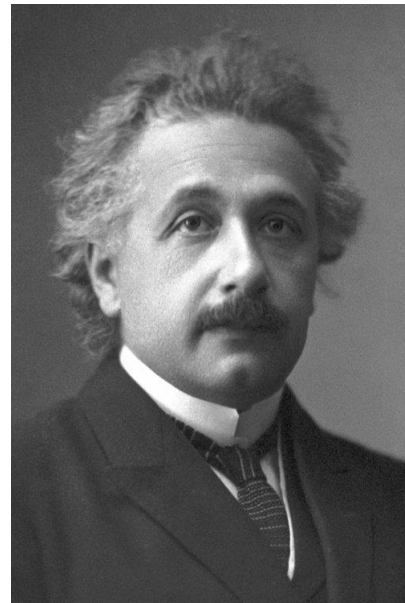


CS 237: PROBABILITY IN COMPUTING

INSTRUCTORS: TIAGO JANUARIO, SOFYA RASKHODNIKOVA

BOSTON
UNIVERSITY



Albert Einstein
[1879-1955]

“God doesn’t play dice
with the universe.”

LECTURE 1

- Course information
- Introduction to probability theory
- Sample Spaces and Events
- Examples

CS 237: PROBABILITY IN COMPUTING

INSTRUCTORS: TIAGO JANUARIO, SOFYA RASKHODNIKOVA

BOSTON
UNIVERSITY



Stephen Hawking
[1942-2018]

“Einstein was doubly wrong ... not only does God definitely play dice, but He sometimes confuses us by throwing them where they can't be seen.”

LECTURE 1

- Course information
- Introduction to probability theory
- Sample Spaces and Events
- Examples

INSTRUCTORS



Sofya Raskhodnikova

<https://cs-people.bu.edu/sofya/>



Tiago Januario

<https://cs-people.bu.edu/januario/>

STAFF MEMBERS

- ▶ Teaching Fellows:



[Erick Jimenez](#)



[Anatoly Zavyalov](#)

- ▶ Course Assistants:
 - ▶ Daniel Matuzka
 - ▶ Letitia Caspersen
 - ▶ Sarah Yuhan
 - ▶ Steve Choi
 - ▶ Vi Tjiong
 - ▶ Yoon Oh

Check the class website for OH and more

<https://cs-people.bu.edu/januario/teaching/cs237/fa25/>

SCHEDULE

Lec.	Date	(Tentative) Topics	Reading	Handouts/Homework	Instructor
1	Tue, Sep 02	Course information, Tips to succeed Random experiments	P 1.1 P 1.2 OB 1B	Jupyter Lab Your first Jupyter Notebook Collaboration & Honesty Policy	TJ & SR
2	Thu, Sep 04	Sample spaces, events Probability function	LLM 17.1 P 1.3.1-1.3.3	hw01 out	TJ
3	Tue, Sep 09	Probability axioms and rules Computing probabilities	LLM 17.3 LLM 17.5 P 2	Non-transitive Dice Video	SR
4	Thu, Sep 11	Tree diagrams The Monty Hall problem	LLM 17.2 LLM 18.1.2	hw02 out	SR
5	Tue, Sep 16	Continuous Probability Spaces Anomalies with Continuous Probability	P 1.3.5	Video Why “probability of 0” does not mean “impossible”	TJ
6	Thu, Sep 18	Random variables Sum of random variables Definition and examples	LLM 19.1 P 3.1.1 P 3.1.2	hw03 out	TJ
7	Tue, Sep 23	Distribution Functions <ul style="list-style-type: none"> • Probability Density Function • Cumulative Distribution Function 	P 3.1.3 P 3.2.1 P 4.1.0 P 4.1.1	Video	TJ

<https://cs-people.bu.edu/januario/teaching/cs237/fa25>

Textbook: Mathematics for CS (probability part)

<https://cs-people.bu.edu/aene/cs237fa21/mcs.pdf>

PREREQUISITES

- ▶ CS 131: Combinatoric Structures
- ▶ MA 123: Calculus I
- ▶ CS 111: Introduction to Computer Science 1
- ▶ Good working knowledge of:
 - ▶ Sets, counting, proofs (induction, contradiction, etc.)
 - ▶ Differentiation and integration
 - ▶ Python programming

PIAZZA

- ▶ <https://piazza.com/bu/fall2025/cascs237>
- ▶ Use the available “folders” for each question
- ▶ Before asking your question, think about how you can frame it to benefit you and other students in the course.
- ▶ Bad questions exist and will hurt our ability to answer you efficiently.



