

1 Introduction

The theory of probability has always been associated with gambling and many most accessible examples still come from that activity. You should be familiar with the basic tools of the gambling trade: a coin, a (six-sided) die, and a full deck of 52 cards. A fair coin gives you Heads (H) or Tails (T) with equal probability; a fair die will give you 1, 2, 3, 4, 5, or 6 with equal probability, and a shuffled deck of cards means that any ordering of cards is equally likely.

Example 1.1. Here are typical questions that we will be asking and that you will learn how to answer. This example serves as an illustration and you should not expect to understand how to get the answer yet.

Start with a shuffled deck of cards and distribute all 52 cards to 4 players, 13 cards to each. What is the probability that each player gets an Ace? Next, assume that you are a player and you get a single Ace. What is the probability now that each player gets an Ace?

Answers. If any ordering of cards is equally likely, then any position of the four Aces in the deck is also equally likely. There are $\binom{52}{4}$ possibilities for the positions (slots) for the 4 aces. Out of these, the number of positions that give each player an Ace is 13^4 : pick the first slot among the cards that the first player gets, then the second slot among the second player's cards, then the third and the fourth slot. Therefore, the answer is $\frac{13^4}{\binom{52}{4}} \approx 0.1055$.

After you see that you have a single Ace, the probability goes up: the previous answer needs to be divided by the probability that you get a single Ace, which is $\frac{13 \cdot \binom{49}{3}}{\binom{52}{4}} \approx 0.4388$. The answer then becomes $\frac{13^4}{13 \cdot \binom{49}{3}} \approx 0.2404$.

Here is how you can quickly estimate the second probability during a card game: give the second ace to a player, the third to a different player (probability about 2/3) and then the last to the third player (probability about 1/3) for the approximate answer $2/9 \approx 0.22$.

History of probability

Although gambling dates back thousands of years, the birth of modern probability is considered to be a 1654 letter from the Flemish aristocrat and notorious gambler Chevalier de Méré to the mathematician and philosopher Blaise Pascal. In essence the letter said:

I used to bet even money that I would get at least one 6 in four rolls of a fair die. The probability of this is 4 times the probability of getting a 6 in a single die, i.e., $4/6 = 2/3$; clearly I had an advantage and indeed I was making money. Now I bet even money that within 24 rolls of two dice I get at least one double 6. This has the same advantage ($24/6^2 = 2/3$), but now I am losing money. Why?

As Pascal discussed in his correspondence with Pierre de Fermat, de Méré's reasoning was faulty; after all, if the number of rolls were 7 in the first game, the logic would give the nonsensical probability $7/6$. We'll come back to this later.

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