

CS70: Jean Walrand: Lecture 15b.

Modeling Uncertainty: Probability Space

1. Key Points
2. Random Experiments
3. Probability Space

Key Points

- ▶ Uncertainty does not mean “nothing is known”
- ▶ How to best make decisions under uncertainty?
 - ▶ Buy stocks
 - ▶ Detect signals (transmitted bits, speech, images, radar, diseases, etc.)
 - ▶ Control systems (Internet, airplane, robots, self-driving cars, schedule surgeries in a hospital, etc.)
- ▶ How to best use ‘artificial’ uncertainty?
 - ▶ Play games of chance
 - ▶ Design randomized algorithms.
- ▶ Probability
 - ▶ Models knowledge about uncertainty
 - ▶ Discovers best way to use that knowledge in making decisions

The Magic of Probability

Uncertainty: vague, fuzzy, confusing, scary, hard to think about.

Probability: A precise, unambiguous, simple(!) way to think about uncertainty.



Uncertainty = Fear



Probability = Serenity

Our mission: help you discover the serenity of Probability, i.e., enable you to think clearly about uncertainty.

Your cost: focused attention and practice on examples and problems.

Random Experiment: Flip one Fair Coin

Flip a **fair** coin: (*One flips or tosses a coin*)



- ▶ Possible outcomes: Heads (H) and Tails (T) (*One flip yields either 'heads' or 'tails'.*)
- ▶ Likelihoods: H : 50% and T : 50%

Random Experiment: Flip one Fair Coin

Flip a **fair** coin:



What do we mean by **the likelihood of tails is 50%**?

Two interpretations:

- ▶ Single coin flip: 50% chance of 'tails' **[subjectivist]**

Willingness to bet on the outcome of a single flip

- ▶ Many coin flips: About half yield 'tails' **[frequentist]**

Makes sense for many flips

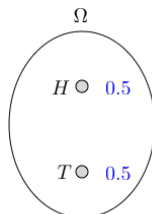
- ▶ Question: Why does the fraction of tails converge to the same value every time? **Statistical Regularity! Deep!**

Random Experiment: Flip one Fair Coin

Flip a **fair** coin: model



Physical Experiment



Probability Model

- ▶ The physical experiment is complex. (Shape, density, initial momentum and position, ...)
- ▶ The Probability model is simple:
 - ▶ A set Ω of **outcomes**: $\Omega = \{H, T\}$.
 - ▶ A **probability** assigned to each outcome:
 $Pr[H] = 0.5, Pr[T] = 0.5$.

Random Experiment: Flip one Unfair Coin

Flip an **unfair** (biased, loaded) coin:



H: 45%

T: 55%

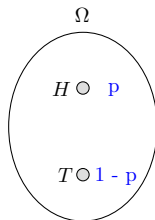
- ▶ Possible outcomes: Heads (H) and Tails (T)
- ▶ Likelihoods: $H : p \in (0, 1)$ and $T : 1 - p$
- ▶ Frequentist Interpretation:
 - Flip many times \Rightarrow Fraction $1 - p$ of tails
- ▶ Question: How can one figure out p ? Flip many times
- ▶ Tautology? No: **Statistical regularity!**

Random Experiment: Flip one Unfair Coin

Flip an **unfair** (biased, loaded) coin: model



Physical Experiment



Probability Model

Flip Two Fair Coins

- ▶ Possible outcomes: $\{HH, HT, TH, TT\} \equiv \{H, T\}^2$.
- ▶ Note: $A \times B := \{(a, b) \mid a \in A, b \in B\}$ and $A^2 := A \times A$.
- ▶ Likelihoods: $1/4$ each.



Flip Glued Coins

Flips two coins glued together side by side:



Glued coins



50%



50%

- ▶ Possible outcomes: $\{HH, TT\}$.
- ▶ Likelihoods: $HH : 0.5, TT : 0.5$.
- ▶ Note: Coins are glued so that they show the same face.

Flip Glued Coins

Flips two coins glued together side by side:



Glued coins



50%

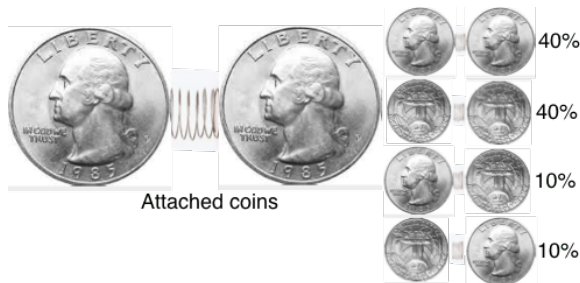


50%

- ▶ Possible outcomes: $\{HT, TH\}$.
- ▶ Likelihoods: $HT : 0.5, TH : 0.5$.
- ▶ Note: Coins are glued so that they show different faces.

Flip two Attached Coins

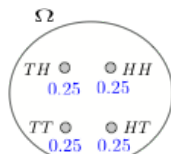
Flips two coins attached by a spring:



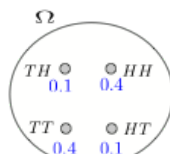
- ▶ Possible outcomes: $\{HH, HT, TH, TT\}$.
- ▶ Likelihoods: $HH : 0.4, HT : 0.1, TH : 0.1, TT : 0.4$.
- ▶ Note: Coins are attached so that they tend to show the same face, unless the spring twists enough.

