

## 18.600: Lecture 5

**Problems with all outcomes equally likely,  
including a famous hat problem**

Scott Sheffield

MIT

Equal likelihood

A few problems

Hat problem

A few more problems

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- ▶ If a sample space  $S$  has  $n$  elements, and all of them are equally likely, then each one has to have probability  $1/n$

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- ▶ Answer:  $|A|/|S|$ , where  $|A|$  is the number of elements in  $A$ .

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- ▶  $1 - \prod_{i=0}^{22} \frac{365-i}{365}$

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## Recall the inclusion-exclusion identity



$$\begin{aligned} P(\cup_{i=1}^n E_i) &= \sum_{i=1}^n P(E_i) - \sum_{i_1 < i_2} P(E_{i_1} E_{i_2}) + \dots \\ &\quad + (-1)^{(r+1)} \sum_{i_1 < i_2 < \dots < i_r} P(E_{i_1} E_{i_2} \dots E_{i_r}) \\ &= + \dots + (-1)^{n+1} P(E_1 E_2 \dots E_n). \end{aligned}$$

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- ▶ The notation  $\sum_{i_1 < i_2 < \dots < i_r}$  means a sum over all of the  $\binom{n}{r}$  subsets of size  $r$  of the set  $\{1, 2, \dots, n\}$ .

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- ▶  $P(\cup_{i=1}^n E_i) = 1 - \frac{1}{2!} + \frac{1}{3!} - \frac{1}{4!} + \dots \pm \frac{1}{n!}$

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- ▶  $1 - P(\cup_{i=1}^n E_i) = 1 - 1 + \frac{1}{2!} - \frac{1}{3!} + \frac{1}{4!} - \dots \pm \frac{1}{n!} \approx 1/e \approx .36788$

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## 18.600 Probability and Random Variables

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