2,2), (3,1) - -3 ZXZ is countable (4) Set of rational numbers (2) ir cocentable 5) Set of real numbers R is "not" countable

 $x \in [0, 1]$   $0. x, x_2 k_3 - - -$ Suppose 7 F: N-> [0, 1] which is a bijection  $f(1)_{1} f(2)_{1} - - -$  $f(1) = 0. \chi_{11} \chi_{12} - - - .$   $f(2) = 0. \chi_{21} \chi_{22} - - - .$   $f(2) = 0. \chi_{21} \chi_{22} - - - .$ Let y= 0. 4, 12 13 ---li= any number s.t. l; fX. y & list above =) If from the to [0,1] that is onto =) R is not countably infinite















 $P(AUB) = P(AnB) + P(A^{(B)} + P(AnB))$  $= (P(AOB^{c}) + P(AOB))$  $\tau \left( P(A^{(nB)} + P(A^{(nB)}) \right)$  $- P(A \cap B)$ =  $P(A) + P(B) - P(A \cap B)$ (&) H.W. P(AUBUC) = P(A) + P(B) + P(C) $-P(A\cap B) - P(A\cap C) - P(B\cap C)$ + P(ANBOC) 2 more generally, A, \_\_\_ A, events

























Two children Prob. of both berg boys Prob- of both boys given firstone is  $\mathcal{L} = \{ 66, 68, BG, BB \}$  $P(6G) = -- = P(BB) = \frac{1}{4}$ P(BB) one boy at least) = P(BB) GBUBGUBB)  $= \frac{P(BB)}{P(AF)} = \frac{1}{2}$ 





Example: Monty hall problem 3 doors 7 (ar behind one & goot r behind other two Vou choose 1. Presenter opens door 24 reveals a goat Prob. of winning a carby switching to 3 cg P(Car behind 3 | Presenter opened 2, lou chose ) =  $\frac{2}{3}$ . H.w. Independence & conditional independence Occurence of B changes prob. of A p(A|B) If B has no impact, i.e., P(A/B)= P(A), then A&B are independent



AK= kth letter st a.  $P(A_1 \cap A_2 \cap A_3) = V_q$  $P(A_1) \ge \frac{2}{9} \stackrel{-}{=} P(A_2) \stackrel{-}{=} P(A_3)$ So, EA, \_\_Azzin not independent.  $P(A_1 \cap A_2) = \frac{1}{9} = P(A_1) \cdot P(A_2)$ Conditional independence Let C be an event with P(C)>0 A& B. conditionally independent given Cit  $P(A \cap B | C) = P(A | C) P(B | C)$ Note: Judependonce (7) Conditional independence











Suppose a person in tested for X& result is tue. the the (conditional) probability What is that he (she has X? A= person has X Lef B= test gives the result  $P(A) - 15^6$  $P(B(A) = 0.99, P(B(A^{c}) = 0.01)$ P(B/A) P(A)P(A|B) = $P(B(A)P(A) + P(B(A^{c})P(A^{c}))$ 0.998106  $\square$  $0.99\times10^{6} \pm 0.01(1-10^{6})$ 

