Topic 2-Cuvnting and Probability

Review of factorial
Def: For integers $n \geqslant 0$ define:

$$
n!= \begin{cases}1 & \text { if } n=0 \\ n \cdot(n-1)! & \text { if } n \geqslant 1\end{cases}
$$

$$
\begin{aligned}
& E x: 0!=1 \\
& 1!=1 \cdot 0!=1 \\
& 2!=2 \cdot 1!=2 \cdot 1=2 \\
& 3!=3 \cdot 2!=3 \cdot 2 \cdot 1=6 \\
& 4!=4 \cdot 3!=4 \cdot 3 \cdot 2 \cdot 1=24 \\
& 5!=5 \cdot 4!=5 \cdot 4 \cdot 3 \cdot 2 \cdot 1=120
\end{aligned}
$$

Ex: We can do stuff like this:

$$
\begin{aligned}
10! & =10 \cdot 9 \cdot 8 \cdot 7 \cdot 6 \cdot 5 \cdot 4 \cdot 3 \cdot 2 \cdot 1 \\
& =10 \cdot 9 \cdot 8 \cdot[7!]
\end{aligned}
$$

blot

Basic counting principle
If $r$ experiments are performed in a row such that the first experiment may result in $n_{1}$ possible outcomes; and if for each of these $n$, possible outcomes there are $n_{2}$ possible outcomes for the second experiment; and if for each of the possible outcomes of the first two experiments there are $n_{3}$ possible outcomes of the
third experiment $j$ and if, .00 , then there are

$$
n_{1} \cdot n_{2} \cdot n_{3} \cdots n_{r}
$$

possible outcomes for the r experiments.

Ex: Suppose we toss a coin and then roll a 4-sided die How many possible outcomes


Another way to write:


Ex: In California, a license plate consists of one number $(0,1,2,3,4,5,6,7,8,0,9)$ followed by three upper-case letters, followed by three numbers. The only exclusion is that the letters $I, O$, and $Q$ are not used in spot 2 and spot 4.

Examples are:

$$
\begin{aligned}
& 5 K A I-\frac{2}{2} \\
& 3 A B A
\end{aligned}
$$

How many possible license plates are there?

Total \# of possible license plates is

$$
\begin{aligned}
& 10 \cdot 23 \cdot 26 \cdot 23 \cdot 10 \cdot 10 \cdot 10 \\
& =137,540,000
\end{aligned}
$$

Birthday Paradox
Suppose there are $N$ people in a classroom. What are the odds (probability) that there are at least two people with the same birthday? (This means month \& day, not necessarily year. Such as at least two people bock on $9 / 4$ )
Assumptions:
(1) We will assume that no one has a Feb 29
leap year birthday.
(2) We will assume that each day is equally likely
(3) Assume $N \leqslant 365$ because if $N>365$ then the probability is $100 \%$

Let's figure out the sample space.
What if $N=3$ ?

$$
\begin{aligned}
& \text { What if } N=3: \\
& S=\left\{(\text { date 1, date 2, date 3) }) \left\lvert\, \begin{array}{l}
\text { date } i \\
\text { is a } \\
\text { calender } \\
\text { day }
\end{array}\right.\right.
\end{aligned}
$$

$$
\begin{aligned}
& =\{(\underbrace{\text { April } 1}_{\text {student 1 }}, \underbrace{\text { May } 10}_{\text {student } 2}, \underbrace{\text { Feb } 3}_{\text {student }})\}
\end{aligned}
$$

$$
\begin{aligned}
& \ldots\}
\end{aligned}
$$

Then,

$$
\begin{aligned}
|S| & =365 \cdot 365 \cdot 365 \\
& =(365)^{3}
\end{aligned}
$$

For general $N$, the size of the sample space is $(365)^{\mathrm{N}}$

| 365 |
| :--- |
| possibilities |
| student 1 | $\frac{$| 365 |
| :--- |
|  possibilities  |
|  student  2 |$\cdots \cdot \frac{365}{\text { possibilities }}}{\text { student } N}$

Let $E$ be the event that there are at least two people with the same birthday. This is too hard to count. So instead we count E which is the event that no one has the same birthday Let's count the size of $\bar{E}$