Flipping Two Coins

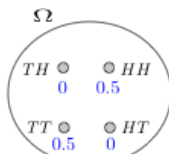
Here is a way to summarize the four random experiments:



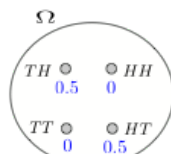
[1]



[2]



[3]

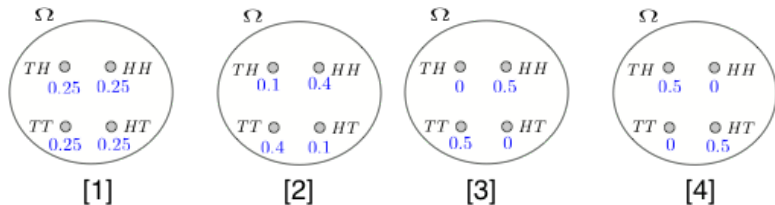


[4]

- ▶ Ω is the set of *possible* outcomes;
- ▶ Each outcome has a **probability** (likelihood);
- ▶ The probabilities are ≥ 0 and add up to 1;
- ▶ Fair coins: [1]; Glued coins: [3], [4];
Spring-attached coins: [2];

Flipping Two Coins

Here is a way to summarize the four random experiments:



Important remarks:

- ▶ Each outcome describes the **two** coins.
- ▶ E.g., HT is **one** outcome of the experiment.
- ▶ It is wrong to think that the outcomes are $\{H, T\}$ and that one picks twice from that set.
- ▶ Indeed, this viewpoint misses the relationship between the two flips.
- ▶ Each $\omega \in \Omega$ describes one outcome of the **complete** experiment.
- ▶ Ω and the probabilities specify the random experiment.

Flipping n times

Flip a **fair** coin n times (some $n \geq 1$):

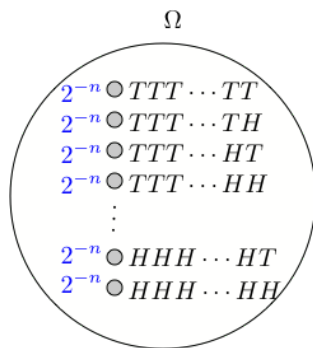
- ▶ Possible outcomes: $\{TT \cdots T, TT \cdots H, \dots, HH \cdots H\}$.

Thus, 2^n possible outcomes.

- ▶ Note: $\{TT \cdots T, TT \cdots H, \dots, HH \cdots H\} = \{H, T\}^n$.

$A^n := \{(a_1, \dots, a_n) \mid a_1 \in A, \dots, a_n \in A\}$. $|A^n| = |A|^n$.

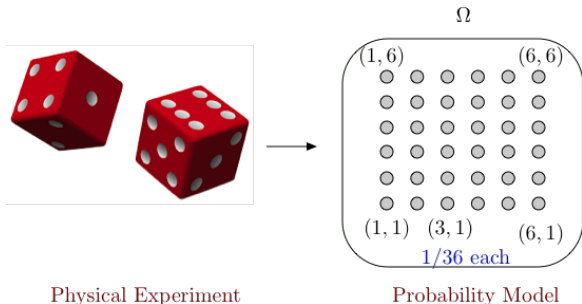
- ▶ Likelihoods: $1/2^n$ each.



Roll two Dice

Roll a **balanced** 6-sided die twice:

- ▶ Possible outcomes:
 $\{1, 2, 3, 4, 5, 6\}^2 = \{(a, b) \mid 1 \leq a, b \leq 6\}$.
- ▶ Likelihoods: $1/36$ for each.



Probability Space.

1. A “random experiment”:

- (a) Flip a biased coin;
- (b) Flip two fair coins;
- (c) Deal a poker hand.

2. A set of possible outcomes: Ω .

- (a) $\Omega = \{H, T\}$;
- (b) $\Omega = \{HH, HT, TH, TT\}$; $|\Omega| = 4$;
- (c) $\Omega = \{ \underline{A\spadesuit A\diamondsuit A\clubsuit A\heartsuit K\spadesuit}, \underline{A\spadesuit A\diamondsuit A\clubsuit A\heartsuit Q\spadesuit}, \dots \}$
 $|\Omega| = \binom{52}{5}$.

3. Assign a probability to each outcome: $Pr : \Omega \rightarrow [0, 1]$.

- (a) $Pr[H] = p, Pr[T] = 1 - p$ for some $p \in [0, 1]$
- (b) $Pr[HH] = Pr[HT] = Pr[TH] = Pr[TT] = \frac{1}{4}$
- (c) $Pr[\underline{A\spadesuit A\diamondsuit A\clubsuit A\heartsuit K\spadesuit}] = \dots = 1 / \binom{52}{5}$

Probability Space: formalism.

