

18.600: Lecture 5

**Problems with all outcomes equally likely,
including a famous hat problem**

Scott Sheffield

MIT

Outline

Equal likelihood

A few problems

Hat problem

A few more problems

Outline

Equal likelihood

A few problems

Hat problem

A few more problems

Equal likelihood

- ▶ If a sample space S has n elements, and all of them are equally likely, then each one has to have probability $1/n$

Equal likelihood

- ▶ If a sample space S has n elements, and all of them are equally likely, then each one has to have probability $1/n$
- ▶ What is $P(A)$ for a general set $A \subset S$?

Equal likelihood

- ▶ If a sample space S has n elements, and all of them are equally likely, then each one has to have probability $1/n$
- ▶ What is $P(A)$ for a general set $A \subset S$?
- ▶ Answer: $|A|/|S|$, where $|A|$ is the number of elements in A .

Outline

Equal likelihood

A few problems

Hat problem

A few more problems

Outline

Equal likelihood

A few problems

Hat problem

A few more problems

Problems

- ▶ Roll two dice. What is the probability that their sum is three?

Problems

- ▶ Roll two dice. What is the probability that their sum is three?
- ▶ $2/36 = 1/18$

Problems

- ▶ Roll two dice. What is the probability that their sum is three?
- ▶ $2/36 = 1/18$
- ▶ Toss eight coins. What is the probability that exactly five of them are heads?

Problems

- ▶ Roll two dice. What is the probability that their sum is three?
- ▶ $2/36 = 1/18$
- ▶ Toss eight coins. What is the probability that exactly five of them are heads?
- ▶ $\binom{8}{5}/2^8$

Problems

- ▶ Roll two dice. What is the probability that their sum is three?
- ▶ $2/36 = 1/18$
- ▶ Toss eight coins. What is the probability that exactly five of them are heads?
- ▶ $\binom{8}{5}/2^8$
- ▶ In a class of 100 people with cell phone numbers, what is the probability that nobody has a number ending in 37?

Problems

- ▶ Roll two dice. What is the probability that their sum is three?
- ▶ $2/36 = 1/18$
- ▶ Toss eight coins. What is the probability that exactly five of them are heads?
- ▶ $\binom{8}{5}/2^8$
- ▶ In a class of 100 people with cell phone numbers, what is the probability that nobody has a number ending in 37?
- ▶ $(99/100)^{100} \approx 1/e$

Problems

- ▶ Roll two dice. What is the probability that their sum is three?
- ▶ $2/36 = 1/18$
- ▶ Toss eight coins. What is the probability that exactly five of them are heads?
- ▶ $\binom{8}{5}/2^8$
- ▶ In a class of 100 people with cell phone numbers, what is the probability that nobody has a number ending in 37?
- ▶ $(99/100)^{100} \approx 1/e$
- ▶ Roll ten dice. What is the probability that a 6 appears on exactly five of the dice?

Problems

- ▶ Roll two dice. What is the probability that their sum is three?
- ▶ $2/36 = 1/18$
- ▶ Toss eight coins. What is the probability that exactly five of them are heads?
- ▶ $\binom{8}{5}/2^8$
- ▶ In a class of 100 people with cell phone numbers, what is the probability that nobody has a number ending in 37?
- ▶ $(99/100)^{100} \approx 1/e$
- ▶ Roll ten dice. What is the probability that a 6 appears on exactly five of the dice?
- ▶ $\binom{10}{5}5^5/6^{10}$

Problems

- ▶ Roll two dice. What is the probability that their sum is three?
- ▶ $2/36 = 1/18$
- ▶ Toss eight coins. What is the probability that exactly five of them are heads?
- ▶ $\binom{8}{5}/2^8$
- ▶ In a class of 100 people with cell phone numbers, what is the probability that nobody has a number ending in 37?
- ▶ $(99/100)^{100} \approx 1/e$
- ▶ Roll ten dice. What is the probability that a 6 appears on exactly five of the dice?
- ▶ $\binom{10}{5}5^5/6^{10}$
- ▶ In a room of 23 people, what is the probability that two of them have a birthday in common?

