

9/16/10

Events

$A \subseteq \Omega$ is called an
event.

$$P(A) = \sum_{w \in A} P(w).$$

Pennsylvania Lottery

You choose 7 numbers I.

State randomly chooses 11 numbers J
from [80]

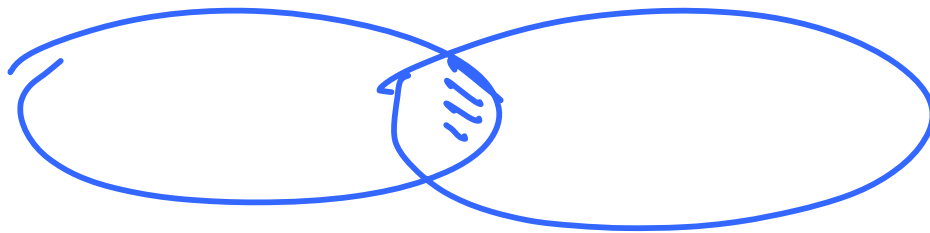
$$\begin{aligned} \text{WIN} &= \{J : J \supseteq I\} \\ &= \frac{\#\{J : J \supseteq I\}}{\#J} = \frac{\binom{73}{4}}{\binom{80}{11}} \end{aligned}$$

Boole's Inequality

$$P(A \cup B) \leq P(A) + P(B)$$

events A, B

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



$$P\left(\bigcup_{i=1}^k A_i\right) \leq \sum_{i=1}^k P(A_i)$$

Induction

True for $k=2$

General k : $A = \bigcup_{i=1}^{k-1} A_i$ & $B = A_k$

$$\begin{aligned} P\left(\bigcup_{i=1}^k A_i\right) &= P(A \cup B) \leq P(A) + P(B) \\ &\leq \sum_{i=1}^{k-1} P(A_i) + P(A_k) \end{aligned}$$

induction

Coloring Problem

"Probabilistic Method"

$$A_1, A_2, \dots, A_n \subseteq A$$

$$\text{and } |A_i| = k \text{ for } i = 1, 2, \dots, n.$$

$$n < 2^{k-1}$$

Claim: \exists partition of A into $R \cup B$

s.t. $A_i \cap R \neq \emptyset$ & $A_i \cap B \neq \emptyset \forall i$



Claim: BAD is not everything

$$\equiv P(\text{BAD}) < 1$$

if I choose a random coloring

all R, B colorings
of A

Estimate $P(\text{BAD})$ via Boole's inequality.

$$\text{BAD} = \bigcup_{i=1}^n \underbrace{\text{BAD}(i)}_{A_i \in \mathcal{R} \text{ or } A_i \in \mathcal{B}}$$

$$\begin{aligned} P(\text{BAD}) &\leq \sum_{i=1}^n P[\text{BAD}(i)] \\ &= \sum_{i=1}^n \frac{1}{2^{k-1}} \\ &= \frac{n}{2^{k-1}} < 1 \quad \text{by assumption.} \end{aligned}$$

If n is too large then it is not possible to 2-color the S_k .

$$n = \binom{2k}{k} \text{ and } A = [2k]$$

$$\text{and } A_1, A_2, \dots, A_n = \binom{[2k]}{k}$$

Take any partition of A into $R \cup B$

We can assume $|R| \geq k$ (or $|B| \geq k$)

Choose any k -subset of R

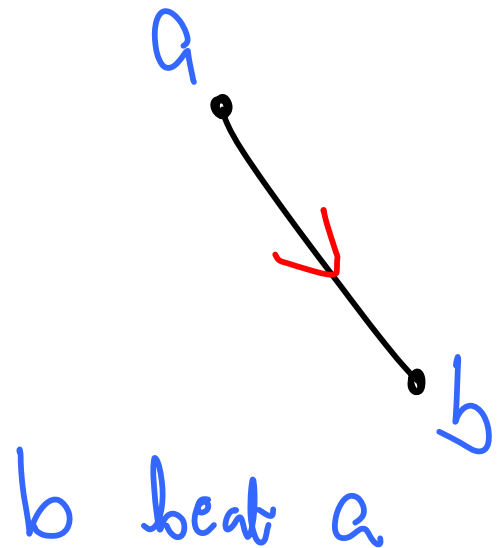
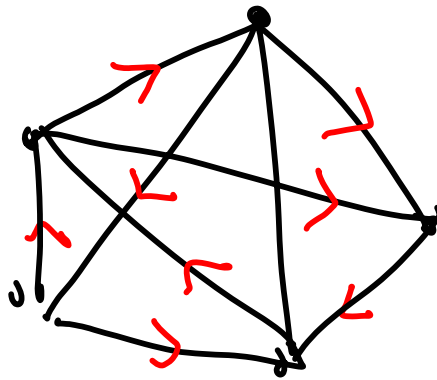
This is A_i for some i — coloring is BAD

Tournaments

n players.

