BASIC CONCEPTS OF DISCRETE PROBABILITY

Chapter 1

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The theory of probability had its origins in games of chance and gambling.
French Society in the 1650’s

- Gambling was popular and fashionable.
- Not restricted by law.
- As the games became more complicated and the stakes became larger there was a need for mathematical methods for computing chances.
Gamblers in the 1717 France were used to bet on the event of getting at least one 1 (ace) in four rolls of a dice. As a more trying variation, two die were rolled 24 times with a bet on having at least one double ace. According to the reasoning of Chevalier de Méré, two aces in two rolls are 1/6 as likely as 1 ace in one roll. To compensate, de Méré thought, the two die should be rolled 6 times. And to achieve the probability of 1 ace in four rolls, the number of the rolls should be increased four fold - to 24. Thus reasoned Chevalier de Méré who expected a couple of aces to turn up in 24 double rolls with the frequency of an ace in 4 single rolls. However, he lost consistently.

**Enter the Mathematicians**

**Gambler**

A well-known gambler, the chevalier De Mere

**Mathematician**

consulted Blaise Pascal in Paris about some questions about some games of chance.

**Mathematician**

Pascal began to correspond with his friend Pierre Fermat about these problems.
Classical Probability

The correspondence between Pascal and Fermat is the origin of the mathematical study of probability.

The method they developed is now called the classical approach to computing probabilities.

Suppose a game has $n$ equally likely outcomes, of which $m$ outcomes correspond to winning. Then the probability of winning is $m/n$. 

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Enter the Mathematicians

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Pascal began to correspond with his friend Pierre Fermat about these problems.
Real Life Examples of Probability

- Probability has something to do with a chance.
- It is the study of things that might happen or might not.
- We use it most of the time, usually without thinking of it.

Impossible

Unlikely
1 in 6 chance

Even chance
1/2

Likely
4 in 5 chance

Certain
1
Questions for **chance of**

**Clear Filters**

Atheists: Suppose there is a zero chance of being caught—why wouldn’t you cheat or steal if the Abrahamic God can’t judge you?

Follow - 85

Is there any chances of re-examination of NEET 2017?

Follow - 304

What should Hillary Clinton be doing differently to maximize her chances of defeating Donald Trump?

Follow - 135

Press a button and there is a 99% chance of doubling your money and a 1% chance of losing it all. You are given $1 to start. How many times will you press the button?

Follow - 33

Do atheists think that they are clever by equating a god that has a lesser chance of existing to a God that has a higher chance of existing?

Follow - 7

What are my chances of getting PR in Canada?

Follow - 162

What are the chances of Neet 2017 getting cancelled?

Follow - 101

What are chances of AAP winning Punjab elections?

Questions for **probability of**

**Clear Filters**

What is the probability of getting 53 Sundays in a year?

Follow - 58

If three coins are tossed simultaneously, what is the probability of getting at least two heads?

Follow - 87

If P(E) = 0.03, what is the probability of ‘not E’?

Follow - 21

If two normal dice are thrown together, what is the probability of getting a sum of 7?

Follow - 48

The probability of a yellow taxi is 0.2. The probability of a Fiat taxi is 0.4. The probability of a yellow or Fiat taxi is 0.3. What’s the probability of hiring a taxi that is not a yellow Fiat?

Follow - 17

What is the probability of being born?

Follow - 20

What’s the probability that a leap year has 53 Sundays?

Follow - 73
### Weather Forecasting

<table>
<thead>
<tr>
<th></th>
<th>Scattered Thunderstorms</th>
<th>Temperature</th>
<th>Chance of Rain</th>
<th>Wind Speed</th>
<th>UV Index</th>
<th>Moonrise</th>
<th>Moonset</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>FRI</strong>&lt;br&gt;MAY 29</td>
<td></td>
<td>31° to 19°</td>
<td>50%</td>
<td>SSW 16 km/h</td>
<td>6 of 10</td>
<td>11:44 am</td>
<td>1:28 am</td>
</tr>
</tbody>
</table>

Scattered showers and thunderstorms. High 31C. Winds SSW at 10 to 15 km/h. Chance of rain 50%.

