Probability

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Definition

(i) ***Sample–Space*** **:** The set of all possible outcomes of an experiment is called the **Sample–Space(s)**.

(ii) ***Event*** **:** A sub set of sample–space is called an **Event**.

(iii) ***Complement Of An Event A*** **:** The set of all out comes which are in S but not in A is called the **Complement Of The Event A denoted by** $\overline{A}$ **or** A^c.

Probability of what ? Experiment ? X

Event ? ✓

Expt: Tossing of 2 coins:

Sample Space: {HH, HT, TH, TT}

E_1 (both heads): {HH} $\qquad \overline{E_1}$ = {HT, TH, TT}

E_2 (atleast one head): {HH, HT, TH} $\qquad \overline{E_2}$ = {TT}

Definition

(iv) ***Mutually Exclusive Events*** **:** Two events are said to be **Mutually Exclusive** (or disjoint or incompatible) if the occurence of one precludes (rules out) the simultaneous occurence of the other. If A & B are two mutually exclusive events then $P(A \,\&\, B) = 0$.

$* \; P(A \cap B) = 0$

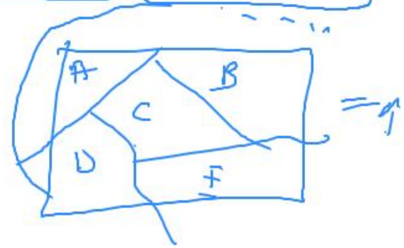
(v) ***Equally Likely Events*** **:** Events are said to be **Equally Likely** when each event is as likely to occur as any other event. Events having same probability of occurrence are equally likely

(vi) ***Exhaustive Events*** **:** Events A,B,C .... L are said to be **Exhaustive Events** if no event outside this set can result as an outcome of an experiment. For example, if A & B are two events defined on a sample space S, then A & B are exhaustive $\Rightarrow \boxed{A \cup B = S} \Rightarrow \boxed{P(A \cup B) = 1}$.

S: {HH, HT, TH, TT}

E_1: {HH}

E_2: {TT}



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CLASSICAL DEF. OF PROBABILITY : If n represents the total number of equally likely, mutually exclusive and exhaustive outcomes of an experiment and m of them are favourable to the happening of the event A, then the probability of happening of the event A is given by $P(A) = m/n$.

(1) $0 \leq P(A) \leq 1$

(2) $P(A) + P(\overline{A}) = 1$, Where $\overline{A}$ = Not A .

(3) If x cases are favourable to A & y cases are favourable to $\overline{A}$ then $P(A) = \frac{x}{(x+y)}$ and $P(\overline{A}) = \frac{y}{(x+y)}$ We say that **ODDS IN FAVOUR OF A** are x: y & odds against A are y : x

$P(A) = \frac{\text{favourable outcomes}}{\text{total outcomes}}$

$\text{Odds in favour of } A = \frac{\text{fav outcomes}}{\text{unfav outcomes}}$

$\text{Odds against } A = \frac{\text{unfav outcomes}}{\text{fav outcomes}}$

Problems

In a random experiment, a fair die is rolled until two fours are obtained in succession. The probability that the experiment will end in the fifth throw of the die is equal to (2019 Main, 12 Jan II)

(a) $\frac{175}{6^5}$ (b) $\frac{225}{6^5}$

(c) $\frac{200}{6^5}$ (d) $\frac{150}{6^5}$

$\frac{4}{6}\ \frac{4}{6} = 36 - 1 = 35$

$\underline{\ \ }\ \underline{\ \ }\ \underline{\ \ }\ \underline{\ \ }\ \underline{\ \ }$ total

$6\ \ 6\ \ 6\ \ 6\ \ 6$

Not 4

$\underbrace{\underline{\ \ }\ \underline{\ \ }}_{35}\ \underline{\ \ }\ \frac{4}{\ }\ \frac{4}{\ }$ favourable

$5\ \ 1\ \ 1$

$6 \times 6 - 1 = 35$

Total outcomes = 6^5

Favourable outcomes = $35 \times 5 \times 1 \times 1$

$= 175$

Prob = $\frac{175}{6^5}$

Problems

If ~~there~~ three of the six vertices of a regular hexagon are chosen at random, then the probability that the triangle formed with these chosen vertices is equilateral is

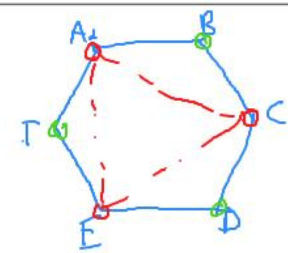
(2019 Main, 12 April I)