So,

$$
|E|=\underbrace{365 \cdot 364 \cdot 363 \cdots(365-(N-1))}_{\frac{365!}{(365-N)!} *\left(\begin{array}{c}
\text { will get } \\
\text { tots } \\
\text { late' }
\end{array}\right)}
$$

Thus,
tho last week)

$$
\begin{aligned}
& P(E) \stackrel{\swarrow}{=} \mid-P(\bar{E}) \\
& \begin{array}{l}
\text { our } \\
\text { goal }
\end{array}=\left\lvert\,-\frac{|\bar{E}|}{|S|}\right.
\end{aligned}
$$

$$
=1-\frac{365 \cdot 364.363 \cdots(365-N+1)}{(365)^{N}}
$$

When $N=3$ you yet

$$
\begin{aligned}
P(E) & =1-\frac{365.364 .363}{(365)^{3}} \\
& \approx 0.0082 \approx 0.82 \%
\end{aligned}
$$

| $N$ | $P(E)$ |
| :---: | :---: |
| 1 | $0 \%$ |
| 2 | $0.274 \%$ |
| 3 | $0.82 \%$ |
| 4 | $1.64 \%$ |
|  |  |


| 5 | $2,71 \%$ |
| :---: | :---: |
| $\vdots$ | $\vdots$ |
| 10 | $11.7 \%$ |
| $\vdots$ |  |
| 18 | $34.7 \%$ |
| $\vdots$ |  |
| 24 | $53.83 \%$ |
| $\vdots$ |  |
| 40 | $89.12 \%$ |
| $\vdots$ |  |
| 50 | $97.04 \%$ |

See the full table on the next page


Permutations
Suppose you have $n$ objects. A permutation of those
$n$ objects is an ordered list of the $n$ objects.

Ex: What are all the permutations of $a, b, c$ ?
permutations: another way:

$$
\begin{aligned}
& a b c \longleftarrow(a, b, c) \\
& a c b \longleftarrow(a, c, b) \\
& b a \subset \in(b, a, c) \\
& b<a<(b, c, a) \\
& c a b \leftarrow(c, a, b) \\
& c b a \longleftarrow(c, b, a)
\end{aligned}
$$

simpler way
math way to make order matter

6 possible permutations -


3 choices. 2 choices. I choice

| 3 |
| :---: | :---: |
| choices |${ }^{2}$ choices \(\begin{gathered}1 \\

choice\end{gathered}\) $3 \cdot 2 \cdot 1=3$ ! possibilities

In general, there are $n$ ! permutations of $n$ objects

$$
n \quad n-1 \quad n-2 \cdots 1
$$

Ex: In how many ways can 5 people be seated in a row of 5 seats?

Example seating

$$
\frac{M}{\text { seat }} \frac{B}{\substack{\text { Seat } \\ 2}} \frac{C}{\substack{\text { sent } \\ 3}} \frac{S}{\substack{\text { Seat } \\ 4}} \frac{D}{\frac{5}{\text { seat }}}
$$

Ben

$$
\begin{aligned}
& \text { Answer: }
\end{aligned}
$$

$$
\begin{aligned}
& =5!=120
\end{aligned}
$$

Ex: Suppose we have 3 math books and 2 biology books. How many ways can we put the books on a shelf so that the math books are next to each other?

Ex:


| Math | Bio |
| :--- | :--- |
| Calculus <br> Probability <br> Algebra | Evolution |



Another way to count:
Step 1
Pick one of these $\underset{B 1}{\rightarrow} \rightarrow \sum_{\text {math }}^{B 2}$

3 possibilities in step 1
step 2 Fill in the books

$$
\begin{aligned}
& \underbrace{3 \cdot 2 \cdot 1}_{\substack{\text { Fill in } \\
\text { math }}} \cdot \underbrace{2 \cdot 1}_{\text {Fill in }_{\text {bio }}^{2}}=\sqrt{12 \text { possiniliks }} \begin{array}{l}
\text { in step 2 }
\end{array}] \\
& \text { Total }=3 \cdot 12=36
\end{aligned}
$$

(step) $\frac{1}{\operatorname{sitep} 2}$

Another way:
Think of math as a unit and two bio as seperate. So, 3 objects.
Step 1: Order the 3 objects