<table>
<thead>
<tr>
<th></th>
<th>Scattered Thunderstorms</th>
<th>Temperature</th>
<th>Chance of Rain</th>
<th>Wind Speed</th>
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</tr>
</thead>
<tbody>
<tr>
<td><strong>FRI NIGHT</strong>&lt;br&gt;MAY 29</td>
<td></td>
<td>-- to 19°</td>
<td>60%</td>
<td>SSW 13 km/h</td>
<td>0 of 10</td>
<td>11:44 am</td>
<td>1:28 am</td>
</tr>
</tbody>
</table>

Scattered showers and thunderstorms. Low 19C. Winds SSW at 10 to 15 km/h. Chance of rain 60%.
# Batting Average in Cricket

<table>
<thead>
<tr>
<th>Date</th>
<th>Match Details</th>
<th>Scores</th>
</tr>
</thead>
<tbody>
<tr>
<td>16 APR 2017</td>
<td>NORTHEASTERN UNIVERSITY vs DARTMOUTH COLLEGE, 2017 Season Northeastern Deadham Field - 1, Massachusetts</td>
<td>Northeastern Huskies 206/5 (20.0 ov) vs Dartmouth Big Green Cricket 200/10 (19.4 ov)</td>
</tr>
<tr>
<td>18 SEP 2016</td>
<td>UMASS LOWELL vs DARTMOUTH COLLEGE, 2016/2017 League Season Wicked Blue Field - 1, Massachusetts</td>
<td>UMass Lowell Riverhawks 221/6 (20.0 ov) vs Dartmouth Big Green Cricket 0/0 (0.0 ov)</td>
</tr>
<tr>
<td>17 APR 2016</td>
<td>DARTMOUTH COLLEGE vs UMASS LOWELL, 2016 League Season Chase AstroTurf Field (Dartmouth) - 1, Massachusetts</td>
<td>Dartmouth Big Green Cricket 174/1 (17.2 ov) vs UMass Lowell Riverhawks 170/6 (20.0 ov)</td>
</tr>
<tr>
<td>10 APR 2016</td>
<td>DARTMOUTH COLLEGE vs NORTHEASTERN UNIVERSITY, 2016 League Season Chase AstroTurf Field (Dartmouth) - 1, Massachusetts</td>
<td>Dartmouth Big Green Cricket 110/10 (12.4 ov) vs Northeastern Huskies 244/5 (20.0 ov)</td>
</tr>
</tbody>
</table>
Politics

• Many politics analysts use the tactics of probability to predict the outcome of the election’s results.

• For example, they may predict a certain political party to come into power based on the results of exit polls.
Insurance

- Insurance companies rely on the Law of Large Numbers to help estimate the value and frequency of future claims they will pay to policyholders.

- When it works perfectly, insurance companies run a stable business, consumers pay a fair and accurate premium, and the entire financial system avoids serious disruption.

- However, the theoretical benefits from the law of large numbers do not always hold up in the real world.
LOTTERY

• In a typical Lottery game, each player chooses six distinct numbers from a particular range.
• If all the six numbers on a ticket match with that of the winning lottery ticket, the ticket holder is a Jackpot winner regardless of the order of the numbers.
• The probability of this happening is 1 out of 10 lakh (million).
Odds of dying in selected events in the United States: 1 in ...

- Motor vehicle accident: 112
- Assault with firearm: 358
- COVID-19: 2652
- Venomous animal or plant: 8015
- Lightening: 42120
- Shark attack: 165,000
- 3.7 million

XC 2020
Odds of dying in selected events in the United States: 1 in …

United States

- Confirmed: 2,427,448
- Recovered: 747,316
- Deaths: 123,751

Updated less than 1 hour ago • Source: Wikipedia

328.2 million (2019)

Sources include: United States Census Bureau, Eurostat

COVID-19

2652
Discrete Probability Distribution

Random variable $X$

Sample space $\Omega$

Elementary outcomes $\omega$

Probability of an outcome $\omega$ occurring $m(\omega)$

Events (subsets of $\Omega$) $E$
A distribution function for $X$ is a real-valued function $m$ whose domain is $\Omega$ and which satisfies:

- $m(\omega) \geq 0$, for all $\omega \in \Omega$, and
- $\sum_{\omega \in \Omega} m(\omega) = 1$.

