

Deterministic versus Probabilistic

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- ▶ You know the **likelihood** that something will happen, but you don't know **when** it will happen.
- ▶ **Example.** Roll a die until it comes up '5'.
 - ▶ Know that in each roll, a '5' will come up with probability $1/6$.
 - ▶ Don't know exactly when, but we can predict well.

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Example. The roll of the die ... [is '5'] or [is odd] or [is prime] ...

Example. $p(E_1) = \underline{\hspace{2cm}}$, $p(E_2) = \underline{\hspace{2cm}}$, $p(E_3) = \underline{\hspace{2cm}}$.

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- ▶ **Relative frequency method:**

- ▶ **Equal probability method:**

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Example. Each side of a dodecahedral die is equally likely to appear; decide to set $p(1) = \frac{1}{12}$.
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- ▶ **Subjective guess method:**

If neither method above applies, give it your best guess.

Example. How likely is it that your friend will come to a party?

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Example. Pick a card, any card! Shuffle a deck of 52 cards.

- ▶ **Event 1:** Pick a first card. **Event 2:** Pick a second card.
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Example. You wake up and don't know what day it is.

- ▶ **Event 1:** Today is a weekday. E_1 vs. E_2
- ▶ **Event 2:** Today is cloudy. E_2 vs. E_3
- ▶ **Event 3:** Today is Modeling day. E_1 vs. E_3

Independent Events

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Proof: Venn diagram / rectangle

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Example. What is the probability that you roll a blue 1 OR a red 6?

This does not work with *dependent* events.

Decision Trees

Definition: A **multistage** experiment is one in which each stage is a simpler experiment. They can be represented using a **tree diagram**.

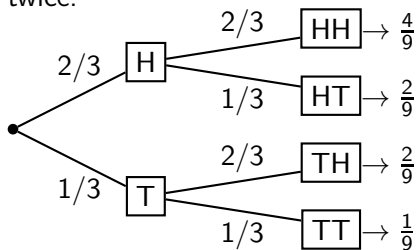
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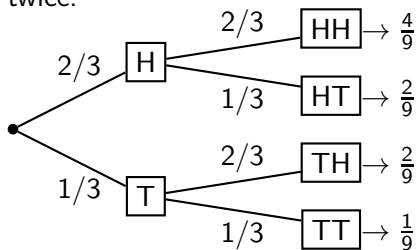
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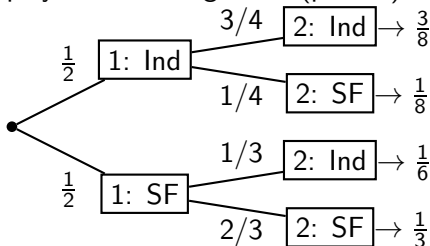
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Independent or dependent?

Example. Indiana and SF State U. play two soccer games. (p. 382)



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Definition: The **expected value** or **mean** of a random variable is the sum of the numbers weighted by their probabilities. Mathematically,

$$\mu = \mathbb{E}[X] = p(x_1)r(x_1) + p(x_2)r(x_2) + \cdots + p(x_n)r(x_n).$$

Idea: With probability $p(x_1)$, there is a contribution of $r(x_1)$, etc.

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Question: Interpretation of this number $\mathbb{E}[X]$?

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When two random variables are on two **independent** experiments, the expected value operation behaves nicely:

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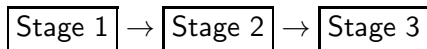
Component Reliability

Many systems consist of components pieced together.

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To calculate **system reliability**, first determine how reliable **each component** is; then apply rules from probability.

Example. Launch the space shuttle into space with a three-stage rocket.



★ In order for the rocket to launch, _____ ★

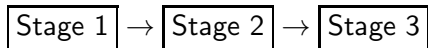
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Let $R_1 = 90\%$, $R_2 = 95\%$, $R_3 = 96\%$ be the reliabilities of Stages 1–3.

$p(\text{system success}) = p(\text{S1 success and S2 success and S3 success})$

Component Reliability

Example. Communicating with the space shuttle.

There are two independent methods in which earth can communicate with the space shuttle

- ▶ A microwave radio with reliability $R_1 = 0.95$
- ▶ An FM radio, with reliability $R_2 = 0.96$.

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