Problems

- ▶ Roll two dice. What is the probability that their sum is three?
- ▶ $2/36 = 1/18$
- ▶ Toss eight coins. What is the probability that exactly five of them are heads?
- ▶ $\binom{8}{5}/2^8$
- ▶ In a class of 100 people with cell phone numbers, what is the probability that nobody has a number ending in 37?
- ▶ $(99/100)^{100} \approx 1/e$
- ▶ Roll ten dice. What is the probability that a 6 appears on exactly five of the dice?
- ▶ $\binom{10}{5}5^5/6^{10}$
- ▶ In a room of 23 people, what is the probability that two of them have a birthday in common?
- ▶ $1 - \prod_{i=0}^{22} \frac{365-i}{365}$

Outline

Equal likelihood

A few problems

Hat problem

A few more problems

Outline

Equal likelihood

A few problems

Hat problem

A few more problems

Recall the inclusion-exclusion identity



$$\begin{aligned}P(\cup_{i=1}^n E_i) &= \sum_{i=1}^n P(E_i) - \sum_{i_1 < i_2} P(E_{i_1} E_{i_2}) + \dots \\&+ (-1)^{(r+1)} \sum_{i_1 < i_2 < \dots < i_r} P(E_{i_1} E_{i_2} \dots E_{i_r}) \\&= + \dots + (-1)^{n+1} P(E_1 E_2 \dots E_n).\end{aligned}$$

Recall the inclusion-exclusion identity



$$\begin{aligned}P(\cup_{i=1}^n E_i) &= \sum_{i=1}^n P(E_i) - \sum_{i_1 < i_2} P(E_{i_1} E_{i_2}) + \dots \\&\quad + (-1)^{(r+1)} \sum_{i_1 < i_2 < \dots < i_r} P(E_{i_1} E_{i_2} \dots E_{i_r}) \\&= + \dots + (-1)^{n+1} P(E_1 E_2 \dots E_n).\end{aligned}$$

- ▶ The notation $\sum_{i_1 < i_2 < \dots < i_r}$ means a sum over all of the $\binom{n}{r}$ subsets of size r of the set $\{1, 2, \dots, n\}$.

Famous hat problem

- ▶ n people toss hats into a bin, randomly shuffle, return one hat to each person. Find probability nobody gets own hat.

Famous hat problem

- ▶ n people toss hats into a bin, randomly shuffle, return one hat to each person. Find probability nobody gets own hat.
- ▶ Inclusion-exclusion. Let E_i be the event that i th person gets own hat.

Famous hat problem

- ▶ n people toss hats into a bin, randomly shuffle, return one hat to each person. Find probability nobody gets own hat.
- ▶ Inclusion-exclusion. Let E_i be the event that i th person gets own hat.
- ▶ What is $P(E_{i_1} E_{i_2} \dots E_{i_r})$?

Famous hat problem

- ▶ n people toss hats into a bin, randomly shuffle, return one hat to each person. Find probability nobody gets own hat.
- ▶ Inclusion-exclusion. Let E_i be the event that i th person gets own hat.
- ▶ What is $P(E_{i_1} E_{i_2} \dots E_{i_r})$?
- ▶ Answer: $\frac{(n-r)!}{n!}$.

Famous hat problem

- ▶ n people toss hats into a bin, randomly shuffle, return one hat to each person. Find probability nobody gets own hat.
- ▶ Inclusion-exclusion. Let E_i be the event that i th person gets own hat.
- ▶ What is $P(E_{i_1} E_{i_2} \dots E_{i_r})$?
- ▶ Answer: $\frac{(n-r)!}{n!}$.
- ▶ There are $\binom{n}{r}$ terms like that in the inclusion exclusion sum. What is $\binom{n}{r} \frac{(n-r)!}{n!}$?

Famous hat problem

- ▶ n people toss hats into a bin, randomly shuffle, return one hat to each person. Find probability nobody gets own hat.
- ▶ Inclusion-exclusion. Let E_i be the event that i th person gets own hat.
- ▶ What is $P(E_{i_1} E_{i_2} \dots E_{i_r})$?
- ▶ Answer: $\frac{(n-r)!}{n!}$.
- ▶ There are $\binom{n}{r}$ terms like that in the inclusion exclusion sum. What is $\binom{n}{r} \frac{(n-r)!}{n!}$?
- ▶ Answer: $\frac{1}{r!}$.

