

## Section 7.1: Introduction to Probability

Almost everybody has used some conscious or subconscious estimate of the likelihood of an event happening at some point in their life. Such estimates are often based on the relative frequency of the occurrence of the event in similar circumstances in the past and some are based on logical deduction. In this section we use set theory as a framework within which we can assign a measure of the likelihood of an event occurring (probability) in a way that reflects our intuition and adds clarity to help us with deeper calculations.

**Terminology:** An **Experiment** is an activity or phenomenon under consideration. The experiment can produce a variety of observable results called **outcomes**. The theory of probability makes most sense in the context of activities that can be repeated or phenomena that can be observed a number of times. We call each observation or repetition of the experiment a **trial**.

### Examples

1. Rolling a six sided die and observing the number on the uppermost face is an experiment with six possible outcomes; 1, 2, 3, 4, 5 and 6.
2. Asking a citizen of Mathland whether they intend to vote in the next election is an experiment with two possible outcomes “yes” and “no”. Each citizen asked is a trial of this experiment.
3. Observing the amount of time it takes to find parking after you arrive at a particular point at school is an experiment with infinitely many possible outcomes namely any time in the interval from 0 minutes to two hours (let’s assume you have a rule saying that after two hours searching, you will just go somewhere else for the day).
4. Rolling a six sided die and observing whether the number on the uppermost face is even or odd is an experiment with two possible outcomes; “even” and “odd”.

For many experiments, the outcomes of the experiment are unpredictable and occur **randomly**. The outcomes cannot be determined in advance and do not follow a set pattern. Although we may not be able to predict the outcome on the next trial of an experiment, we can sometimes make a prediction about the proportion of times an outcome will occur if we run “many” trials of the experiment. We can make this prediction using logic or past experience and we use it as a measure of the likelihood (**the probability**) that the outcome will occur.

**Example** If I roll a six sided precision cut die 6,000 times, I would expect to get a six on the uppermost face about 1,000 times. This prediction is based on logical deduction from the symmetry of the die.

**Example** I could assign a measure of 0.567 to the likelihood that LeBron James will make the next field goal he attempts in a regular season game, based on his field goal percentage of 56.7% for the 2013-2014 season.

### Empirical Probability

When we observe a number of trials of an experiment and record the frequency of each possible outcome, the relative frequency of an outcome is the proportion of times that it occurs. When we use the relative frequency as a measure of probability we are using **empirical evidence** to estimate the likelihood of an event. The **empirical probability** calculated in this way may not agree with our reasoned probability (see the law of large numbers below). Our measure of the probability that LeBron James will make the next field goal he attempts is an example of such an empirical estimate.

**Example A (Not knowing the proportions in the population)** A group of 300 voters were asked who they would vote for in the next election. The following table shows the results of the poll:

Candidate	Frequency	Relative Frequency
Melinda McNulty	120	
Mark Reckless	80	
Ian Lawless	100	
Total	300	

To estimate the probability that a voter chosen at random from the voting population will vote for any given candidate, calculate the relative frequency for each candidate.

**A random selection** of a voter from the population of voters means that each voter has a chance of being selected and any two voters have equal chances of being selected (not always easy to implement when sampling from a population).

**Example B (Knowing what is in the population)** A city called Bigtown with 4 million residents is divided into 4 districts by a large river and a large road running perpendicular to the river. The districts are called Newtown, Oldtown, Riverton and Roadton. The number of residents in each district according to the most recent census is shown below:

District	Number of Residents	Relative Frequency
Newtown	500,000	
Oldtown	1,250,000	
Riverton	750,000	
Roadton	1,500,000	
Total	4,000,000	

Calculate the relative frequency to estimate the probability of getting someone from each district if you choose a resident at random from the residents of Bigtown.

**Note** We are using relative frequency here to estimate probability, but we are also using logic in that we are assuming that all residents are equally likely to be chosen. We will see much more about this method of reasoning in the next section.

**The Law of large numbers** says that if an experiment is repeated many times, the relative frequency obtained for each outcome approached the actual probability of that outcome.

This means that if we have used (sound) logic to arrive at a probability for an outcome and if we run our experiment “many” times, the relative frequency of the outcome should be “close” to our reasoned probability. This of course raises many questions about the number of trials required to get a good estimate etc... One need to explore statistics in more detail in order to answer these questions. For now we will satisfy ourselves with the knowledge that both of our methods of calculating probability agree.

**Example B** If we randomly selected a sample of 1,000 individuals from the population of Bigtown, how many would we expect to have from each district in our sample?

**Example A** By the law of large numbers, a large sample randomly chosen from the voting population

should reflect the proportions of voters in the population who will vote for each candidate. However, we now face the question: “Is 300 large enough to get a good estimate of voter preferences?”. Obviously the larger the sample, the better the picture of the preferences of the population, but also the more costly the polling process.

You can explore the law of large numbers (and the chaos of small numbers) with the following Applets from a virtual lab in statistics developed at The University of Alabama in Huntsville. [Flipping a Coin](#) (use  $n = 1$  for a single coin). [Ball and Urn Experiment](#) (You can simulate sampling from a population with this one).

**Sample Space** A sample space for an experiment is the set of all possible outcomes of the experiment. Each element of the sample space is called a **sample point** or **simple outcome**.

