

Course 565/665 Lecturer Prof. Cavagnero  
 Day 1.27.04 Date 9:55 am  
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$P(B)$ : "a priori" prob.

(ex):  $P(G_1)$  (  $G$ : color of ball in barrel ) <sup>for: (G) (G) (R)</sup>  
 $= \frac{2}{3}$  (  $1$ : 1st draw )

take the green ball out of barrel

2nd draw:  $P(G_2|G_1) = P(G_2 \cap G_1) = P(G_2/G_1) \cdot P(G_1)$   
 $= \frac{1}{2} \times \frac{2}{3} = \frac{1}{3}$

then,  $P(R_3|G_2G_1) = P(G_2G_1) = 1 \cdot \frac{1}{3} = \frac{1}{3}$

General Addition Rule (for "OR" cases)

(Events do not need to be ME)

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

If A and B are IE's,  $P(A \cap B) = P(A) \cdot P(B)$

$$\therefore P(A \cup B) = P(A) + P(B) - P(A) \cdot P(B)$$

Degree of correlation

$$g \equiv \frac{P(B|A)}{P(B)} = \frac{P(A \cap B)}{P(A) \cdot P(B)}$$

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$g=1$  events are not correlated

$g=0$  if A occurs B does not occur

$g>1$  positively correlated events

study (ex) 1.10: horses races.

sequence vs. composition

①. P of getting HTHH in 4 coin flips in this order.  
 — sequence matters

②. P of getting 3 H, and 1 T in 4 coin flips (order does not matter)  
 — composition matters

Intuitively  $P_{\text{②}} > P_{\text{①}}$ .

successes: HTHH, THHH, HHTH, HHH T.

$$P_{\text{①}} = \left(\frac{1}{2}\right)^4 = \frac{1}{16}$$

$$P_{\text{②}} = \frac{1}{16} + \frac{1}{16} + \frac{1}{16} + \frac{1}{16} = \frac{1}{16} \times 4 = \frac{1}{4}$$

$$P_{\text{comp.}} = P_{\text{seq.}} \cdot W$$

$W \equiv$  multiplicity  $\Rightarrow$  # of permutations (i.e. # of combinations in any order)

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Distinguishable objects

$N$  distinguishable objects:  $W = N!$

(ex) : drawing:  $wxyz$  out of a barrel,  $w?$   
→ take 1 ball out of barrel each time you draw

$$W = m_1 m_2 m_3 m_4 \\ = 4 \times 3 \times 2 \times 1$$

(ex) barrel: the 26 letters of the alphabet.

How many ways can these sequences be picked up?