

Counting and Probability

Permutations, Addition Rule, Inclusion/Exclusion

Lecture Notes #11

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Quick Recap

Last lecture we started talking about *Counting and Probability*.

We introduced the concepts: **random process**, **sample space** (S) (all the possible outcomes of a random process), **event** (E) (a subset of the sample space), and **probability** (the relative size of the event vs. the sample space):

$$P(E) = \frac{n(E)}{n(S)} = \frac{\text{\# element is the event}}{\text{\# elements in the sample space}}$$

this formula is valid *if and only if* all outcomes are *equally likely*.

We counted elements in a list, looked at the probability of outcomes when tossing coins, introduced the concept of a *possibility tree* (which shows all possible combinations of sequential events), and introduced the *multiplication rule* for independent events.

Recap: Key Concepts — Possibility Tree

The previous figure shows all the possible ways the world series can play out, **but** there are multiple ways to reach some (most) states; e.g. the scenario “A wins, B wins” and “B wins, A wins” end up in the same **state** (one win for each team).

In a possibility tree, these two paths are differentiated; the possibility tree for the first 5 games looks like this:

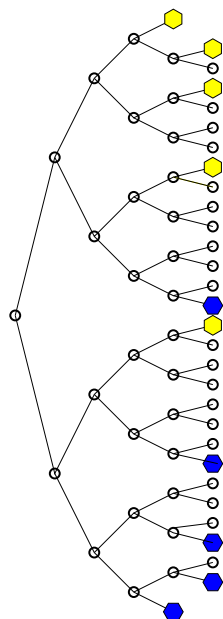


Figure (to the right): The possibility tree for the first 5 games of the world series. Note that 2 (out of 16) paths terminate after 4 games. An additional 8 paths terminate after 5 games...

Recap: Key Concepts — Independence / Multiplication Rule

If we have a sequence of events which are **independent** (note that this does not apply to the world series, since depending on the outcome of previous games, games #5, #6, and #7 may not be played) the multiplication rule applies:

Theorem: Multiplication Rule —

If an operation consists of k steps and step # i can be performed in n_i ways $i = 1, 2, \dots, k$, then the entire operation can be performed in $n_1 \cdot n_2 \cdot \dots \cdot n_k$ ways.

If all 7 games of the world series were played no matter what the outcome of the previously played games:

$$k = 7, \quad n_1 = n_2 = n_3 = n_4 = n_5 = n_6 = n_7 = 2$$

$$2^7 = 128 \text{ possibilities.}$$

A **permutation** of a set of objects is an **ordering** of the objects. For example, the set $\{a, b, c\}$ has six permutations:

abc, acb, bac, bca, cab, cba

Question: How many permutations does a set with n elements have???

The first element can be selected in n ways, the second in $(n - 1)$ ways, the third in $(n - 2)$ ways, ...

$$\# \text{Permutations}(n) = n \cdot (n - 1) \cdot \dots \cdot 1 = n!$$

Theorem: For any integer $n \geq 1$, the number of permutations of a set with n elements is $n!$ (n -factorial).

We are to seat six dinner guests around a table:

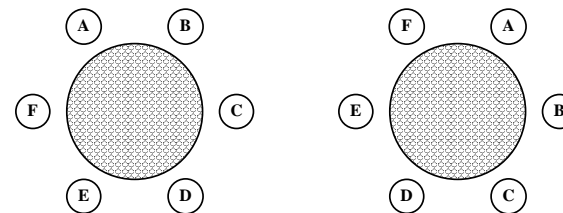


Figure: Two seating arrangements are considered the same if they are just a rotation of each other.

Question: How many seating arrangements are there, taking **rotational symmetry** into consideration?

Solution: We can take one guest and put him/her in a fixed position; — then the other five can be seated in $5! = 120$ different ways relative to the first guest.