(a) $\frac{1}{10}$ (b) $\frac{1}{5}$ (c) $\frac{3}{10}$ (d) $\frac{3}{20}$

Total ways = $^6C_3 = \frac{6\times5\times4}{3\times2\times1} = 20$

Fav ways = 2

Prob = $\frac{2}{20} = \frac{1}{10}$



Results

AUB = A+ B = A or B denotes occurence of at least A or B. For 2 events A & B : **(See fig.1)**

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

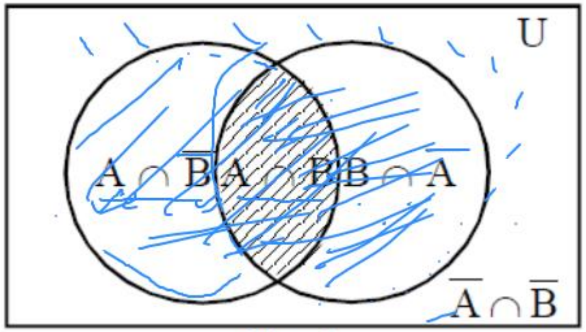


Fig. 1

(ii) Opposite of "atleast A or B" is **NIETHER A NOR B**

i.e. $\overline{A+B} = 1\text{-}(A \text{ or } B) = \overline{A} \cap \overline{B}$ $1 - P(A \cup B)$

Note that $P(A+B) + P(\overline{A} \cap \overline{B}) = 1.$

(iii) If A & B are mutually exclusive then $P(A \cup B) = P(A) + P(B).$

$P(A \cap B) = 0$

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

Results

For any three events A,B and C we have **(See Fig. 2)**

P(A∪B∪C) =

(i) P(A or B or C) = P(A) + P(B) + P(C) – P(A∩B) – P(B∩C) – P(C∩A) + P(A∩B∩C)

(ii) P (at least two of A,B,C occur) = P(B∩C) + P(C∩A) + P(A∩B) – 2P(A∩B∩C)

(iii) P(exactly two of A,B,C occur) = P(B∩C) + P(C∩A) + P(A∩B) – 3P(A∩B∩C)

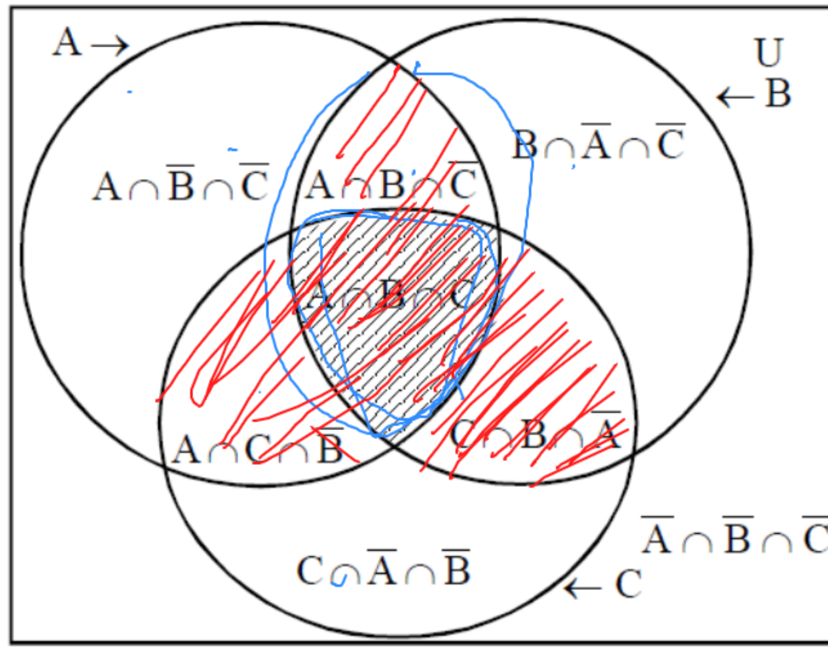


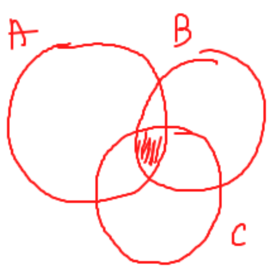
Fig. 2

(iv) P(exactly one of A,B,C occurs) = P(A) + P(B) + P(C) – 2P(B∩C) – 2P(C∩A) – 2P(A∩B)+3P(A∩B∩C)