For any subset $E$ of $\Omega$, we define the probability of $E$ to be the number $P(E)$ given by

$$P(E) = \sum_{\omega \in E} m(\omega).$$
Sample space $\Omega$

Elementary outcomes $\omega$

Events (subsets of $\Omega$) $E$

Probability of an outcome $\omega$ occurring $m(\omega)$

XC 2020
Finite Sample Space

Tossing a coin
\[ \Omega = \{H, T\} \]

Rolling a die
\[ \Omega = \{1, 2, 3, 4, 5, 6\} \]

Tossing two coins
- indistinguishable coins: \[ \Omega = \{HH, HT, TT\} \]
- distinct coins: \[ \Omega = \{HH, HT, TH, TT\} \]
<table>
<thead>
<tr>
<th>Toss a coin</th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>sample space</td>
<td>( \Omega = {H, T} )</td>
<td></td>
</tr>
<tr>
<td>elementary outcome</td>
<td>( \omega = H \text{ or } T )</td>
<td></td>
</tr>
<tr>
<td>probability distribution function</td>
<td>( m(\omega) = \frac{1}{2} )</td>
<td></td>
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</table>

<table>
<thead>
<tr>
<th>Roll a dice</th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>sample space</td>
<td>( \Omega = {1, 2, 3, 4, 5, 6} )</td>
<td></td>
</tr>
<tr>
<td>elementary outcome</td>
<td>( \omega = 1, 2, 3, 4, 5 \text{ or } 6 )</td>
<td></td>
</tr>
<tr>
<td>probability distribution function</td>
<td>( m(\omega) = \frac{1}{6} )</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Toss two coins (distinct)</th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>sample space</td>
<td>( \Omega = {HH, HT, TH, TT} )</td>
<td></td>
</tr>
<tr>
<td>elementary outcome</td>
<td>( \omega = HH, HT, TH \text{ or } TT )</td>
<td></td>
</tr>
<tr>
<td>probability distribution function</td>
<td>( m(\omega) = \frac{1}{4} )</td>
<td></td>
</tr>
</tbody>
</table>
• A sample space is a collection of all possible outcomes of a random experiment.

• **A random variable is a function defined on a sample space.**

• The notation used for random variable is an *uppercase letter*. So if we have a random variable that maps sample space to real numbers, we have

  \[ X: \Omega \rightarrow \mathbb{R} \]

• If that random variable \( X \) is a set of possible values from a random experiment, then

  \[ X: \Omega \rightarrow \Omega \]
What Is a Function?

Some Operation

input

output

\( \omega_1 \)
\( \omega_2 \)
...
\( \omega_n \)

\( x_1 \)
...
\( x_m \)
# Toss a coin

<p>| | |</p>
<table>
<thead>
<tr>
<th></th>
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<tbody>
<tr>
<td>sample space</td>
<td>$\Omega = {H, T}$</td>
</tr>
<tr>
<td>elementary outcome</td>
<td>$\omega = H$ or $T$</td>
</tr>
<tr>
<td>probability distribution function</td>
<td>$m(\omega) = \frac{1}{2}$</td>
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</table>

<table>
<thead>
<tr>
<th>random variable</th>
<th></th>
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</thead>
<tbody>
<tr>
<td>$X = \omega$</td>
<td></td>
</tr>
<tr>
<td>$X = \begin{cases} 1, &amp; \omega = H \ 0, &amp; \omega = T \end{cases}$</td>
<td></td>
</tr>
<tr>
<td>$X = \begin{cases} \text{True,} &amp; \omega = H \ \text{False,} &amp; \omega = T \end{cases}$</td>
<td></td>
</tr>
<tr>
<td>$X = \begin{cases} 2, &amp; \omega = H \ 2, &amp; \omega = T \end{cases}$</td>
<td></td>
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</tbody>
</table>

...
Roll a dice

<p>| | |</p>
<table>
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<tbody>
<tr>
<td>sample space</td>
<td>$\Omega = {1, 2, 3, 4, 5, 6}$</td>
</tr>
<tr>
<td>elementary outcome</td>
<td>$\omega = 1, 2, 3, 4, 5$ or 6</td>
</tr>
<tr>
<td>probability distribution function</td>
<td>$m(\omega) = \frac{1}{6}$</td>
</tr>
<tr>
<td>random variable</td>
<td>$X = \omega$</td>
</tr>
<tr>
<td></td>
<td>$X = \omega^2$</td>
</tr>
<tr>
<td></td>
<td>$X = \begin{cases} 1, &amp; \omega \text{ is even} \ 0, &amp; \omega \text{ is odd} \end{cases}$</td>
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<tr>
<td></td>
<td>...</td>
</tr>
</tbody>
</table>
### Toss two coins (distinguishable)