Example: Permuting at the Dinner Table, Take #2

We are to seat six dinner guests around a table:

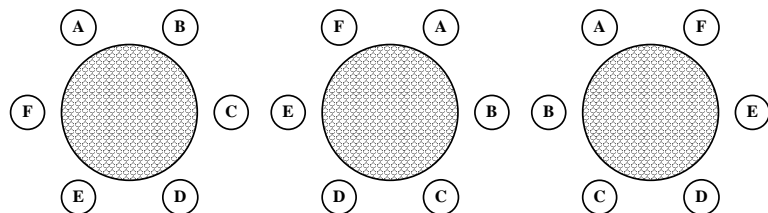


Figure: Two seating arrangements are considered the same if they are a rotation of each other and/or a reflection of each other.

Question: How many seating arrangements are there, taking **rotational and reflective symmetry** into consideration?

Solution: Since each seating arrangement has a mirror image, we now effectively have $\frac{1}{2} \cdot 5! = 60$ different seating arrangements.

Permutations of Selected Elements

Given the set $S = \{a, b, c\}$ there are six ways to select two letters from S and write them in order:

$ab \ ac \ ba \ bc \ ca \ cb$

Each such ordering of 2 elements of S is called a **2-permutation** of S .

Definition: *r-permutation* —
An *r-permutation* of a set of n elements is an ordered selection of r elements taken from the set. The number of *r*-permutations of a set of n elements is denoted $P(n, r)$.

I wonder if we could create a game using a set with 52 elements, and consider the 5-permutations... 😊

P(n, r) — Counting the r-permutations

Theorem: If n and r are integers and $1 \leq r \leq n$, then the number of r -permutations of a set of n elements is given by the formula

$$P(n, r) = n(n-1)(n-2) \cdots (n-(r-1)) = \frac{n!}{(n-r)!}$$

Proof: There are $(n-0)$ ways to make the first choice, $(n-1)$ ways to make the second choice, \dots , $(n-(r-1))$ ways to make the r^{th} choice, therefore the number of combinations are

$$n \cdot (n-1) \cdot \dots \cdot (n-(r-1)) = n \cdot (n-1) \cdot \dots \cdot (n-r+1)$$

Now we notice

$$\frac{n!}{(n-r)!} = \frac{n \cdot (n-1) \cdot \dots \cdot (n-r+1) \cdot (n-r)!}{(n-r)!} = n \cdot (n-1) \cdot \dots \cdot (n-r+1). \square$$

Evaluating P(n, r)

Problem: How many 4-permutations are there of a set of 15 elements?

Solution #1: We can just plug in and evaluate

$$P(15, 4) = \frac{15!}{(15-4)!} = \frac{15!}{11!} = \frac{1,307,674,368,000}{39,916,800} = 32,760$$

However, this can become problematic if n is large (my, quite ancient, calculator can only compute up to $69!$ ($1.711 \dots \times 10^{98}$)...

Solution #2: Think about what the denominator does, *i.e.* canceling the “tail” of the factorial in the numerator:

$$P(15, 4) = \frac{15!}{(15-4)!} = \frac{15!}{11!} = 15 \cdot 14 \cdot 13 \cdot 12 = 32,760$$

Example: Proving $P(n, 2) + P(n, 1) = n^2$

Proposition: For all integers $n \geq 2$,

$$P(n, 2) + P(n, 1) = n^2$$

Proof: Let n be an integer ≥ 2 , and use the theorem on slide 9, *i.e.*

$$P(n, 2) = \frac{n!}{(n-2)!} = n(n-1)$$

$$P(n, 1) = \frac{n!}{(n-1)!} = n$$

and therefore

$$P(n, 2) + P(n, 1) = n(n-1) + n = n^2 - n + n = n^2$$

$\forall n \geq 2. \square$

The Addition Rule — Counting Elements of Disjoint Sets

Theorem: If $\{A_1, A_2, \dots, A_n\}$ is a partition of A , then

$$n(A) = n(A_1) + n(A_2) + \dots + n(A_n)$$

The formal proof (exercise **Epp-6.3.33**) uses mathematical induction. Intuitively it is clear: each element in A is a member of exactly one of the sets A_i , so the element count on both the left- and right-hand-side must be the same.

