not order conscious:
aibi = biai

6

Probability and Statistics

(arrangements)
aibi ≠ biai
↑
Order conscious

COMBINATIONS AND PERMUTATIONS

There are a finite number of ways in which n elements can be combined into distinctly different groups of r items. For example, suppose a farmer has a chicken, a rooster, a duck, and a cage that holds only two birds. The possible combinations of three birds taken two at a time are (chicken, rooster), (chicken, duck), and (rooster, duck). The birds in the cage will not remain stationary, so the combination (rooster, chicken) is not distinctly different from (chicken, rooster). That is, combinations are not order conscious.

★ The number of combinations of n items taken r at a time is written $C(n,r)$, C_r^n, $_nC_r$, or $\binom{n}{r}$ (pronounced "n choose r"). It is sometimes referred to as the binomial coefficient and is given by Eq. 6.1.

combinations
↓

$$\binom{n}{r} = C(n,r) = \frac{n!}{r!(n-r)!} \quad [r \le n] \qquad 6.1$$

An order-conscious subset of r items taken from a set of n items is the permutation $P(n,r)$, also written P_r^n and $_nP_r$. The permutation is order conscious because

the arrangement of two items (e.g., a_i and b_i) as a_ib_i is different from the arrangement b_ia_i. The number of permutations is

$$P(n,r) = \frac{n!}{(n-r)!} \quad [r \le n] \qquad 6.2$$

Permutations ↑

LAWS OF PROBABILITY

Probability theory determines the relative likelihood that a particular event will occur. An event, E, is one of the possible outcomes of a trial. The probability of E occurring is denoted as $P(E)$.

Property 1 — General Character of Probability

Probabilities are real numbers in the range of zero to one. If an event A is certain to occur, then the probability $P(A)$ of the event is equal to one. If the event is certain not to occur, then the probability $P(A)$ of the event is equal to zero. The probability of any other event is between zero and one.

$P(A)=1$
$P(A)=0$
→ $0 \le P(E) \le 1$

The probability of an event occurring is equal to one minus the probability of the event not occurring. This is known as a complementary probability.

$$P(E) = 1 - P(\text{not } E) \qquad 6.3$$

complementary Prob.

Property 2 — Law of Total Probability

Equation 6.4 gives the probability that either event A or B, or both, will occur. $P(A,B)$ is the probability that both A and B occur.

$$P(A + B) = P(A) + P(B) - P(A, B) \qquad 6.4$$

Total Prob.
(either A or B, or Both)

Property 3 — Law of Compound or Joint Probability

Equation 6.5 gives the probability that both events A and B will occur. $P(B/A)$ is the conditional probability that B occurs given that A has already occurred. Likewise, $P(A/B)$ is the conditional probability that A occurs given that B has already occurred. If the events are independent, then $P(B/A) = P(B)$ and $P(A/B) = P(A)$. Examples of dependent events for which the probability is conditional include drawing objects from a container or cards from a deck, without replacement.

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JR Anderson

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