<p>| | |</p>
<table>
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<tbody>
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<td><strong>sample space</strong></td>
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<tr>
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</tr>
<tr>
<td><strong>random variable</strong></td>
<td>( X = \omega )</td>
</tr>
<tr>
<td></td>
<td>( X = \begin{cases} 1, &amp; \omega \text{ has at least a Head} \ 0, &amp; \omega \text{ has no Head} \end{cases} )</td>
</tr>
<tr>
<td></td>
<td>( X = \begin{cases} 1, &amp; \omega \text{ has two same faces} \ 0, &amp; \omega \text{ has different faces} \end{cases} )</td>
</tr>
</tbody>
</table>

...
<table>
<thead>
<tr>
<th>Game</th>
<th>Tossing a coin</th>
<th>Rolling a dice</th>
<th>Tossing two coins</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\Omega$</td>
<td>${H, T}$</td>
<td>${1, 2, 3, 4, 5, 6}$</td>
<td>${HH, HT, TH, TT}$</td>
</tr>
<tr>
<td>$\omega$</td>
<td>$H$ or $T$</td>
<td>$1, 2, 3, 4, 5$ or $6$</td>
<td>$HH, HT, TH$ or $TT$</td>
</tr>
<tr>
<td>$m(\omega)$</td>
<td>$\frac{1}{2}$</td>
<td>$\frac{1}{6}$</td>
<td>$\frac{1}{4}$</td>
</tr>
<tr>
<td>$E$</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$P(E)$</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Game</td>
<td>Rolling a dice</td>
<td>Tossing two coins</td>
<td></td>
</tr>
<tr>
<td>-----------------------------</td>
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<td>-------------------------</td>
<td></td>
</tr>
<tr>
<td>$\Omega$</td>
<td>${1, 2, 3, 4, 5, 6}$</td>
<td>${HH, HT, TH, TT}$</td>
<td></td>
</tr>
<tr>
<td>$m(\omega)$</td>
<td>$\frac{1}{6}$</td>
<td>$\frac{1}{4}$</td>
<td></td>
</tr>
<tr>
<td>$E$</td>
<td>The number is</td>
<td>At least one Head.</td>
<td></td>
</tr>
<tr>
<td></td>
<td>• even.</td>
<td>The first one being Tail.</td>
<td></td>
</tr>
<tr>
<td></td>
<td>• odd.</td>
<td>Two tosses yielding the same result.</td>
<td></td>
</tr>
<tr>
<td></td>
<td>• no greater than 5.</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>• a complete square.</td>
<td></td>
<td></td>
</tr>
<tr>
<td>$P(E)$</td>
<td>$\frac{1}{2}$</td>
<td>$\frac{3}{4}$</td>
<td></td>
</tr>
<tr>
<td></td>
<td>$\frac{1}{2}$</td>
<td>$\frac{1}{2}$</td>
<td></td>
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<tr>
<td></td>
<td>$\frac{5}{6}$</td>
<td>$\frac{1}{2}$</td>
<td></td>
</tr>
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<td></td>
<td>$\frac{1}{3}$</td>
<td></td>
<td></td>
</tr>
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</table>
Complicated Events Described by Set Operations

Let $A$ and $B$ be two sets.

• The **union** of $A$ and $B$ is the set
  \[ A \cup B = \{ x \mid x \in A \text{ or } x \in B \}. \]

• The **intersection** of $A$ and $B$ is the set
  \[ A \cap B = \{ x \mid x \in A \text{ and } x \in B \}. \]

• The **difference** of $A$ and $B$ is the set
  \[ A - B = \{ x \mid x \in A \text{ and } x \notin B \}. \]
Complicated Events Described by Set Operations

Let $A$ and $B$ be two sets.

- The set $A$ is a subset of $B$, written $A \subset B$, if every element of $A$ is also an element of $B$.
- The complement of $A$ is the set $\bar{A} = \{x \mid x \in \Omega \text{ and } x \notin A\}$.

Is $A$ a subset of $B$?
Important Properties

The probabilities assigned to events by a distribution on a sample space \( \Omega \) satisfy the following properties:

- \( P(E) \geq 0 \) for every \( E \in \Omega \).
- \( P(\Omega) = 1 \).
- If \( E \subseteq F \subseteq \Omega \), then \( P(E) \leq P(F) \).
- If \( A \) and \( B \) are disjoint subsets of \( \Omega \), then \( P(A \cup B) = P(A) + P(B) \).
- \( P(\overline{A}) = 1 - P(A) \) for every \( A \in \Omega \).
• If $E \subset F \subset \Omega$, then $P(E) \leq P(F)$.