Problems

For three events A, B and C, if P(exactly one of A or B occurs) $= P$(exactly one of B or C occurs) $= P$(exactly one of C or A occurs) $= \frac{1}{4}$ and P(all the three events occur simultaneously) $= \frac{1}{16}$, then the probability that atleast one of the events occurs, is **(2017 Main)**

(a) $\frac{7}{32}$ (b) $\frac{7}{16}$ (c) $\frac{7}{64}$ (d) $\frac{3}{16}$



$P(A \cap B \cap C) = 1/16$

$P(B) + P(C) - 2P(B \cap C)$

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$P(A \cap B \cap C) = 1/16$

$P(B) + P(C) - 2P(B \cap C) = \frac{1}{4}$ — (1)

$P(A) + P(C) - 2P(A \cap C) = \frac{1}{4}$ — (2)

$P(A) + P(B) - 2P(A \cap B) = \frac{1}{4}$ — (2)

$2(P(A) + P(B) + P(C)) - 2(P(A \cap B) - P(B \cap C) - P(C \cap A)) = \frac{3}{4}$

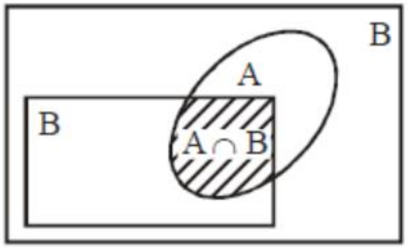
$P(A) + P(B) + P(C) - P(A \cap B) - P(B \cap C) - P(C \cap A) = \frac{3}{8}$

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

$= \frac{3}{8} + \frac{1}{16} = \frac{6+1}{16} = \frac{7}{16}$

Conditional Probability

Let A and B be any two events associated with a random experiment. The probability of occurrence of event A when the event B has already occurred is called the conditional probability of A when B is given and is denoted as P(A/B). The conditional probability P(A/B) is meaningful only when $P(B) \neq 0$, i.e., when B is not an impossible event.



By definition,

$$\boxed{P\left(\frac{A}{B}\right) = \text{Probability of occurrence of event A when the event B as already occurred}} = \frac{P(A\cap B)}{P(B)}$$

$$= \frac{\text{Number of cases favourable to B which are also favourable to A}}{\text{Number of cases favourable to B}}$$

$$\boxed{P\left(\frac{A}{B}\right) = \frac{P(A\cap B)}{P(B)}}$$

$$\therefore \quad P\left(\frac{A}{B}\right) = \frac{\text{Number of cases favourable to } A \cap B}{\text{Number of cases favourable to B}}$$

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

$$\boxed{P(B\cap A) = P(A) \times P\left(\frac{B}{A}\right)}$$

$$\boxed{P(A\cap B) = P(B) \cdot P\left(\frac{A}{B}\right)}$$

If A & B are any two events $\boxed{P(A\cap B) = P(A).P(B/A) = P(B).P(A/B)}$, Where P(B/A) means conditional probability of B given A & P(A/B) means conditional probability of A given B.

Concepts

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Independent Events **:** Two events A & B are said to be independent if occurence or non occurence of one does not effect the probability of the occurence or non occurence of other.

If the occurence of one event affects the probability of the occurence of the other event then the events are said to be **Dependent**

For two independent events A and B : $\boxed{P(A \cap B) = P(A).\ P(B).}$ *** ***

Note : Independent events are not in general mutually exclusive & vice versa.
Mutually exclusiveness can be used when the events are taken from the same experiment & independence can be used when the events are taken from different experiments .

Binomial Probability

The probability of getting exactly r success in n independent trials is given by

$\boxed{P(r) = {}^{n}C_{r}\, p^{r}\, q^{n-r}}$ where : p = probability of success in a single trial

q = probability of failure in a single trial. note : p + q = 1 .

H → Success T → Failure.

10 trials.