Example: Counting 4-6 Digit PINs

Problem: In order to use the Big Bank's ATMs the user must have a 4–6 digit PIN (each digit is an integer 0–9). How many such PINs are there?

Solution:

4-digit PINs	$10^4 = 10,000$
5-digit PINs	$10^5 = 100,000$
6-digit PINs	$10^6 = 1,000,000$
4–6-digit PINs	1,110,000

The Difference Rule

Theorem: If A is a set with finitely many elements, and B a subset of A , $B \subset A$, then

$$n(A - B) = n(A) - n(B)$$

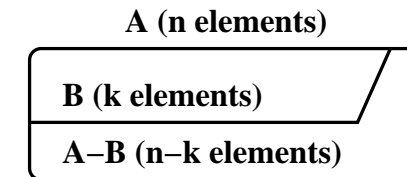


Figure: The Difference Rule — Illustration.

Example: Counting 4-6 Digit PINs (with/without repetition)

Problem: In order to use the Big Bank's ATMs the user must have a 4–6 digit PIN (each digit is an integer 0–9). How many such PINs are there? — How many PINs have no repeating digits; How many PINs have repeating digits?

Solution:

PINs	Any Digits	No Repetition	With Repetition
4-digit	$10^4 = 10,000$	$P(10, 4) = 5,040$	4,960
5-digit	$10^5 = 100,000$	$P(10, 5) = 30,240$	69,760
6-digit	$10^6 = 1,000,000$	$P(10, 6) = 151,200$	848,800
4–6-digit	1,110,000	186,480	923,520

Thus requiring non-repeating passwords limits the password space quite severely.

Example: Random PINs

Problem: When you get your ATM card from the Big Bank, you are assigned a random 4–6-digit PIN. What is the probability that the PIN will have repeated digits? What is the probability that it will not?

Solution:

$$P(\text{repeated}) = \frac{n(\text{repeated})}{n(\text{any})} = \frac{923,520}{1,110,000} = 0.832 = 83.2\%$$

$$P(\text{no repeated}) = \frac{n(\text{no repeated})}{n(\text{any})} = \frac{186,480}{1,110,000} = 0.168 = 16.8\%$$

We notice

$$P(\text{repeated}) + P(\text{no repeated}) = 1$$

This true in general for complementary events...

Probability of the Complement of an Event

Formula for the Probability of the Complement of an Event

If S is a finite sample space and E is an event in S , then

$$P(E^c) = 1 - P(E)$$

Since $S = E \cup E^c$, and $E \cap E^c = \emptyset$ we have

$$n(S) = n(E) + n(E^c) \Leftrightarrow n(E^c) = n(S) - n(E)$$

and

$$P(E) = \frac{n(E)}{n(S)}$$

$$P(E^c) = \frac{n(E^c)}{n(S)} = \frac{n(S) - n(E)}{n(S)} = \frac{n(S)}{n(S)} - \frac{n(E)}{n(S)} = 1 - P(E)$$

The Inclusion/Exclusion Rule

Theorem: If A and B are any finite sets, then

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

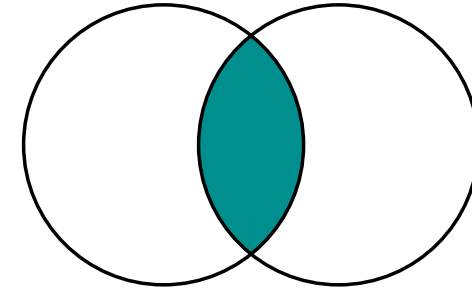


Figure: If we count the elements in A and add the elements in B , then the elements in the intersection ($A \cap B$) are counted twice. The statement in the theorem subtracts one instance of the elements in the intersection, making the count correct.