COURSE STRUCTURE

- ▶ Lectures: Tuesdays and Thursdays
- ▶ Discussions: Fridays
- ▶ Homework: problem sets posted every week (25%)
 - ▶ Math proofs and programming problems (using Python 3)
- ▶ In-class midterm exam (30%)
 - ▶ On Thursday, October 23rd, 2025 - Location: CGS 129
- ▶ Final exam (35%)
 - ▶ On Thursday, December 18th, 2025 - Location: TBA
- ▶ Attendance (5%) and Participation (10%)

ATTENDANCE AND PARTICIPATION

Required in-class software: **Top Hat Pro platform**

- ▶ Used for pre-lecture quizzes and in-lecture exercises for location-based attendance
- ▶ Join codes:
 - ▶ A1 Section, from 2:00 pm to 3:15 pm
 - ▶ 037447
 - ▶ A2 Section, from 3:30 pm to 4:45 pm
 - ▶ 606363

Join codes for discussion sections will be provided later.

HOMEWORK SUBMISSION

- ▶ Deadline: Wednesdays, at 09:00 PM
- ▶ Register at <https://www.gradescope.com/courses/1066812>
- ▶ Use entry code VWJD8X
- ▶ Sign up using your BU email, and include your Student ID in the format U000000000
- ▶ Use Gradescope for regrades as well