Famous hat problem

- ▶ n people toss hats into a bin, randomly shuffle, return one hat to each person. Find probability nobody gets own hat.
- ▶ Inclusion-exclusion. Let E_i be the event that i th person gets own hat.
- ▶ What is $P(E_{i_1} E_{i_2} \dots E_{i_r})$?
- ▶ Answer: $\frac{(n-r)!}{n!}$.
- ▶ There are $\binom{n}{r}$ terms like that in the inclusion exclusion sum. What is $\binom{n}{r} \frac{(n-r)!}{n!}$?
- ▶ Answer: $\frac{1}{r!}$.
- ▶ $P(\cup_{i=1}^n E_i) = 1 - \frac{1}{2!} + \frac{1}{3!} - \frac{1}{4!} + \dots \pm \frac{1}{n!}$

Famous hat problem

- ▶ n people toss hats into a bin, randomly shuffle, return one hat to each person. Find probability nobody gets own hat.
- ▶ Inclusion-exclusion. Let E_i be the event that i th person gets own hat.
- ▶ What is $P(E_{i_1} E_{i_2} \dots E_{i_r})$?
- ▶ Answer: $\frac{(n-r)!}{n!}$.
- ▶ There are $\binom{n}{r}$ terms like that in the inclusion exclusion sum. What is $\binom{n}{r} \frac{(n-r)!}{n!}$?
- ▶ Answer: $\frac{1}{r!}$.
- ▶ $P(\cup_{i=1}^n E_i) = 1 - \frac{1}{2!} + \frac{1}{3!} - \frac{1}{4!} + \dots \pm \frac{1}{n!}$
- ▶ $1 - P(\cup_{i=1}^n E_i) = 1 - 1 + \frac{1}{2!} - \frac{1}{3!} + \frac{1}{4!} - \dots \pm \frac{1}{n!} \approx 1/e \approx .36788$

Outline

Equal likelihood

A few problems

Hat problem

A few more problems

Outline

Equal likelihood

A few problems

Hat problem

A few more problems

Problems

- ▶ What's the probability of a full house in poker (i.e., in a five card hand, 2 have one value and three have another)?

Problems

- ▶ What's the probability of a full house in poker (i.e., in a five card hand, 2 have one value and three have another)?
- ▶ Answer 1:

$$\frac{\# \text{ ordered distinct-five-card sequences giving full house}}{\# \text{ ordered distinct-five-card sequences}}$$

Problems

- ▶ What's the probability of a full house in poker (i.e., in a five card hand, 2 have one value and three have another)?

- ▶ Answer 1:

$$\frac{\# \text{ ordered distinct-five-card sequences giving full house}}{\# \text{ ordered distinct-five-card sequences}}$$

- ▶ That's

$$\binom{5}{2} * 13 * 12 * (4 * 3 * 2) * (4 * 3) / (52 * 51 * 50 * 49 * 48) = 6/4165.$$

Problems

- ▶ What's the probability of a full house in poker (i.e., in a five card hand, 2 have one value and three have another)?

- ▶ Answer 1:

$$\frac{\# \text{ ordered distinct-five-card sequences giving full house}}{\# \text{ ordered distinct-five-card sequences}}$$

- ▶ That's

$$\binom{5}{2} * 13 * 12 * (4 * 3 * 2) * (4 * 3) / (52 * 51 * 50 * 49 * 48) = 6/4165.$$

- ▶ Answer 2:

$$\frac{\# \text{ unordered distinct-five-card sets giving full house}}{\# \text{ unordered distinct-five-card sets}}$$

Problems

- ▶ What's the probability of a full house in poker (i.e., in a five card hand, 2 have one value and three have another)?

- ▶ Answer 1:

$$\frac{\# \text{ ordered distinct-five-card sequences giving full house}}{\# \text{ ordered distinct-five-card sequences}}$$

- ▶ That's

$$\binom{5}{2} * 13 * 12 * (4 * 3 * 2) * (4 * 3) / (52 * 51 * 50 * 49 * 48) = 6/4165.$$

- ▶ Answer 2:

$$\frac{\# \text{ unordered distinct-five-card sets giving full house}}{\# \text{ unordered distinct-five-card sets}}$$

- ▶ That's $13 * 12 * \binom{4}{3} * \binom{4}{2} / \binom{52}{5} = 6/4165.$

Problems

- ▶ What's the probability of a full house in poker (i.e., in a five card hand, 2 have one value and three have another)?