Step 2: Fill in math chunk math

32
3! ways to do this $3!=6$

$$
\text { Answer }=\frac{6 \cdot 6=36}{\substack{\uparrow \\ \frac{1}{s t e p 1} \\ s+e 0^{2}}}
$$

Suppose we have $n$ objects where $n$, of them are alike (ie the same or indistinguishable), $n_{2}$ of them are alike, $\ldots, n_{r}$ are alike where $n=n_{1}+n_{2}+\cdots+n_{r}$ Then there are

$$
\frac{n!}{n_{1}!n_{2}!\cdots n_{r}!}
$$

permutations of these objects

Ex: How many permutations are there of the letters


Combinations
Consider a set of size $n$. The number of subsets of size $r$ where $0 \leq r \leq n$ is

read:
"n chooser"

(This is the same as the \# of ways that $r$ objects can be selected/chosen from $n$ objects where order doesn't matter
proof: There are

$$
n \cdot(n-1) \cdot(n-2) \cdots \cdot(n-r+1)
$$

ways to write all permutations of $r$ of the $n$ objects. Then divide by $r$ ! to remove all the double counting. This gives

$$
\begin{aligned}
& \text { This gives } \\
& \begin{aligned}
\frac{n(n-1)(n-2) \cdots(n-r+1)}{r!} & =\frac{n(n-1)(n-2) \cdots(n-r+1)}{r!} \cdot \frac{(n-r)!}{(n-r)!} \\
& =\frac{n!}{r!(n-r)!}=\binom{n}{r}
\end{aligned}
\end{aligned}
$$

Ways to pick $r$ of the $n$ objects where order doesn't matter.

Ex:
Suppose a dealer has the following cards:

$$
A^{D} A^{P} Q^{\overrightarrow{2}} B^{\infty}
$$

How many ways can the dealer deal you two lands from these four?

$$
\text { Ex: } A^{8} A^{Y}<\begin{gathered}
\text { same }_{\text {as }}^{A^{Q} / A^{8}} \\
\text { order doesnt } \\
\text { matter }
\end{gathered}
$$



Ex: A dealer has a standard 52-cand deck.
They deal you 5 curds.
How many possible hands can you yet?
Ex hand:


Royal Flush!

Answer:

$$
\begin{aligned}
& \begin{aligned}
\binom{52}{5}
\end{aligned} \\
& =\frac{52!}{5!(52-5)!} \\
& \\
& =\frac{52!}{5!47!}
\end{aligned}
$$

$$
\begin{aligned}
& =\frac{13317 \cdot 11}{521 \cdot 50 \cdot 49 \cdot 48 \cdot 47!}(5 \cdot 9 \cdot 3 \cdot 3 \cdot 2 \cdot 1)(47! \\
& =13 \cdot 17 \cdot 10 \cdot 49 \cdot 24 \\
& =2,598,960
\end{aligned}
$$

Website - Show CA Sveerlotho Plus website
Video- - Show CA superloto Plus selection of \#S video
see website for the links

CA Superlotto Plus
A ticket consists of:

- 5 "lucky" numbers chosen from 1-47
- 1 "mega" number chosen from 1-27
- No repeats in the lucky numbers.

But the mega number can be the same as a lucky number.

- Order of lucky \#s doesn't matter. It's always in numerical order un the ticket.
Example tickets:


$$
\underbrace{(1)(2)(3)}_{\text {lucky \#s }} \underbrace{(6)}_{\text {mega } \#} \in \begin{aligned}
& \text { ex } \\
& \text { ticket } \\
& \# 2
\end{aligned}
$$

How many possible tickets are there? If you want to think of a sample space of all possible tickets:

$$
\begin{aligned}
& S=\{\underbrace{(\{7,13,18,23,40\}, 23)}_{\text {ticket } 1}, g \\
& \underbrace{(\{1,2,3,4,5\}, 6)}_{\text {ticket } 2}, \ldots \uparrow_{\substack{\text { tickets } \\
\text { more }}}^{\substack{\text { mors }}}
\end{aligned}
$$