LATEX

The Not So Short Introduction to L^AT_EX 2_ε

Or L^AT_EX 2_ε in 139 minutes

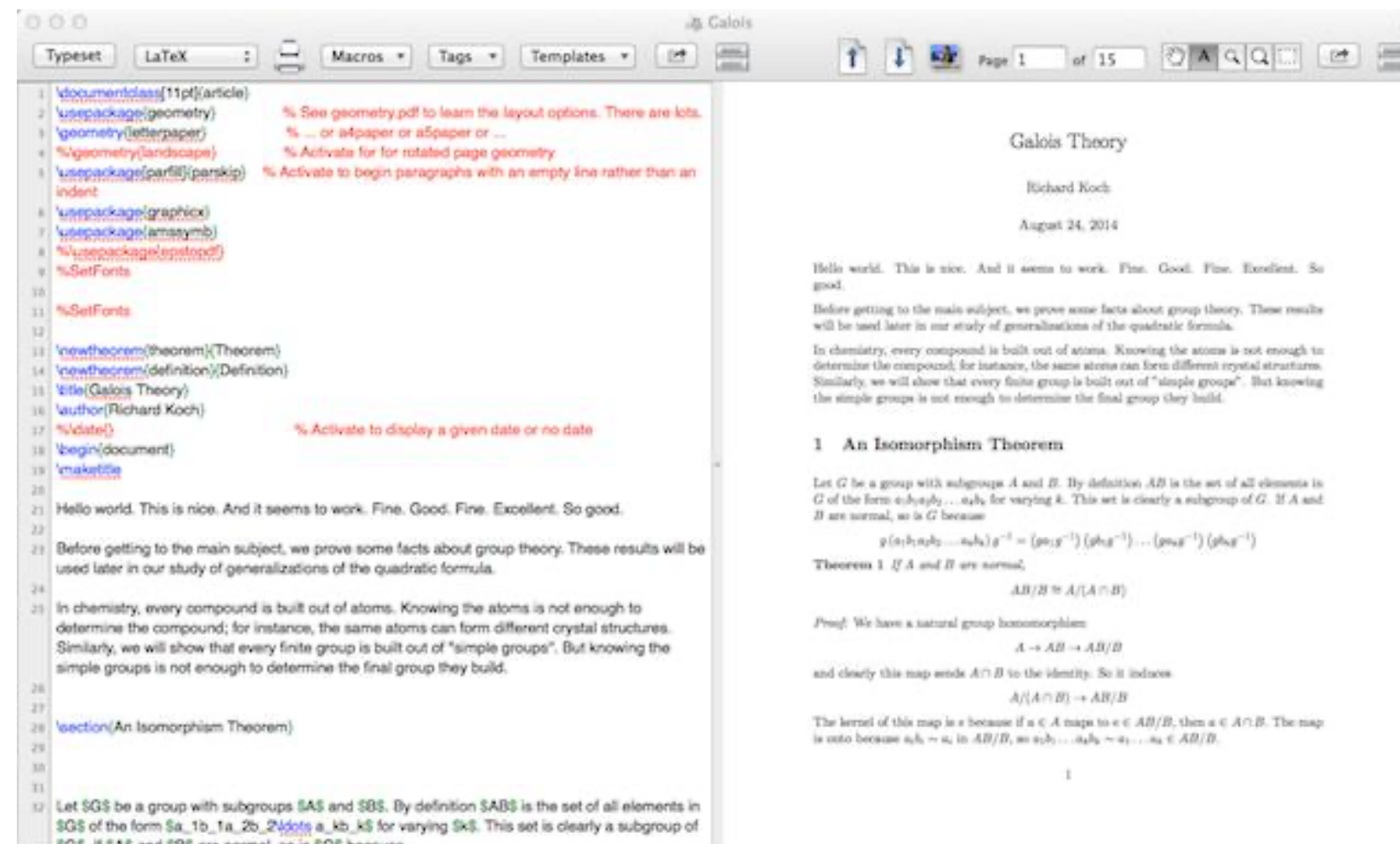
by Tobias Oetiker

Hubert Partl, Irene Hyna and Elisabeth Schlegl

Version 6.3, March 26, 2018

LATEX

- Many editors: TeXShop, TeXStudio, overleaf.com, ...



SUBMIT YOUR HOMEWORK THE RIGHT WAY

- ▶ You are responsible for submitting **one single PDF file** with high-quality images of your solutions.
- ▶ Illegible submissions will receive a 0 grade
- ▶ We highly recommend [Dropbox](#) to scan your homework before uploading it.
- ▶ Select the correct pages on Gradescope for each problem (solved or not) to avoid a 10% homework penalty.
- ▶ In cases where you do not have a solution to submit for a specific problem, write a brief note such as "No solution provided".

TIPS FOR THE COURSE

- ▶ Concepts in this course take some time to sink in: be careful not to fall behind.
- ▶ Prepare for each lecture by reviewing material from the previous lecture and doing assigned reading.
- ▶ Be active in lectures, discussions, and on Piazza.
- ▶ Take advantage of office hours.
- ▶ Solved exercises in [Pishro-Nik's](#) textbook



TIPS FOR THE COURSE

- ▶ Study with a friend: do exercises and quiz each other.
- ▶ Allocate lots of time for the course: comparable to a project course, but spread more evenly.
- ▶ Start working on HW early and solve it over multiple days.
- ▶ You can work in groups (up to 3 people), but spend at least 30 minutes thinking about it on your own before your group meeting.



War and Peas

COLLABORATION AND HONESTY POLICY

- ▶ <https://cs-people.bu.edu/januario/teaching/cs237/collaboration-policy.pdf>
- ▶ Read, sign, and submit it to Gradescope by Sep 10th, 09:00 PM
- ▶ Discuss with classmates (strongly encouraged!)
- ▶ Write up in your own words, acknowledge people you worked with
- ▶ Do not share written work, and write your own code!
- ▶ Do not submit anything you cannot explain to the course staff

PYTHON

- ▶ We will use Python 3 and Jupyter Lab
- ▶ <https://jupyter.org/try-jupyter/lab/>



WHAT IS CS 237 ABOUT?

Fundamentals of Probability

- ▶ What is a random process and how can we model it and analyze it?
- ▶ Basic probability and events
- ▶ Conditional probability and independence
- ▶ Discrete and continuous random variables and distributions
- ▶ Expectation and variance

WHAT IS CS 237 ABOUT?

Fundamental Tools for CS

- ▶ Estimation by sampling
- ▶ Probabilistic analysis via concentration inequalities
- ▶ Probabilistic Data Structures
- ▶ Randomized algorithms