- ▶ Answer 1:

$$\frac{\# \text{ ordered distinct-five-card sequences giving full house}}{\# \text{ ordered distinct-five-card sequences}}$$

- ▶ That's

$$\binom{5}{2} * 13 * 12 * (4 * 3 * 2) * (4 * 3) / (52 * 51 * 50 * 49 * 48) = 6/4165.$$

- ▶ Answer 2:

$$\frac{\# \text{ unordered distinct-five-card sets giving full house}}{\# \text{ unordered distinct-five-card sets}}$$

- ▶ That's $13 * 12 * \binom{4}{3} * \binom{4}{2} / \binom{52}{5} = 6/4165.$

- ▶ What is the probability of a two-pair hand in poker?

Problems

- ▶ What's the probability of a full house in poker (i.e., in a five card hand, 2 have one value and three have another)?

- ▶ Answer 1:

$$\frac{\# \text{ ordered distinct-five-card sequences giving full house}}{\# \text{ ordered distinct-five-card sequences}}$$

- ▶ That's

$$\binom{5}{2} * 13 * 12 * (4 * 3 * 2) * (4 * 3) / (52 * 51 * 50 * 49 * 48) = 6/4165.$$

- ▶ Answer 2:

$$\frac{\# \text{ unordered distinct-five-card sets giving full house}}{\# \text{ unordered distinct-five-card sets}}$$

- ▶ That's $13 * 12 * \binom{4}{3} * \binom{4}{2} / \binom{52}{5} = 6/4165.$

- ▶ What is the probability of a two-pair hand in poker?

- ▶ Fix suit breakdown, then face values: $\binom{4}{2} \cdot 2 \cdot \binom{13}{2} \binom{13}{2} \cdot 13 / \binom{52}{5}$

Problems

- ▶ What's the probability of a full house in poker (i.e., in a five card hand, 2 have one value and three have another)?

- ▶ Answer 1:

$$\frac{\# \text{ ordered distinct-five-card sequences giving full house}}{\# \text{ ordered distinct-five-card sequences}}$$

- ▶ That's

$$\binom{5}{2} * 13 * 12 * (4 * 3 * 2) * (4 * 3) / (52 * 51 * 50 * 49 * 48) = 6/4165.$$

- ▶ Answer 2:

$$\frac{\# \text{ unordered distinct-five-card sets giving full house}}{\# \text{ unordered distinct-five-card sets}}$$

- ▶ That's $13 * 12 * \binom{4}{3} * \binom{4}{2} / \binom{52}{5} = 6/4165.$

- ▶ What is the probability of a two-pair hand in poker?

- ▶ Fix suit breakdown, then face values: $\binom{4}{2} \cdot 2 \cdot \binom{13}{2} \binom{13}{2} \cdot 13 / \binom{52}{5}$

- ▶ How about bridge hand with 3 of one suit, 3 of one suit, 2 of one suit, 5 of another suit?

Problems

- ▶ What's the probability of a full house in poker (i.e., in a five card hand, 2 have one value and three have another)?

- ▶ Answer 1:

$$\frac{\# \text{ ordered distinct-five-card sequences giving full house}}{\# \text{ ordered distinct-five-card sequences}}$$

- ▶ That's

$$\binom{5}{2} * 13 * 12 * (4 * 3 * 2) * (4 * 3) / (52 * 51 * 50 * 49 * 48) = 6/4165.$$

- ▶ Answer 2:

$$\frac{\# \text{ unordered distinct-five-card sets giving full house}}{\# \text{ unordered distinct-five-card sets}}$$

- ▶ That's $13 * 12 * \binom{4}{3} * \binom{4}{2} / \binom{52}{5} = 6/4165.$

- ▶ What is the probability of a two-pair hand in poker?

- ▶ Fix suit breakdown, then face values: $\binom{4}{2} \cdot 2 \cdot \binom{13}{2} \binom{13}{2} \cdot 13 / \binom{52}{5}$

- ▶ How about bridge hand with 3 of one suit, 3 of one suit, 2 of one suit, 5 of another suit?

- ▶ $\binom{4}{2} \cdot 2 \cdot \binom{13}{3} \binom{13}{3} \binom{13}{2} \binom{13}{5} / \binom{52}{13}$