How many possible tickets $?_{0}$

$$
\binom{47}{5} \cdot\binom{27}{1}
$$

\# of ways \# ways to pick 5 to pick lucky \#s 1 mega \# from 1-47 from 1-27

$$
\begin{aligned}
&=\frac{47!}{5!(47-5)!} \cdot 27 \\
&=\frac{47!}{5!42!} \cdot 27
\end{aligned}
$$

Fact:

$$
\frac{\text { Fact: }}{\binom{n}{1}}=\frac{n!}{1!(n-1)!}=\frac{n \cdot(n-1)!}{(n-1)!}=n
$$

That is, $8!=8[7!]$

$$
\binom{n}{1}=n
$$

$$
\begin{aligned}
& =\frac{47 \cdot 46 \cdot 45 \cdot 44.43 \cdot(42!)}{(5 \cdot 4 \cdot 3 \cdot 3 \cdot 1)(42!)} \cdot 27 \\
& =47 \cdot 23 \cdot 3 \cdot 11.43 \cdot 27 \\
& =41,416,353 \text { possible tickets }
\end{aligned}
$$

Q: What is the probability that if you buy one ticket you will get the 5 lucky \#s correct and the mega \# correct?
$A_{i} \frac{1}{41,416,353} \approx 0,00000002414 \ldots$
$\approx 0.000002414 \%$
is the probability
Q: What are the odds of getting exactly 3 of the 5 lucky \#S and not the mega \#?
\#'s drawn by the magical lottery machine
$\underbrace{(3)(12)(41)(42)}_{\text {lucky } \# 5} \underbrace{(17)}_{\text {mega }}$
How many tickets will get exactly 3 of the 5 lucky \#s and not the mega?

$$
\binom{5}{3} \cdot \underbrace{\binom{42}{2}} \cdot \underbrace{\binom{26}{1}}_{\text {not picking }}=
$$

choose 3 of choose 2 not picking the 5 winning non-wianing Winning

| lucky \#S | lucky \#S | mega 7 |
| :---: | :---: | :---: |
| Ex: $3,15,42$ | 1,7 | 1 |
| $12,41,42$ | 43,45 | 12 |
| $\vdots$ | $\vdots$ | $\vdots$ |

$$
\begin{aligned}
& \frac{5!}{3!(5-3)!} \cdot \frac{42!}{2!(42-2)!} \cdot 26 \\
= & \frac{5!}{3!2!} \cdot \frac{42!}{2!40!} \cdot 26 \\
= & \frac{120}{(6)(2)} \cdot \frac{42 \cdot 41 \cdot(40!)}{(2)(40!)} \cdot 26 \\
= & (10)(861)(26) \\
= & 223,860 \text { tickets }
\end{aligned}
$$

$$
\begin{aligned}
\text { probability } & =\frac{223,860}{41,416,353} \\
& \approx 0.00540511 \ldots \\
& \approx 0.540511 \%
\end{aligned}
$$

lottery website says the probability is

$$
\frac{1}{185} \approx 0.00540541 \ldots
$$

Ex: Suppose five 6 -sided dice are rolled. What is the probability that exactly two of the dice have 6's showing ?

$\frac{\text { Sample space size: }}{6} 66$
 $\overline{\text { die } 1} \overline{\text { die } 2}$ die 3 die 4 die 5

$$
\begin{aligned}
=6 \cdot 6 \cdot 6 \cdot 6 \cdot 6 & =6^{5} \\
& =7,776
\end{aligned}
$$

How many rolls have exactly two 6's?
Step 1: Choose two of the dice to yet the two 6's.
There are $\binom{5}{2}=10$ ways to do

$$
\frac{6}{\operatorname{die}} \frac{6}{\operatorname{die} 2} \frac{}{\operatorname{die} 3} \frac{}{\operatorname{die} 4} \frac{\operatorname{die}}{}
$$

Step 2: Fill in the non-6's.

There are $5^{3}$ ways to do this.


Step 1: $\binom{5}{2}=10$ possibilities $\quad \begin{gathered}\text { Step 2: } \\ 5^{3}\end{gathered}$

Answer:

$$
\begin{aligned}
& \frac{10.5^{3}}{7,776} \\
\approx & 0.16075 \ldots \\
\approx & 16 \%
\end{aligned}
$$

chance you yet exactly two 6's.