PROBABILITY IS UBIQUITOUS

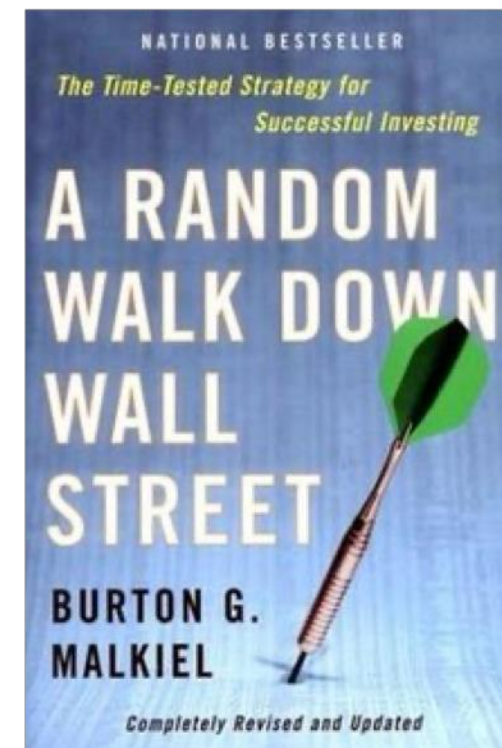
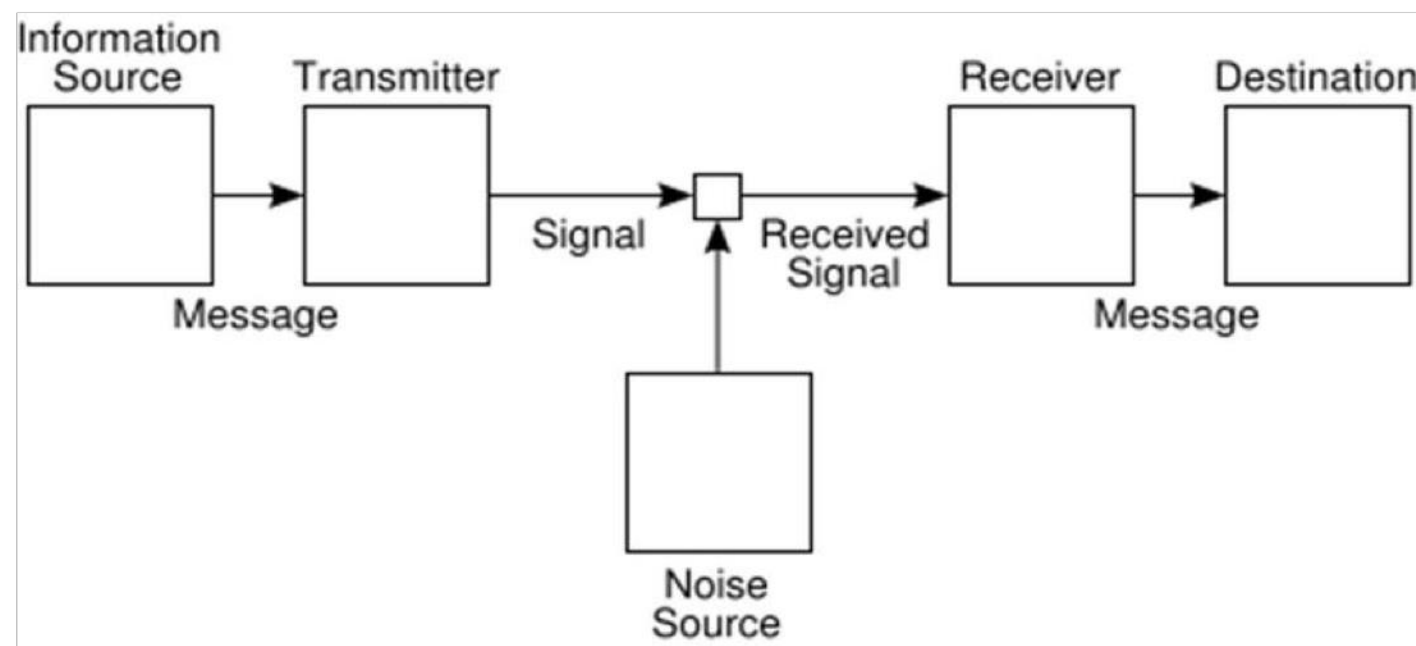
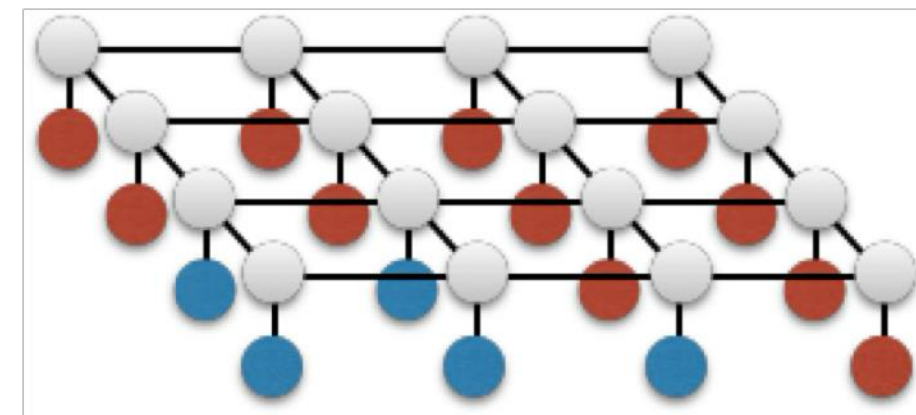
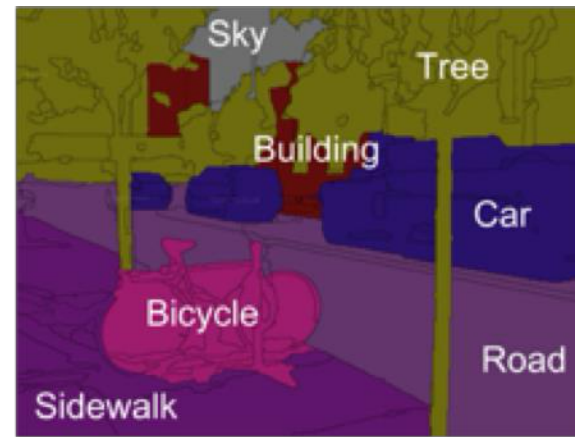
Computing