$^{10}C_4 \times \left(\frac{1}{2}\times\frac{1}{2}\times\frac{1}{2}\times\frac{1}{2}\right) \times \frac{1}{2}\times\frac{1}{2}\times\frac{1}{2}\times\frac{1}{2}\times\frac{1}{2}\times\frac{1}{2}$

$^{10}C_4 \times \left(\frac{1}{2}\right)^{10}$

TOTAL PROBABILITY THEOREM :

Let $E_1, E_2, \ldots\ldots, E_n$ be n mutually exclusive and exhaustive events, with non-zero probabilities, of a random experiment. If A be any arbitrary event of the sample space of the above random experiment with $P(A) > 0$, then

$$P(A) = P(E_1)\,P\left(\frac{A}{E_1}\right) + P(E_2)\,P\left(\frac{A}{E_2}\right) + \ldots\ldots + P(E_n)\,P\left(\frac{A}{E_n}\right).$$

$$P(A) = P(A \cap E_1) + P(A \cap E_2) + P(A \cap E_3) \;—\; P(A \cap E_n)$$

$$\boxed{P(A) = P(E_1) \times P\left(\frac{A}{E_1}\right) + P(E_2) \times P\left(\frac{A}{E_2}\right) + P(E_3) \times P\left(\frac{A}{E_3}\right) \;--\; P(E_n) \times P\left(\frac{A}{E_n}\right)}$$

Baye's Theorem

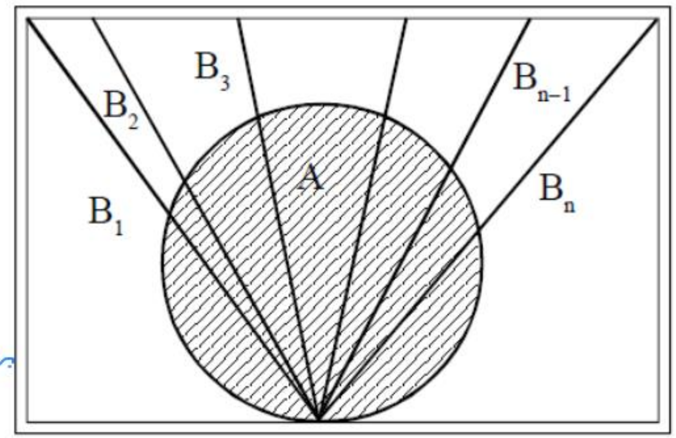
BAYE'S THEOREM :

If an event A can occur only with one of the n mutually exclusive and exhaustive events $B_1, B_2, \ldots B_n$ & the probabilities $P(A/B_1), P(A/B_2) \ldots\ldots P(A/B_n)$ are known then,

$$P(B_1/A) = \frac{P(B_i).P(A/B_i)}{\sum_{i=1}^{n} P(B_i).P(A/B_i)}$$

$$P\left(\frac{B_i}{A}\right) = \frac{P(B_i \cap A)}{P(A)} = \frac{P(B_i) \times P\left(\frac{A}{B_i}\right)}{P(A)}$$

$\rightarrow$ Total Prob Theorem



MATHEMATICAL EXPECTATION

It is worthwhile indicating that if 'P' represents a person's chance of success in any venture and 'M 'the sum of money which he will receive in case of success, then the sum of money denoted by 'P·M' is called his expectation.

India vs Australia 1 Cr

70% 30%

70% of 1 Cr.

70 lakh 30 lakh

Problems

A person throws two fair dice. He wins ₹ 15 for throwing a doublet (same numbers on the two dice), wins ₹ 12 when the throw results in the sum of 9, and loses ₹ 6 for any other outcome on the throw. Then, the expected gain/loss (in ₹) of the person is

(2019 Main, 12 April II)

(a) $\frac{1}{2}$ gain (b) $\frac{1}{4}$ loss (c) $\frac{1}{2}$ loss (d) 2 gain

11 12 13 - —— 66

Total = 36

A : (Doublet) : 11, 22, 33, 44, 55, 66

$P(A) = \frac{1}{6}$

B (Sum 9) : 36, 45, 54, 63

$P(B) = \frac{4}{36} = \frac{1}{9}$

C (others) : 26

$P(C) = \frac{26}{36} = \frac{13}{18}$

Expected Gain = $P(A) \times 15 + P(B) \times 12 + P(C)(-6)$

$= \frac{1}{6} \times 15 + \frac{1}{9} \times 12 - \frac{13}{18} \times 6$

$= -\frac{1}{2}$

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* BINOMIAL PROBABILITY DISTRIBUTION :

Mean (μ)
Variance (σ^2)
Standard Deviation (σ)