HW 2 problem
(1) Suppose you are dealt 2 cards from a standard 52 -card deck.
(a) What's the probability that both curds are aces?
(b) What's the probability both cards have the same face value (or rank)?
HW also has pact (c) blackjack question
The sample space size is the total \# of 2 -card hands. It is

$$
\begin{aligned}
\binom{52}{2}=\frac{52!}{2!(52-2)!} & =\frac{52 \cdot 51 \cdot(50!)}{2 \cdot(50!!} \\
& =26 \cdot 51 \\
& =1326
\end{aligned}
$$

(a) How many hands have two aces?

or use choosing. pick 2 from:

$$
\binom{4}{2}=\frac{4!}{2!(4-2)!}=\frac{4 \cdot 3 \cdot 2 \cdot 1}{2 \cdot 2}=6
$$

the probability of getting two aces is

$$
\begin{aligned}
\frac{6}{1326}=\frac{1}{221} & \approx 0.00452 \ldots \\
& \approx 0.452 \%
\end{aligned}
$$

(b) Need to count the \# of hands with both curds same face value.

Step 1: Pick the face value $A, 2,3,4,5,6,7,8,9,10, J, Q, k$ \# possibilities in $\operatorname{step} 1:\binom{13}{1}=13$


Step 2: Pick two suits

$$
9,(5), \square, \infty
$$

\# possibilities in step 2! $\binom{4}{2}=6$ Ex: $7 M, 7 \Delta$
\# of hands with same face value on both cards is

$$
\underbrace{13}_{\operatorname{step} 1} \cdot \underbrace{6}_{\operatorname{step} 2}=78
$$

probability is $\frac{78}{1326}=\frac{1}{17}$

$$
\begin{aligned}
& \approx 0.0588 \\
& \approx 5.88 \%
\end{aligned}
$$



## ROYAL FLUSH

A straight from a ten to an ace and all five cards of the same suit. In poker suit does not matter and pots are split between equally strong hands.


## FOUR OF A KIND

Any four cards of the same rank. If two players share the same Four of a Kind, the fifth card will decide who wins the pot, the bigger card the better.

## FULLHOUSE

Any three cards of the same rank together with any two cards of the same rank. Our example shows "Aces full of Kings" and it is a bigger full house than "Kings full of Aces."

## FLUSH

Any five cards of the same suit which are not consecutive. The highest card of the five makes out the rank of the flush. Our example shows an Ace-high flush.


TWO PAIR
Any two cards of the same rank together with another two cards of the same rank. Our example shows the best possible two-pair, Aces and Kings. The highest pair of the two make out the rank of the twopair.


## STRAIGHT

Any five consecutive cards of different suits. The ace count as either a high or a low card. Our example shows a Five-high straight, which is the lowest possible straight.

## THREE OF A KIND

Any three cards of the same rank. Our example shows three of a kind in Aces with a King and a Queen as side cards, which is the best possible three of a kind.

## ONE PAIR

Any two cards of the same rank. Our example shows the best possible one-pair hand.

## HIGH CARD

Any hand that does not make up any of the above mentioned hands. Our example shows the best possible High-card hand.

Ex 5-card poker hands:

$$
\begin{aligned}
& \frac{2^{9}}{T} 3^{4} 4^{\square} A^{\Delta} \leftarrow \text { pair }
\end{aligned}
$$

$$
\begin{aligned}
& 3^{p} 3^{P} 2^{Q} 2^{\square} 2^{P} \leftarrow \text { full }
\end{aligned}
$$

$$
\begin{aligned}
& \text { same as: } \\
& A^{9} 2^{87} 3^{9} 4^{3 P} 5^{8}
\end{aligned}
$$

Ex: Suppose you are dealt 5 cards from a standard 52-card deck.
What's the probability that you get a royal flush?

The size of the sample space, ie the total $\#$ of possible 5 -card poker hands is

$$
\binom{52}{5}=2,598,960
$$

How many royal flushes are there?
$10^{\uparrow} J^{\uparrow} Q^{\uparrow} k^{\uparrow}$


The probability of a royal flush is

$$
\begin{aligned}
\frac{4}{2,598,960} & =\frac{1}{649,740} \\
& \approx 0.000001539 \ldots \\
& \approx 0.0001539 \%
\end{aligned}
$$

Ex: Same setup as above, What's the probability of getting one pair and nothing better?