Statistics

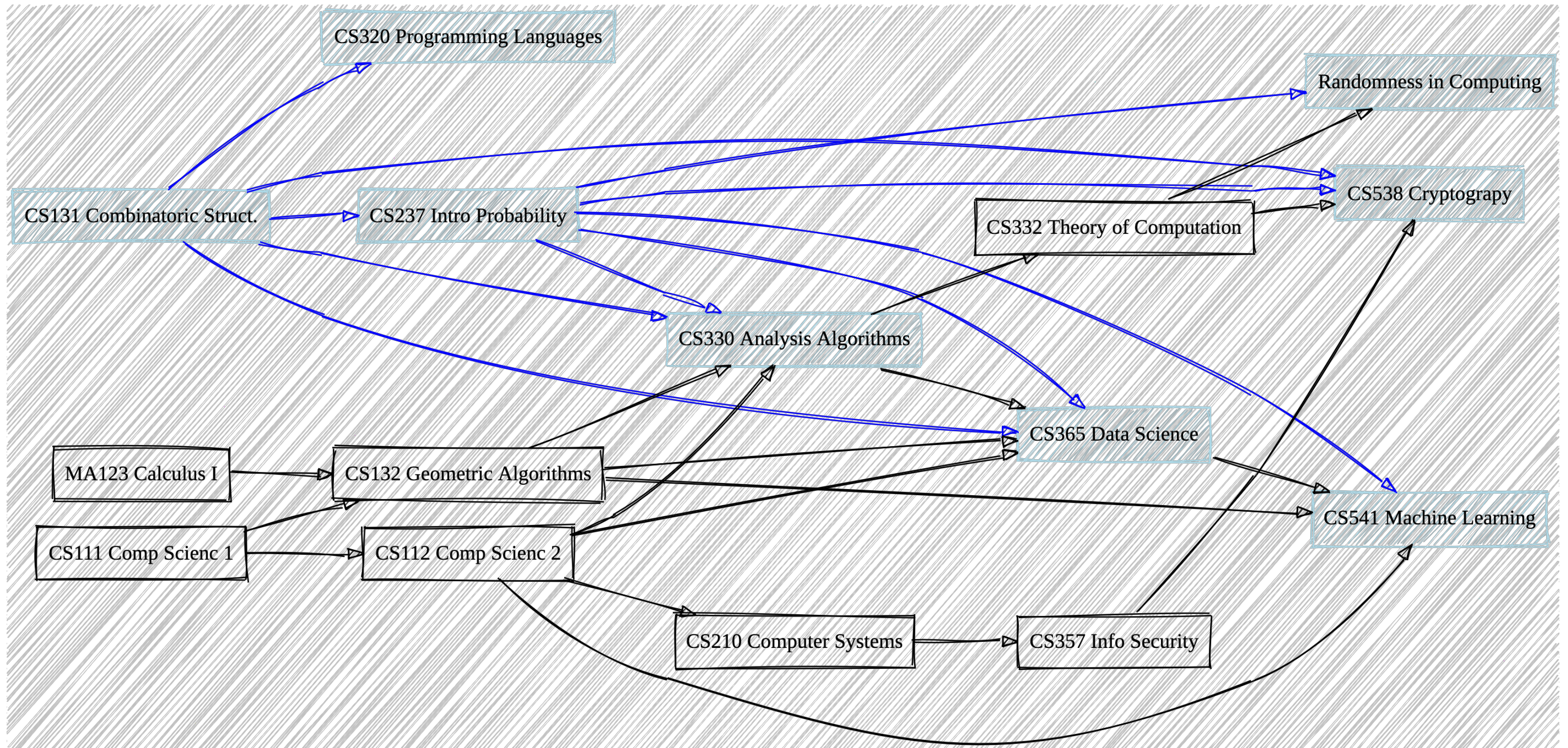
Engineering

Economics/Finance

Linguistics



PROBABILITY IN THE CS CURRICULUM



WHAT ABOUT CS 237 MATERIAL ON JOB INTERVIEWS?