Specifying the elements of your sample space is an important part of designing your experiment, since it dictates how your data will be recorded. A description of your experiment should also include a description of what should be observed. This will of course depend on what you are interested in studying.

**Example** If I roll a six sided die and observe the number on the uppermost face, the sample space is  $S = \{1, 2, 3, 4, 5, 6\}$ . On the other hand if I roll a six sided die and observe whether the number on the uppermost face is even or odd, the sample space is  $\{\text{even, odd}\}$ .

When specifying the elements of the sample space,  $S$  for an experiment, we should make sure it has the following properties:

1. Each element in the set  $S$  is a possible outcome of the experiment.
2. The list of outcomes covers all possible outcomes..
3. No two outcomes can occur on the same trial of the experiment.

**Example** Complete the sentences below to describe experiments leading to different sample spaces:

- Flip a pair of coins and observe ...  
 $S =$
- Flip a pair of coins and observe ...  
 $S =$

**Example** Write out the sample space for the following experiments:

- Roll a pair of six sided dice and observe the minimum of the numbers on the uppermost face  
 $S =$
- Roll a pair of six sided dice and observe the sum of the numbers on the uppermost face  
 $S =$

**An Event**  $E$  is a subset of the sample space  $S$ .

All subsets of the sample space describe an event including the empty set (the event that nothing happens), sets which have a single outcome (called a **simple event**) and  $S$  itself (the event that something happens). Sometimes we can find a nice verbal description of the event. Given a verbal description of an event, the corresponding subset is given by all outcomes which fit the verbal description.

**Example** The experiment of rolling a six sided die and observing the number on the uppermost face has a sample space given by

$$S = \{1, 2, 3, 4, 5, 6\}.$$

Find the subsets corresponding to the following verbal description of the given events:

$E$  = the event that the number is even.

$F$  = the event that the number is larger than two.

We say that an event **occurs** if the trial yields an outcome in the event set.

**Assigning Probabilities** Let  $S = \{e_1, e_2, \dots, e_n\}$  is the sample space for an experiment, where  $e_1, e_2, \dots, e_n$  are the simple outcomes. To each outcome,  $e_i$ ,  $1 \leq i \leq n$ , in the sample space, we assign a probability which we denote by  $P(e_i)$ . As discussed above, the probability assigned to an outcome should reflect the relative frequency with which that outcome should occur in many trials of the experiment. Note that the relative frequencies in our empirical examples added to 1 since they gave the proportion of the sample corresponding to each outcome. Likewise if we use the relative frequency model to assign probabilities, the probabilities of the outcomes in our sample space must add to 1. Thus we respect the following basic rules when assigning probabilities to outcomes in a finite sample space  $S = \{e_1, e_2, \dots, e_n\}$ :

1.  $0 \leq P(e_i) \leq 1$ ,  $1 \leq i \leq n$
2.  $P(e_1) + P(e_2) + \dots + P(e_n) = 1$ .

**Example** Peter did some research on the number of pairs of shoes that the students in his dorm had (on campus). He asked each student in his dorm how many pairs of shoes he had and found that everybody had between 1 and 7 pairs of shoes. Based on his research Peter assigned probabilities to the outcomes of the following experiment:

Choose a student at random from Peter's dorm and ask how many pairs of shoes they have (on campus).

Which of the following constitutes a valid assignments of probabilities?

# Pairs	Probability
1	1/4
2	1/4
3	1/16
4	1/16
5	1/8
6	1/8
7	1/8

# Pairs	Probability
1	-1
2	1/2
3	1/2
4	1/4
5	1/4
6	1/4
7	1/4

# Pairs	Probability
1	1
2	1/4
3	1/16
4	1/16
5	1/8
6	1/8
7	1/8

**Example** An urn contains 5 red marbles, 10 blue marbles and 20 green marbles. You choose a marble at random from the urn and observe the color of the marble. Assign probabilities to the outcomes in the sample space for this experiment.

**To calculate the probability of an event  $E$** , we sum the probabilities of the outcomes in the event.

**Example** An urn contains 5 red marbles, 10 blue marbles and 20 green marbles. You choose a marble at random from the urn and observe the color of the marble. What is the probability that the marble drawn is not red on your next trial of this experiment?

**Example** Peter also asked the students in his dorm how many siblings they had. The outcomes were  $\{0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10\}$ . The following table shows the relative frequencies of the outcomes.

# Siblings	Rel. Freq.
0	.2
1	.2
2	.2
3	.1
4	.1
5	.1
6	.05
7	.02
8	.01
9	.01
10	.01

Using the above relative frequencies as probabilities, find the probability that a student chosen at random from Peter's dorm will have more than 3 siblings.

Since every outcome is in the sample space,  $S$ , and the sum of the probabilities of all outcomes is 1, we have  $P(S) = 1$ . Since there are no outcomes in the empty set, we have  $P(\emptyset) = 0$ .

We can represent probabilities on Venn diagrams in a number of ways. One way is to make the probability of an event  $A$  equal to the proportion of the total area of the sample space (universal set) that it covers.

The following applet allows you to experiment with such a diagram for two events  $A$  and  $B$ .

[Venn Diagrams](#)