Sample space size:

$$
\binom{52}{5}=2,598,960
$$

we need to count the \# of hands that make a pair and nothing

$$
\begin{aligned}
& \text { better. } \\
& A, 2,3,4,5,6,7,8,9,10,5, Q, K \text { trvalue } \\
& \uparrow, T, D, \Delta \leftarrow \text { shit }
\end{aligned}
$$

Let's enumerate the pairs.
Step 1: Pick a face value for the pair.

$$
\begin{aligned}
& \text { A, 2, } 3,4,5,6,7,8,9,10, J, Q, k \\
& \text { possibilities in step } 1:\binom{13}{1}=13
\end{aligned}
$$

$\square$
$\square$
$\square$

Step 2: Pick 2 suits for the pair

$$
(9,9, \Delta, Q
$$

Possibilities in step 2: $\binom{4}{2}=6$

Step 3:) Pick the other 3 face values. They can't be the same as step 1, and you can't pick any duplicates.

$$
\begin{aligned}
& \text { can't pick any duplicates. } \\
& A, 2,3,4,(5), 6,7,8,9,10, J, Q, K \\
& \text { A }
\end{aligned}
$$

possibilities in step $3:\binom{12}{3}=\frac{12!}{3!(12-3)!}=220$
Ex:
$2^{p}$


Step 4: Fill in the 3

$$
\begin{array}{|l|l}
\hline \text { remaining } & \text { suits. } \\
\hline \begin{array}{l}
\text { \# possibilities } \\
\text { in step } \\
=\binom{4}{4} \cdot\binom{4}{1} \cdot\left(\begin{array}{l}
4 \\
=4.4
\end{array}\right. \\
=4
\end{array} \\
\hline
\end{array}
$$



$$
\text { 29 } 2^{0}
$$

$\square$
$\square$

Thus, the total \# of hands that are a pair and no better are $\frac{13}{\frac{13}{\operatorname{step} 1}} \cdot \frac{6}{\operatorname{sta} 2}: \underbrace{220}_{\operatorname{sta} 3} \cdot \underbrace{64}_{\operatorname{sta} 4}$

$$
=1,098,240
$$

So the probability is

$$
\begin{aligned}
\frac{1,098,240}{2,598,960} & \approx 0.422569 \ldots \\
& \approx 42 \%
\end{aligned}
$$

Compound probabilities
How do we make a probability function when you do two experiments in a cow Where the outcome of the first experiment does not influence the outcome of the second experiment $\stackrel{?}{?}$

Ex: Suppose you flip a coin and then 1011 a 4 -sided die. Let's make a probability space for this. [we use a normal $\left.\begin{array}{c}\text { coin } f \text { die }\end{array}\right]$

Sample space:

$$
\begin{aligned}
& \begin{aligned}
S= & \{(H, 1),(H, 2),(H, 3),(H, 4), \\
& (T, 1),(T, 2),(T, 3),(T, 4)\} \\
& \underbrace{\{H, T\}}_{\begin{array}{c}
\text { sample } \\
\text { Space } \\
\text { of flipping } \\
\text { coin }
\end{array}} \times \underbrace{\{1,2,3,4\}}_{\begin{array}{c}
\text { sample space } \\
\text { of rolling } \\
\text { 4-sided die }
\end{array}} \\
\Omega= & \text { set of all subsets of } S
\end{aligned}
\end{aligned}
$$

Let's make the probability function. can use a tree.


Why multiply?


How to do this in general
Suppose we want to do two experiments one after the other and the outcome of each experiment desn't influence the outcome of the other.
Let $\left(S_{1}, \Omega_{1}, P_{1}\right)$ and
$\left(S_{2}, \Omega_{2}, P_{2}\right)$ be probability
spaces corresponding the first and second experiments.
Define $(S, \Omega, P)$ where

$$
S=S_{1} \times S_{2}
$$

and
$\Omega$ is the smallest $\sigma$-algebra containing all subsets of $S$ of the form $E_{1} \times E_{2}$ where $E_{1} \in \Omega_{1}$ and $E_{2} \in \Omega_{2}$.
Define $P$ on $S=S_{1} \times S_{2}$ as follows:

