Discrete Probability Theory

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If we assume that all hands are equally likely and that hands are chosen at random, then the probability of receiving Two Pair is 2.25 times more likely than the probability of receiving Three of a Kind.

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Classical Discrete Probability Theory

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$$\begin{aligned} \Omega &= \{H, T\}. \\ \mathfrak{O} & \mathcal{F} &= \mathcal{P}(\Omega) = \{\emptyset, \{H\}, \{T\}, \{H, T\}\}. \\ \mathfrak{O} & P(\emptyset) &= 0, P(\{H\}) = 2/3, P(\{T\}) = 1/3 \end{aligned}$$

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To separate out examples like the one above from the ones we will study, we introduce the phrase **classical discrete probability theory**, which is the subject that studies probability theory under the assumptions that Ω is finite and all outcomes are equally likely. In classical discrete probability theory, if $E \in \mathcal{F}$ is an event, then $P(E) = |E|/|\Omega|$.

Example 3. Imagine that we want to study a random process where different outcomes need not be equally likely. For example, suppose that we want to study a random process of flipping an UNfair coin once where the unfair coin that we have returns H twice as often as it returns T. For this, we might create and study a probability space (Ω, \mathcal{F}, P) where

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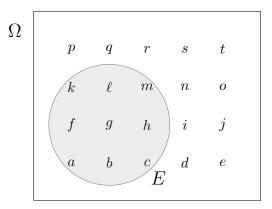
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The probability of an event E is the number of successes divided by the number of possible outcomes.

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$$P(E) = \frac{\text{number of successes}}{\text{number of outcomes}} = \frac{|E|}{|\Omega|} = \frac{9}{20}.$$

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• What is the probability that a poker hand has the same number of hearts and diamonds?

What is the probability that a poker hand has more hearts than diamonds?

• What is the probability that if you flip a fair coin six times you will get 3 or more consecutive heads?