

Counting

Fundamental Principle of Counting

- K independent selections
- i^{th} ~~choice~~ selection has n_i choices

Total number of possible choices is

$$n_1 \cdot n_2 \cdot \dots \cdot n_K$$

Permutations

"order matters"

- ordered arrangement of objects
- Number of permutations of n objects is

$$P_n = n!$$

- Number of permutations of n objects taken K at a time is

$$P_{n,K} = \frac{n!}{(n-K)!}$$

Combination

"order does not matter"

- collection of unordered objects
- Number of combinations of a set of n objects taken K at a time is

$$C_{n,k} = \frac{n!}{k!(n-k)!} = \underbrace{\binom{n}{k}}_{\text{binomial coefficient}}$$

Probability

Experiment with outcomes

- Each instance of an experiment is a trial

Sample space Ω

- collection of all possible outcomes

Event

- subset of Ω
- simple $\rightarrow$ single outcome
- compound $\rightarrow$ more than one outcome

Sets

Complement
"not"



Union
"or"



Intersection
"and"



Disjoint



- $\emptyset$ is the empty set

Back to probability...

- Any event E must have $0 \leq P(E) \leq 1$
- Ω sample space, $P(\Omega) = 1$.

Intuitive notion of probability:

$$P(E) = \frac{n(E)}{n(\Omega)}$$

← number of ways to have event occur
← number of total possible outcomes

- drawing from a deck, rolling a die, flipping a coin

$$\underline{E \cap F = \emptyset}$$

$$P(E \cup F) = P(E) + P(F) \quad (*)$$

$$\underline{E^c}$$

$$P(E^c) = 1 - P(E)$$

$$\underline{E \cup F}$$

$$P(E \cup F) = P(E) + P(F) - P(E \cap F)$$

"Need to subtract overlap"

- Notice similarity to (*)