Inclusion/Exclusion for Three Sets

Given the Inclusion/Exclusion rule for two sets, we can find rules for more sets: Let A , B , and C be any sets

$$\begin{aligned}
 n(A \cup B \cup C) &= n(A) + n(B \cup C) - n(A \cap (B \cup C)) \\
 &= n(A) + n(B) + n(C) - n(B \cap C) - n(A \cap (B \cup C)) \\
 &= n(A) + n(B) + n(C) - n(B \cap C) - n((A \cap B) \cup (A \cap C)) \\
 &= n(A) + n(B) + n(C) - n(B \cap C) \\
 &\quad - (n(A \cap B) + n(A \cap C) - n((A \cap B) \cap (A \cap C))) \\
 &= n(A) + n(B) + n(C) - n(B \cap C) \\
 &\quad - n(A \cap B) - n(A \cap C) + n(A \cap B \cap C)
 \end{aligned}$$

See exercise **Epp-6.3.36** for the general inclusion/exclusion rule for n sets.

Example: Knowledge of Computer Languages 1 of 3

Problem: 50 students replied to a survey of what computer programming languages they knew:

$$\begin{aligned}
 A &= \{\text{Students that know Java}\}, & n(A) &= 30 \\
 B &= \{\text{Students that know Fortran}\}, & n(B) &= 18 \\
 C &= \{\text{Students that know C}\}, & n(C) &= 26
 \end{aligned}$$

Further the survey reveals

$$n(A \cap B) = 9, \quad n(A \cap C) = 16, \quad n(B \cap C) = 8, \quad n(A \cup B \cup C) = 47$$

Using the difference rule we find that the number of students that do not know any of the 3 languages:

$$n(U) - n(A \cup B \cup C) = 50 - 47 = 3$$

Here U , our “universe,” is the set of all students who replied to the study.

Example: Knowledge of Computer Languages 2 of 3

$$n(A) = 30, n(B) = 18, n(C) = 26, n(A \cup B \cup C) = 47,$$

$$n(A \cap B) = 9, n(A \cap C) = 16, n(B \cap C) = 8$$

Using our derived inclusion/exclusion formula for three set we find that the number of student that know all three languages are

$$\begin{aligned} n(A \cup B \cup C) &= n(A) + n(B) + n(C) - n(B \cap C) \\ &\quad - n(A \cap B) - n(A \cap C) + n(A \cap B \cap C) \\ 47 &= 30 + 18 + 26 - 9 - 16 - 8 + n(A \cap B \cap C) \end{aligned}$$

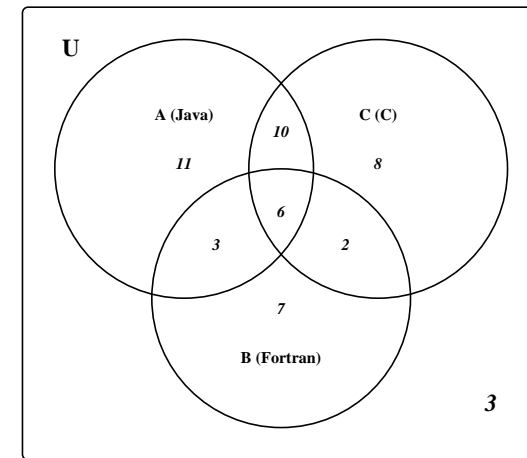
This gives us $n(A \cap B \cap C) = 6$.

We now have a complete picture...

Example: Knowledge of Computer Languages 3 of 3

$$n(A) = 30, n(B) = 18, n(C) = 26, n(A \cup B \cup C) = 47,$$

$$n(A \cap B) = 9, n(A \cap C) = 16, n(B \cap C) = 8, n(A \cap B \cap C) = 6$$



Homework #10 — Due Wed. 11/22/2006, 12noon, GMCS-587 Final Version

(Epp-v3.0)

Epp-6.3.4, Epp-6.3.6, Epp-6.3.11, Epp-6.3.18, Epp-6.3.25, Epp-6.3.26, Epp-6.3.28

Write down the inclusion/exclusion principle for 4 sets (hint: **Epp-6.3.36**)

(Epp-v2.0)

Epp-6.3.4, Epp-6.3.6, Epp-6.3.11, Epp-6.3.18, —, Epp-6.3.23, Epp-6.3.25

Write down the inclusion/exclusion principle for 4 sets (hint: **Epp-6.3.33**)