• If $A$ and $B$ are disjoint subsets of $\Omega$, then $P(A \cup B) = P(A) + P(B)$.

• $P(\tilde{A}) = 1 - P(A)$ for every $A \in \Omega$. 
<table>
<thead>
<tr>
<th>Game</th>
<th>Rolling a dice</th>
<th>Tossing two coins</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\Omega$</td>
<td>${1, 2, 3, 4, 5, 6}$</td>
<td>${HH, HT, TH, TT}$</td>
</tr>
<tr>
<td>$m(\omega)$</td>
<td>$\frac{1}{6}$</td>
<td>$\frac{1}{4}$</td>
</tr>
</tbody>
</table>

| $E$                    | The number is even. $E = \{2, 4, 6\}$ | Two tosses yielding the same result. $E = \{HH, TT\}$ |

<table>
<thead>
<tr>
<th>$F$</th>
<th>$E \subset F$</th>
<th>$F = {1, 2, 4, 6}$</th>
<th>$F = {HH, TT}$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$E \cap F = \emptyset$</td>
<td>$F = {1}$</td>
<td></td>
<td>$F = {HT}$</td>
</tr>
<tr>
<td>$\tilde{E}$</td>
<td>$\tilde{E} = {1, 3, 5}$</td>
<td>$\tilde{E} = {HT, TH}$</td>
<td></td>
</tr>
</tbody>
</table>
Important Properties

• If $A_1, ..., A_n$ are pairwise disjoint subsets of $\Omega$ (i.e., no two of the $A_i$ have an element in common), then

$$P(A_1 \cup \cdots \cup A_n) = \sum_{i=1}^{n} P(A_i).$$

• If $A_1, ..., A_n$ are pairwise disjoint subsets with $\Omega = A_1 \cup \cdots \cup A_n$, and let $E$ be any event. Then

$$P(E) = \sum_{i=1}^{n} P(E \cap A_i).$$

• For any two events $A$ and $B$,

$$P(A) = P(A \cap B) + P(A \cap \bar{B}).$$
• If $A_1, \ldots, A_n$ are pairwise disjoint subsets of $\Omega$, then

$$P(A_1 \cup \cdots \cup A_n) = \sum_{i=1}^{n} P(A_i).$$

• If $A_1, \ldots, A_n$ are pairwise disjoint subsets with $\Omega = A_1 \cup \cdots \cup A_n$, and let $E$ be any event. Then

$$P(E) = \sum_{i=1}^{n} P(E \cap A_i).$$
• For any two events $A$ and $B$,

$$\Pr(A) = \Pr(A \cap B) + \Pr(A \cap B) .$$
Important Properties

• If $A$ and $B$ are subsets of $\Omega$, then

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

• If $A$, $B$ and $C$ are subsets of $\Omega$, then

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

We can generalize the formula after we learn permutation and combination.
Uniform Distribution

The uniform distribution on a sample space \( \Omega \) containing \( n \) elements is the function \( m \) defined by

\[
m(\omega) = \frac{1}{n},
\]

for every \( \omega \in \Omega \).

Examples:

- ?
- ?
- ?
Draw a poker card

1, 2, 3, ..., 10, J, Q, K

He deals the cards as a meditation
And those he plays never suspect
He doesn't play for the money he wins
He don't play for respect
He deals the cards to find the answer
The sacred geometry of chance
The hidden law of a probable outcome
The numbers lead a dance
Draw a poker card

spade, club, diamond, heart

I know that the spades are the swords of a soldier
I know that the clubs are weapons of war
I know that diamonds mean money for this art
But that’s not the shape of my heart
He may play the jack of diamonds
He may lay the queen of spades
He may conceal a king in his hand
While the memory of it fades
### Draw a poker card

$$(10 + 3) \times 4$$

$m(\omega) = \cdots$

### Draw a poker card: French suits

spade, diamond, club, heart

$m(\omega) = \cdots$

### Draw a poker card: ranks

1, 2, 3, ..., 10, J, Q, K

$m(\omega) = \cdots$
Draw a poker card

\[(10 + 3) \times 4\]

\[m(\omega) = \frac{1}{52}\]

Draw a poker card: French suits

spade, diamond, club, heart

\[m(\omega) = \frac{1}{4}\]

Draw a poker card: ranks

1, 2, 3, ..., 10, J, Q, K

\[m(\omega) = \frac{1}{13}\]
Determination of Probabilities

\[ p(E) \]

\[ r : s \]
Determination of Probabilities

If $r$ and $s$ are given, then $p$ can be found by using the equation $p = r/(r + s)$.