Let an experiment has n independent trials and each of the trial has two possible out comes i.e. success or failure.
If getting number of successes in the experiment is a random variable then probability of getting exactly r-successes is -

$$P(x = r) = \boxed{{}^nC_r\, p^r \cdot q^{n-r}}$$

where p = probability of getting success
and q = probability of getting failure

Mean of BPD of a random variable

x_i	p_i	$p_i x_i$	$p_i x_i^2$
0	${}^nC_0p^0q^n$	$0\times{}^nC_0p^0q^n$	$0^2\cdot{}^nC_0p^0q^n$
1	${}^nC_1p^1q^{n-1}$	$1\times{}^nC_1p^1q^{n-1}$	$1^2\cdot{}^nC_1p^1q^{n-1}$
2	${}^nC_2p^2q^{n-2}$	⋮	⋮
3	${}^nC_3p^3q^{n-3}$	⋮	⋮
⋮	⋮	⋮	⋮
r	${}^nC_rp^rq^{n-r}$	$r\times{}^nC_rp^r\cdot q^{n-r}$	$r^2\cdot{}^nC_rp^rq^{n-r}$

x_i f_i n

$$\boxed{\mu = \sum p_i x_i} = \sum_{r=0}^{n} r\cdot{}^nC_r\cdot p^r\cdot q^{n-r} = \sum_{r=0}^{n} r\,\frac{n}{r}\cdot{}^{n-1}C_{r-1}\cdot p^r\cdot q^{n-r} = p\cdot n\sum_{r=1}^{n}{}^{n-1}C_{r-1}\cdot p^{r-1}q^{n-r}$$

$$= np\,[{}^{n-1}C_0\cdot p^0\,q^{n-1} + {}^{n-1}C_1\cdot p^1q^{n-2} + \ldots\ldots + {}^{n-1}C_{n-1}\,p^{n-1}\,q^0]$$

$$= np\,(p+q)^{n-1} = np$$

Mean of B.P.D = $\boxed{np}$

Variance of BPD of a random variable :

$$\sigma^2 = \sum p_i x_1^2 - \mu^2$$

$$\boxed{\sigma^2 = pn(1-p) = npq}$$

μ = Mean = np

σ^2 = Variance = npq

S.D = $\sqrt{\sigma^2} = \sqrt{\text{var}} = \sqrt{npq}$

Standard deviation of BPD of a random variable :

Positive value of square root of variance is called standard deviation.

$$SD = +\sqrt{\sigma^2} = \sqrt{npq}$$

Problems

Let a random variable X have a binomial distribution with mean 8 and variance 4. If $P(X \le 2) = \frac{k}{2^{16}}$, then k is equal to **(2019 Main, 12 April I)**

(a) 17 (b) 121 (c) 1 (d) 137

$\frac{\cancel{16}^{8} \times 15}{\cancel{2}} = 120$

$np = 8$

$npq = 4$

$q = \frac{1}{2}$

$p + q = 1$

$p = 1/2$

$n = 16$

$n = 16$

$p = 1/2$

$q = 1/2$

$P(X \le 2) = P(0\ \text{success}) + P(1\ \text{success}) + P(2\ \text{success})$

$= {}^nC_0 \times p^0 q^n + {}^nC_1 p^1 q^{n-1} + {}^nC_2 p^2 q^{n-2}$

$= {}^{16}C_0 \left(\frac{1}{2}\right)^{16} + {}^{16}C_1 \times \left(\frac{1}{2}\right)^1 \left(\frac{1}{2}\right)^{15} + {}^{16}C_2 \left(\frac{1}{2}\right)^2 \left(\frac{1}{2}\right)^{14}$

$= \frac{1}{2^{16}} + \frac{16}{2^{16}} + \frac{120}{2^{16}} = \frac{137}{\cancel{2^{16}}} = \frac{K}{\cancel{2^{16}}}$

Problems

$\frac{4}{52} = \frac{1}{13}$

Two cards are drawn successively with replacement from a well shuffled deck of 52 cards. Let X denote the random variable of number of aces obtained in the two drawn cards. Then, $P(X = 1) + P(X = 2)$ equals

(2019 Main, 9 Jan I)

(a) $\frac{25}{169}$ (b) $\frac{52}{169}$ (c) $\frac{49}{169}$ (d) $\frac{24}{169}$

$P(1 \text{ ace}) + P(2 \text{ ace}) = \frac{24}{169} + \frac{1}{169} = \frac{25}{169}$

$P(1 \text{ ace}) = \frac{1}{13} \times \frac{12}{13} + \frac{12}{13} \times \frac{1}{13} = \frac{12}{169} + \frac{12}{169} = \frac{24}{169}$

$P(2 \text{ ace}) = \frac{1}{13} \times \frac{1}{13} = \frac{1}{169}$