- ▶ [InterviewBit](#)
- ▶ [Indeed](#)
- ▶ [Interview Query](#)
- ▶ [Nick Sigh](#)
- ▶ [ML Stack Café](#)
- ▶ [Strata Scratch](#)
- ▶ [Towards Data Science](#)



SKILLS WE WILL WORK ON

- ▶ Expressing your ideas
 - ▶ abstractly (suppress inessential details)
 - ▶ precisely (rigorously)
- ▶ Mathematical, Probabilistic and Algorithmic thinking
- ▶ Computer simulations of probabilistic experiments
- ▶ Problem solving
- ▶ Having **FUN** with all of the above!!!

LET'S ROLL SOME DICE



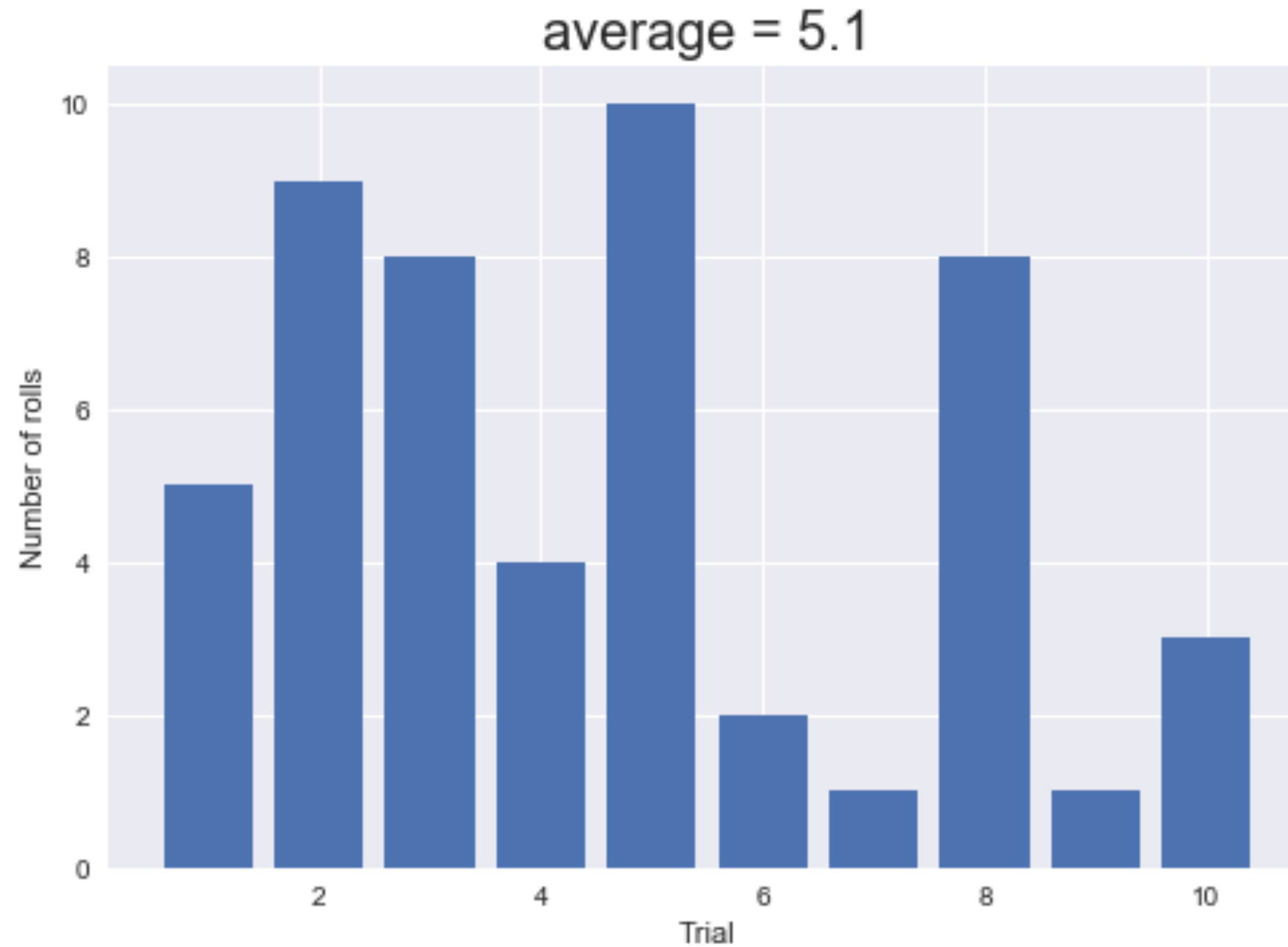
- ▶ Take a fair 6-sided die
- ▶ Roll the die until we get a 6
- ▶ What is the expected number of rolls?
- ▶ Let's run an experiment using [Jupyter Lab](#)

