

Calculating Probability

Transcript from Grimmett and Welsh

Exercises The most elementary problems in probability theory are those which involve experiments such as the shuffling of cards or the throwing of dice, and these usually give rise to situations in which every possible outcome is equally likely to occur. This is the case of Example 17 above. Such problems usually reduce to the problem of counting the number of ways in which some event may occur, and the following exercises are of this type.

11. Show that if a coin is tossed n times, then there are exactly

$$\binom{n}{k} = \frac{n!}{k!(n-k)!}$$

sequences of possible outcomes in which exactly k heads are obtained. If the coin is fair (so that heads and tails are equally likely on each toss), show that the probability of getting at least k heads is

$$\frac{1}{2^n} \sum_{r=k}^n \binom{n}{r}$$

12. We distribute r distinguishable balls into n cells at random, multiple occupancy being permitted. Show that

(i) there are n^r possible arrangements,

(ii) there are $\binom{r}{k} (n-1)^{r-k}$ arrangements in which the first cell contains exactly k

balls,

(iii) the probability that the first cell contains exactly k balls is

$$\binom{r}{k} \left(\frac{1}{n}\right)^k \left(1 - \frac{1}{n}\right)^{r-k}$$

The beginning of the following derivation comes from “Probability. An Introduction” Grimmett, G Welch, D. Oxford University Press 2003. page 10 exercise 12.

Exercise 12 part iii:

Show that the probability that the first cell contains exactly k balls is

$$\binom{r}{k} \left(\frac{1}{n}\right)^k \left(1 - \frac{1}{n}\right)^{r-k}$$

Answer

Probability = number of possible arrangement/total number of possible arrangement

$$= \text{part(ii)}/\text{part(i)}$$

$$= \binom{r}{k} \frac{(n-1)^{r-k}}{n^r}$$

$$= \binom{r}{k} \left[n \left(1 - \frac{1}{n}\right) \right]^{r-k} \frac{1}{n^r}$$

$$= \binom{r}{k} \frac{n^{r-k}}{n^r} \left(1 - \frac{1}{n}\right)^{r-k}$$

$$= \binom{r}{k} \left(\frac{1}{n}\right)^k \left(1 - \frac{1}{n}\right)^{r-k}$$

So in the following we can say that balls are occurrences of a distinct sequence and cells are loop positions:

$$P(\text{1st cell contains } k \text{ where there are } r \text{ balls and } n \text{ cells}) = \binom{r}{k} \frac{(n-1)^{r-k}}{n^r}$$

Here number of cells $n=3$

$$\therefore P = \binom{r}{k} \frac{2^{r-k}}{3^r}$$

Problem: There are n balls and 3 cells numbered [a,b,c].

$$P(\text{there are } a \text{ balls in cell}) = \binom{n}{a} \frac{2^{n-a}}{3^n}, n=a+b+c$$

Now we have n-a balls and 2 cells

$$P(\text{There are } b \text{ balls in cell2}) = \binom{n-a}{b} \frac{1^{n-a-b}}{2^{n-a}} = \binom{n-a}{b} \frac{1}{2^{n-a}}$$

Now we have n-a-b balls = c balls and 1 cell, so there is a probability of 1 that those c balls will go in that one cell. The probability of getting the ordered triplet [a+b+c] therefore, is the product of these three probabilities

$$\therefore P = \binom{n}{a} \frac{2^{n-9}}{3^n} \times \binom{n-a}{b} \frac{1}{2^{n-a}} \times 1$$

$$\Rightarrow P = \binom{n}{a} \binom{n-a}{b} \frac{1}{3^n}$$

$$\Rightarrow P = \frac{(n!)}{a!(n-a)!} \times \frac{(n-a)!}{b!(n-a-b)!} \times \frac{1}{3^n}$$

$$\therefore P = \frac{(a+b+c)!}{a!b!c!3^{a+b+c}}$$

$N.B. \binom{n}{r} = \frac{n!}{r!(n-r)!}$ $n-a-b=c$

or $P = \frac{n!}{3^n a!b!c!}$ where $n=a+b+c$

Calculating the Probability in log space

$$P = \frac{(a+b+c)!}{a!b!c!3^{a+b+c}}$$

$$\log P = \log \left[\frac{(a+b+c)!}{a!b!c!3^{a+b+c}} \right] = \log[(a+b+c)!] - \log(a!) - \log(b!) - \log(c!) - \log[3^{a+b+c}]$$

$$\Rightarrow \log P = \log[(a+b+c)!] - \log(a!) - \log(b!) - \log(c!) - (a+b+c) \log 3$$

Aside:

$$n! = n \cdot n-1 \cdot n-2 \cdot \dots \cdot 1$$

$$\log n! = \log(n \cdot n-1 \cdot n-2 \cdot \dots \cdot 1) = \log n + \log(n-1) + \log(n-2) + \dots + \log 1$$

$$\Rightarrow \log(n!) = \sum_{k=1}^n \log k$$

So

$$\log P = \sum_{n=1}^{a+b+c} \log n - \sum_{n=1}^a \log n - \sum_{n=1}^b \log n - \sum_{n=1}^c \log n - (a+b+c) \log 3$$

$$\Rightarrow \text{Score} = -\log P = (a+b+c) \log 3 + \sum_{n=1}^a \log n + \sum_{n=1}^b \log n + \sum_{n=1}^c \log n - \sum_{n=1}^{a+b+c} \log n$$