Each player plays every other player.

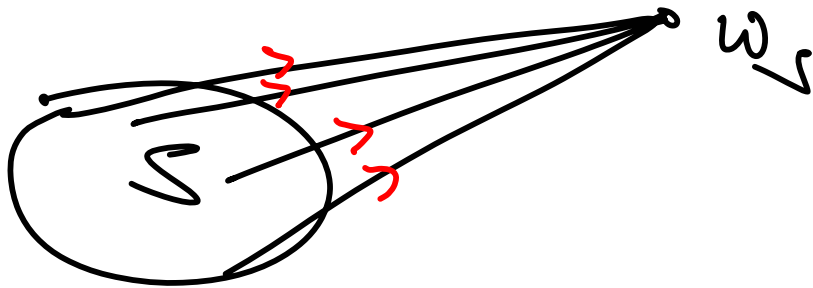
$$\underline{n=5}$$



Fix k

Property B_k : $\forall S, |S|=k,$

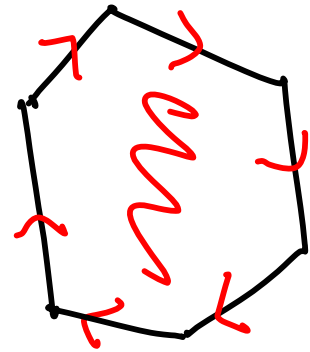
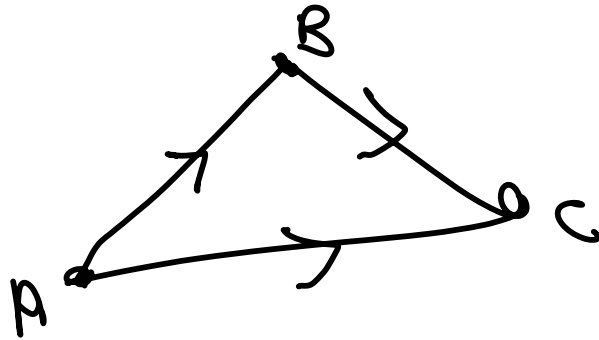
\exists a person w_S who beats
everyone in S .



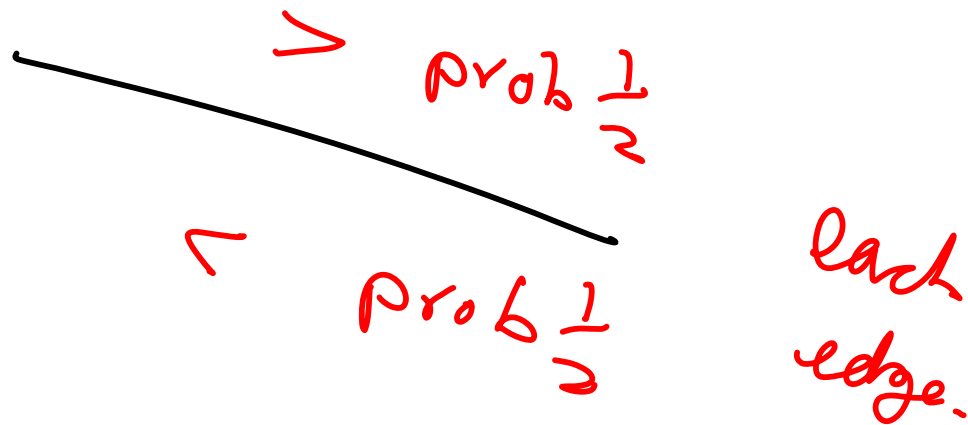
Do there exist tournaments with property B_k .

Not every tournament has
property B_k

$k=1$



To show \exists tournaments
with property B_k , we pick a
large n and choose a tournament
at random:



We use Boole's inequality
to estimate probability that
tournament does not have B_k .

$$\mathcal{E} \equiv \text{not having } B_k$$
$$= \bigcup_{|S|=k} \mathcal{E}_S \leftarrow \cancel{w_S}$$

$$P_r(\mathcal{E}) \approx \sum_{|S|=k} P_r(\mathcal{E}_S)$$

$$= \binom{n}{k} P_r(\mathcal{E}_S)$$

$P_r(\text{Ⓢ beats } S)$
 $= \frac{1}{2^k}$



other
players



$$P_r(\mathcal{E}_S) = \left(1 - \frac{1}{2^k}\right)^{n-k}$$



$$P_r(\mathcal{E}) \leq \binom{n}{k} \left(1 - \frac{1}{2^{k_0}}\right)^{n-k}$$

$\rightarrow 0$

as $n \rightarrow \infty$, if k is fixed.