LET'S ROLL SOME DICE

```
# a single experiment
def single_trial():
    num_rolls = 0
    while True:
        num_rolls = num_rolls + 1
        die_roll = random.randint(1,6) #fair die roll
        if die_roll == 6:
            break
    return num_rolls

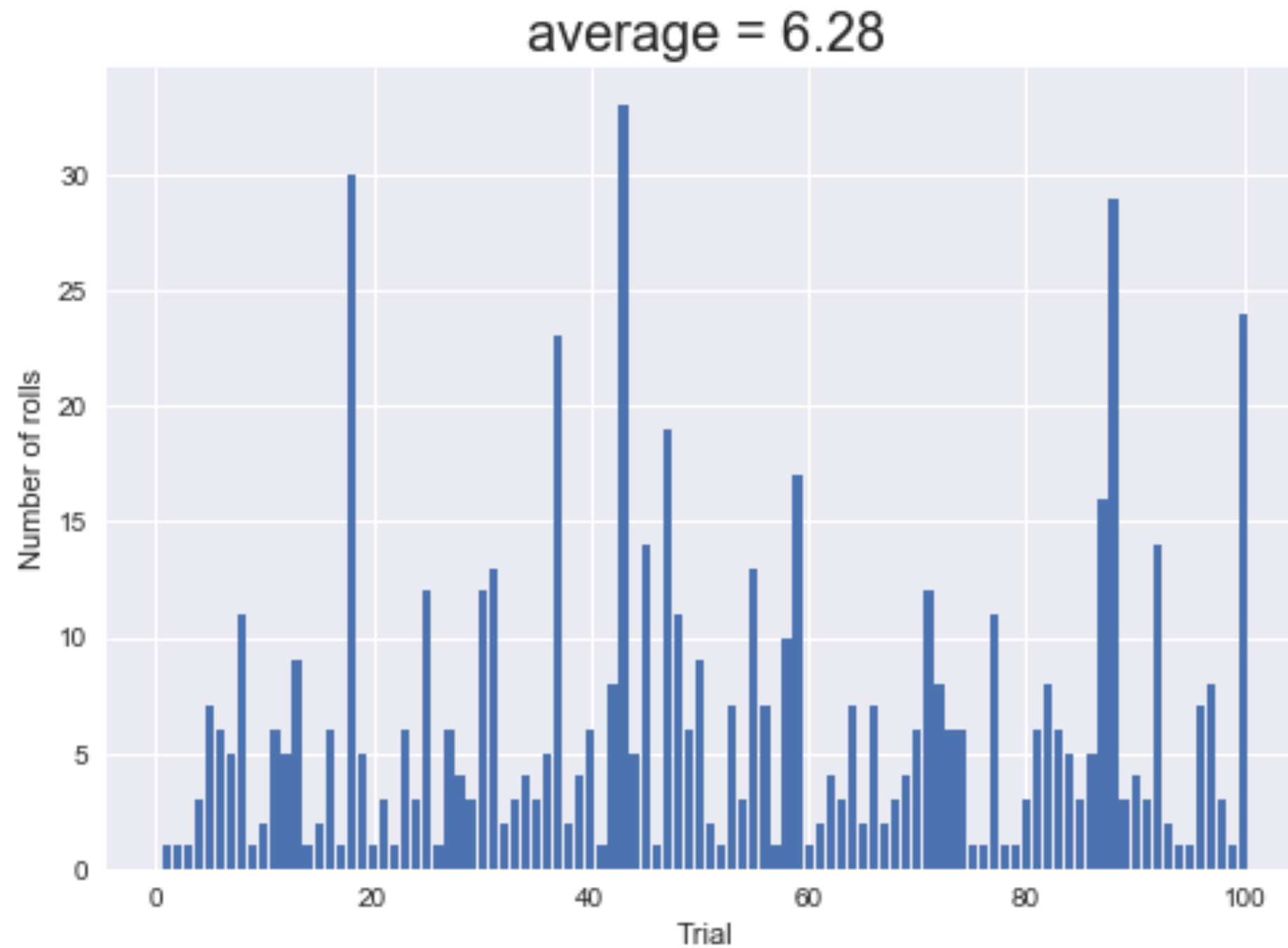
# perform N trials
N = 10
rolls = []
trial = [i+1 for i in range(N)]
for i in range(N):
    num_rolls = single_trial()
    rolls.append(num_rolls)
```