If $P(E) = p$, the odds in favor of the event $E$ occurring are $r : s$ ($r$ to $s$) where $r/s = p/(1 - p)$. 

$p(E) = \frac{r}{r + s}$

$p(E) = \frac{r/s}{r/s+1} = \frac{r}{r+s}$. 

$p(E) = \frac{r}{r + s}$
A sample space is **countably infinite** if the elements can be counted, i.e., can be put in one-to-one correspondence with the positive integers, and **uncountably infinite** otherwise (which requires the concepts of continuous probability densities).

Choose a square on an infinite chessboard

<table>
<thead>
<tr>
<th>sample space</th>
<th>elementary outcome</th>
<th>probability distribution function</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Infinite Sample Space
A sample space is **countably infinite** if the elements can be counted, i.e., can be put in one-to-one correspondence with the positive integers, and uncountably infinite otherwise (which requires the concepts of continuous probability densities).

**Infinite Sample Space**

Choose a square on an infinite chessboard

<table>
<thead>
<tr>
<th></th>
<th>1, 2, 3, 4, 5, 6, ⋯</th>
</tr>
</thead>
<tbody>
<tr>
<td>sample space</td>
<td>$\Omega = {1, 2, 3, 4, 5, 6, \cdots }$</td>
</tr>
<tr>
<td>elementary outcome</td>
<td>$\omega = 1, 2, 3, 4, 5, 6, \cdots$</td>
</tr>
<tr>
<td>probability distribution function</td>
<td>$m(\omega) = \cdots$</td>
</tr>
</tbody>
</table>
If $\Omega = \{\omega_1, \omega_2, \omega_3, \ldots\}$ is a countably infinite sample space, then a distribution function can be defined as in the case of a finite sample space, but now the infinite sum must be convergent (and thus cannot be uniform).

A distribution function for $X$ is a real-valued function $m$ whose domain is $\Omega$ and which satisfies:

- $m(\omega) \geq 0$, for all $\omega \in \Omega$, and
- $\sum_{\omega \in \Omega} m(\omega) = 1$.  

## Choose a square on an infinite chessboard

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</tr>
<tr>
<td>probability distribution function</td>
<td>$m(\omega) = 0$</td>
</tr>
</tbody>
</table>
Infinite Discrete Sample Space

First Tail

- The experiment is to repeatedly toss a coin until first tail shows up.
- Possible outcomes are sequences of $H$ that, if finite, end with a single $T$, and an infinite sequence of $H$:
  $$\Omega = \{T, HT, HHT, HHHT, HHHHT, \ldots\}$$
Infinite Discrete Sample Space

First Tail

- The experiment is to repeatedly toss a coin until first tail shows up.
- Possible outcomes are sequences of $H$ that, if finite, end with a single $T$, and an infinite sequence of $H$:
  - $\Omega = \{T, HT, HHT, HHHT, HHHHT, \ldots\}$
- One random variable is defined most naturally as the length of an outcome.
- It draws values from the set of whole numbers augmented by the symbol of infinity:
  - $\{1, 2, 3, 4, 5, \ldots, \infty\}$
Continuous Sample Space

<table>
<thead>
<tr>
<th>arrival time</th>
<th>speed</th>
</tr>
</thead>
<tbody>
<tr>
<td>5:45 pm – 6:00 pm</td>
<td>160 mph – 200 mph</td>
</tr>
</tbody>
</table>
Processes that Operate Efficiently and Produce Items of the Highest Quality
How Much Does a Hershey Kiss Weight?

- A single standard Hershey’s Kiss weighs 0.16 ounces.
How Much Does a Hershey Kiss Weight?

- A single standard Hershey's Kiss weighs 0.16 ounces.
Normal Density Distribution (Gaussian Distribution)

- Three-sigma limits is a statistical calculation that refers to data within three standard deviations from a mean.
- In business applications, three-sigma refers to processes that operate efficiently and produce items of the highest quality.
- Three-sigma limits are used to set the upper and lower control limits in statistical quality control charts.
- Control charts are used to establish limits for a manufacturing or business process that is in a state of statistical control.

The normal density function with parameters $\mu$ and $\sigma$
- expectation: $\mu$, standard deviation: $\sigma$