

# CSL202: Discrete Mathematical Structures

Ragesh Jaiswal, CSE, IIT Delhi

## Discrete Probability

# Discrete Probability

## Probabilistic Algorithms

- Probabilistic algorithms: Algorithms that make random choices at one or more steps.
- Monte Carlo Algorithms: Probabilistic algorithms for decision problems that always produces an answer. The answer may be incorrect with some small probability.
  - Example:  $A$  sends 1 million apples to  $B$ .  $A$  has cleverly packed 1000 bad apples among these 1 million apples. How does  $B$  detect that  $A$  has sent 1 million good apples or not.

### Theorem (The Probabilistic Method)

*If the probability that an element chosen at random from a  $S$  does not have a particular property is less than 1, there exists an element in  $S$  with this property.*

- An existence proof based on the probabilistic method is nonconstructive because it does not find a particular element with the desired property.

### Theorem (The Probabilistic Method)

*If the probability that an element chosen at random from a  $S$  does not have a particular property is less than 1, there exists an element in  $S$  with this property.*

- Example: Ramsey number
  - Assume that in a group of six people, each pair of individuals consists of two friends or two enemies. Show that there are either three mutual friends or three mutual enemies in the group.

### Theorem (The Probabilistic Method)

*If the probability that an element chosen at random from a  $S$  does not have a particular property is less than 1, there exists an element in  $S$  with this property.*

- Example: *Ramsey number*
  - The Ramsey number  $R(m, n)$ , where  $m$  and  $n$  are positive integers greater than or equal to 2, denotes the minimum number of people at a party such that there are either  $m$  mutual friends or  $n$  mutual enemies, assuming that every pair of people at the party are friends or enemies.

# Discrete Probability

## Probabilistic Method

### Theorem (The Probabilistic Method)

*If the probability that an element chosen at random from a  $S$  does not have a particular property is less than 1, there exists an element in  $S$  with this property.*

### Definition (Ramsey number)

The Ramsey number  $R(m, n)$ , where  $m$  and  $n$  are positive integers greater than or equal to 2, denotes the minimum number of people at a party such that there are either  $m$  mutual friends or  $n$  mutual enemies, assuming that every pair of people at the party are friends or enemies.

### Theorem

*If  $k$  is an integer with  $k \geq 2$ , then  $R(k, k) \geq 2^{k/2}$ .*

# Discrete Probability

## Baye's Theorem

### Theorem (Baye's Theorem)

Suppose that  $E$  and  $F$  are events from a sample space  $S$  such that  $\Pr[E] \neq 0$  and  $\Pr[F] \neq 0$ . Then

$$\Pr[F|E] = \frac{\Pr[E|F] \cdot \Pr[F]}{\Pr[E|F] \cdot \Pr[F] + \Pr[E|\bar{F}] \cdot \Pr[\bar{F}]}$$



### Theorem (Baye's Theorem)

Suppose that  $E$  and  $F$  are events from a sample space  $S$  such that  $\Pr[E] \neq 0$  and  $\Pr[F] \neq 0$ . Then

$$\Pr[F|E] = \frac{\Pr[E|F] \cdot \Pr[F]}{\Pr[E|F] \cdot \Pr[F] + \Pr[E|\bar{F}] \cdot \Pr[\bar{F}]}$$

- Example: We have two boxes. The first contains two green balls and seven red balls; the second contains four green balls and three red balls. Bob selects a ball by first choosing one of the two boxes at random. He then selects one of the balls in this box at random. If Bob has selected a red ball, what is the probability that he selected a ball from the first box?

# Discrete Probability

## Baye's Theorem

### Theorem (Baye's Theorem)

Suppose that  $E$  and  $F$  are events from a sample space  $S$  such that  $\Pr[E] \neq 0$  and  $\Pr[F] \neq 0$ . Then

$$\Pr[F|E] = \frac{\Pr[E|F] \cdot \Pr[F]}{\Pr[E|F] \cdot \Pr[F] + \Pr[E|\bar{F}] \cdot \Pr[\bar{F}]}$$

- Example: Suppose that one person in 100,000 has a particular rare disease for which there is a fairly accurate diagnostic test. This test is correct 99.0% of the time when given to a person selected at random who has the disease; it is correct 99.5% of the time when given to a person selected at random who does not have the disease. Given this information can we find
  - (a) the probability that a person who tests positive for the disease has the disease?
  - (b) the probability that a person who tests negative for the disease does not have the disease?

# Discrete Probability

## Baye's Theorem

### Theorem (Baye's Theorem)

Suppose that  $E$  and  $F$  are events from a sample space  $S$  such that  $\Pr[E] \neq 0$  and  $\Pr[F] \neq 0$ . Then

$$\Pr[F|E] = \frac{\Pr[E|F] \cdot \Pr[F]}{\Pr[E|F] \cdot \Pr[F] + \Pr[E|\bar{F}] \cdot \Pr[\bar{F}]}$$

- Other Application: Bayesian spam filtering.

# Discrete Probability

## Baye's Theorem

### Theorem (Generalized Baye's Theorem)

Suppose that  $E$  is an event from a sample space  $S$  and that  $F_1, \dots, F_n$  are mutually exclusive events such that  $\cup_{i=1}^n F_i = S$ . Assume that  $\Pr[E] \neq 0$  and  $\Pr[F_i] \neq 0$  for  $i = 1, 2, \dots, n$ . Then

$$\Pr[F_j|E] = \frac{\Pr[E|F_j] \cdot \Pr[F_j]}{\sum_{i=1}^n \Pr[E|F_i] \cdot \Pr[F_i]}.$$

End