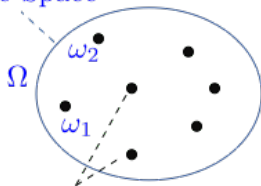
Ω is the **sample space**.

$\omega \in \Omega$ is a **sample point**. (Also called an **outcome**.)

Sample point ω has a probability $Pr[\omega]$ where

- ▶ $0 \leq Pr[\omega] \leq 1$;
- ▶ $\sum_{\omega \in \Omega} Pr[\omega] = 1$.

Sample Space



Samples (Outcomes)

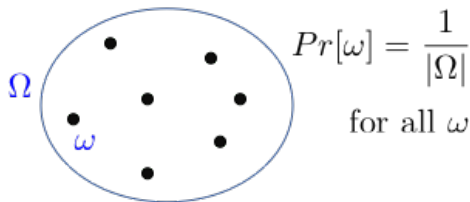
$$0 \leq Pr[\omega] \leq 1$$

$$\sum_{\omega} Pr[\omega] = 1$$

Probability Space: Formalism.

In a **uniform probability space** each outcome ω is **equally probable**: $Pr[\omega] = \frac{1}{|\Omega|}$ for all $\omega \in \Omega$.

Uniform Probability Space



Examples:

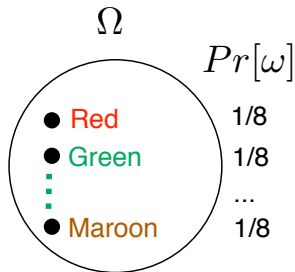
- ▶ Flipping two fair coins, dealing a poker hand are uniform probability spaces.
- ▶ Flipping a biased coin is not a uniform probability space.

Probability Space: Formalism

Simplest physical model of a **uniform** probability space:



Physical experiment



Probability model

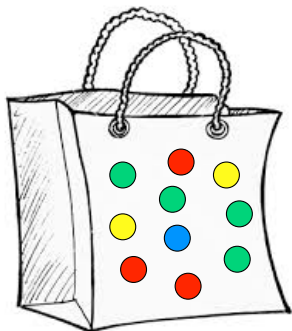
A bag of identical balls, except for their color (or a label). If the bag is well shaken, every ball is equally likely to be picked.

$$\Omega = \{\text{white, red, yellow, grey, purple, blue, maroon, green}\}$$

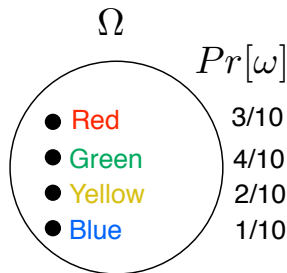
$$Pr[\text{blue}] = \frac{1}{8}.$$

Probability Space: Formalism

Simplest physical model of a **non-uniform** probability space:



Physical experiment



Probability model

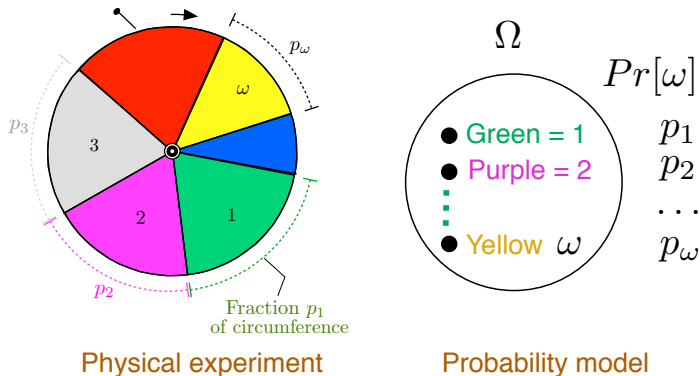
$$\Omega = \{\text{Red, Green, Yellow, Blue}\}$$

$$Pr[\text{Red}] = \frac{3}{10}, Pr[\text{Green}] = \frac{4}{10}, \text{ etc.}$$

Note: Probabilities are restricted to rational numbers: $\frac{N_k}{N}$.

Probability Space: Formalism

Physical model of a general **non-uniform** probability space:



The roulette wheel stops in sector ω with probability p_ω .

$$\Omega = \{1, 2, 3, \dots, N\}, Pr[\omega] = p_\omega.$$

An important remark

- ▶ The random experiment selects **one and only one** outcome in Ω .
- ▶ For instance, when we flip a fair coin **twice**
 - ▶ $\Omega = \{HH, TH, HT, TT\}$
 - ▶ The experiment selects *one* of the elements of Ω .
- ▶ In this case, it would be wrong to think that $\Omega = \{H, T\}$ and that the experiment selects two outcomes.
- ▶ Why? Because this would not describe how the two coin flips are related to each other.
- ▶ For instance, say we glue the coins side-by-side so that they face up the same way. Then one gets HH or TT with probability 50% each. This is not captured by 'picking two outcomes.'

Lecture 15: Summary

Modeling Uncertainty: Probability Space

1. Random Experiment
2. Probability Space: Ω ; $Pr[\omega] \in [0, 1]$; $\sum_{\omega} Pr[\omega] = 1$.
3. Uniform Probability Space: $Pr[\omega] = 1/|\Omega|$ for all $\omega \in \Omega$.