$$
P\left(\left\{\left(w_{1}, w_{2}\right)\right\}\right)=P_{1}\left(\left\{w_{1}\right\}\right) \cdot P_{2}\left(\left\{w_{2}\right\}\right)
$$

where $w_{1} \in S_{1}$ and $w_{2} \in S_{2}$.
If $S$ is finite and $E_{1}$ is an event from $\Omega_{1}$ and $E_{2}$ is an event from $\Omega_{2}$ then

$$
P\left(E_{1} \times E_{2}\right)=\sum_{\left(e_{1}, e_{2}\right) \in E_{1} \times E_{2}} P\left(\left\{\left(e_{1}, e_{2}\right)\right\}\right)
$$

$$
\begin{aligned}
& =\sum_{\left(e_{1}, e_{2}\right) \in E_{1} \times E_{2}} P_{1}\left(\left\{e_{1}\right\}\right) \cdot P_{2}\left(\left\{e_{2}\right\}\right) \\
& =\sum_{e_{1} \in E_{1}} \sum_{e_{2} \in E_{2}} P_{1}\left(\left\{e_{1}\right\}\right) \cdot P_{2}\left(\left\{e_{2}\right\}\right) \\
& =\left(\sum_{e_{1} \in E_{1}} P_{1}\left(\left\{e_{1}\right\}\right)\right) \cdot\left(\sum_{e_{2} \in E_{2}} P_{2}\left(\left\{e_{2}\right\}\right)\right) \\
& =P_{1}\left(E_{1}\right) \cdot P_{2}\left(E_{2}\right)
\end{aligned}
$$

Thus,

$$
\begin{aligned}
P(S) & =P\left(S_{1} \times S_{2}\right) \\
& =P_{1}\left(S_{1}\right) \cdot P_{2}\left(S_{2}\right) \\
& =1 \cdot 1 \\
& =1
\end{aligned}
$$

Ex: Suppose you have a 4 -sided weighted die labeled $1,2,3,4$. From rolling the die lots of times you have determined the probabilities are:

| \# un die | 1 | 2 | 3 | 4 |
| :---: | :---: | :---: | :---: | :---: |
| probability | $1 / 8$ | $1 / 4$ | $1 / 2$ | $1 / 8$ |

Let's model first rolling this weighted die and then flipping a fair coin.
$\left.\begin{array}{c|c|}\hline \begin{array}{c}\text { first experiment } \\ S_{1}=\{1,2,3,4\} \\ \Omega_{1}=\text { all subsets } \\ \text { of } S_{1}\end{array} & \begin{array}{c}\text { second experiment } \\ S_{2}=\{H, T\}\end{array} \\ P_{2}=\text { all subsets } \\ \text { of } S_{2}\end{array}\right\}$
probability space of rolling die then flipping coin

$$
\begin{aligned}
S=S_{1} \times S_{2}=\{ & (1, H),(2, H),(3, H),(4, H) \\
& (1, T),(2, T),(3, T),(4, T)\}
\end{aligned}
$$

$\Omega=$ all subsets of $S$

$$
\begin{aligned}
P(\{(1, H)\}) & =P_{1}(\{1\}) \cdot P_{2}(\{H\}) \\
& =\frac{1}{8} \cdot \frac{1}{2}=\frac{1}{16} \\
P(\{(2, H)\}) & =P_{1}(\{2\}) \cdot P_{2}(\{H\}) \\
& =\frac{1}{4} \cdot \frac{1}{2}=\frac{1}{8} \\
P(\{(3, H)\}) & =\frac{1}{2} \cdot \frac{1}{2}=\frac{1}{4} \\
P(\{(4, H)\}) & =\frac{1}{8} \cdot \frac{1}{2}=\frac{1}{16} \\
P(\{(1, T)\}) & =\frac{1}{8} \cdot \frac{1}{2}=\frac{1}{16} \\
P(\{(2, T \mid\}) & =1 / 4 \cdot \frac{1}{2}=\frac{1}{8} \\
P(\{(3, T)\}) & =1 / 2 \cdot \frac{1}{2}=\frac{1}{4} \\
P(\{(4, T)\}) & =1 / 8 \cdot \frac{1}{2}=\frac{1}{16}
\end{aligned}
$$