LET'S ROLL SOME DICE



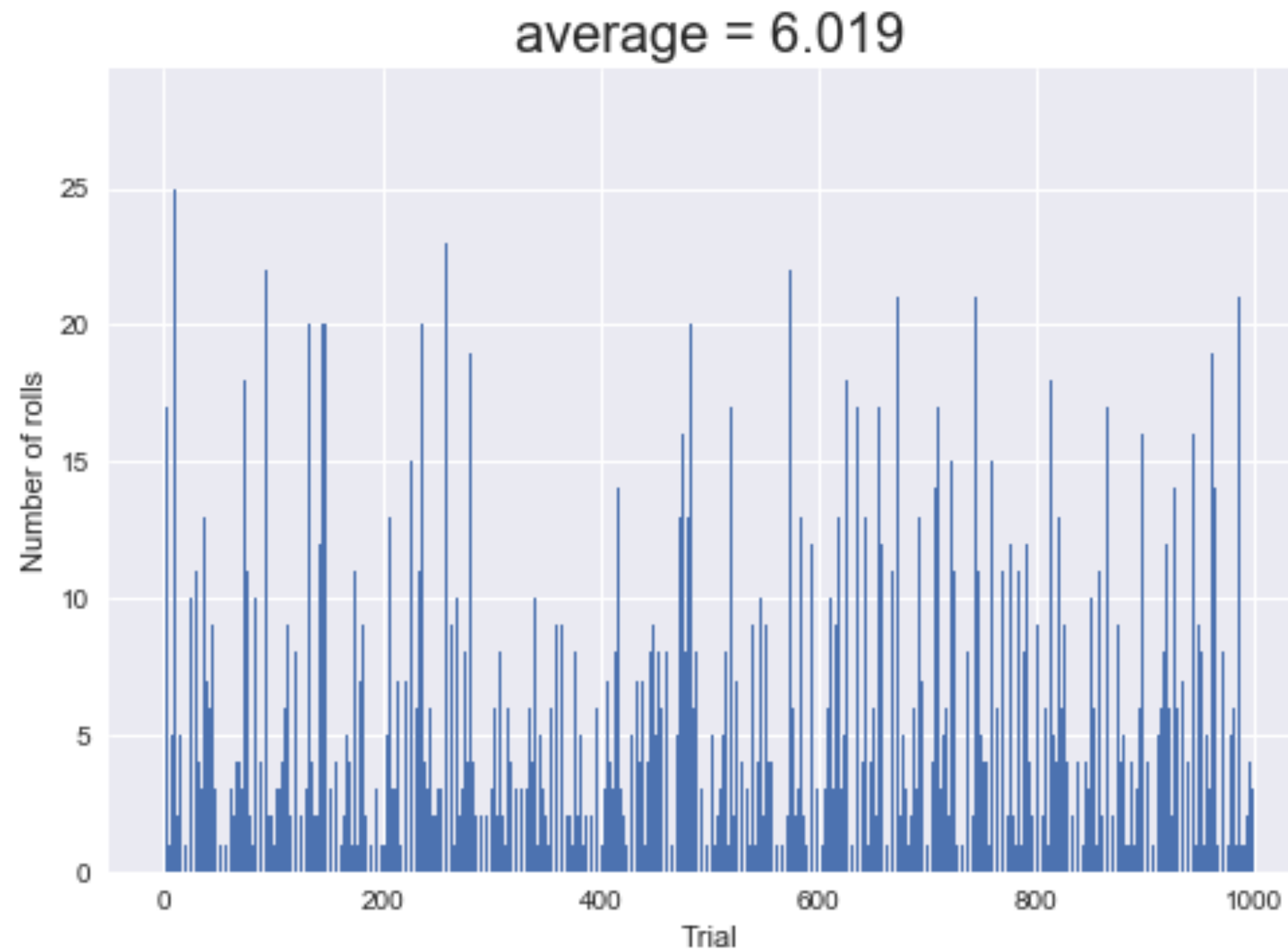
10 trials

LET'S ROLL SOME DICE



100 trials

LET'S ROLL SOME DICE



1000 trials

LET'S ROLL SOME DICE

- ▶ Fair 6-sided die
- ▶ Roll the die until we get a 6
- ▶ What is the expected number of rolls?
- ▶ Correct answer = 6



LET'S ROLL SOME DICE

- ▶ Fair 6-sided die
- ▶ Roll the die until we get a 6
- ▶ What is the expected number of rolls **given that all rolls gave even numbers?**

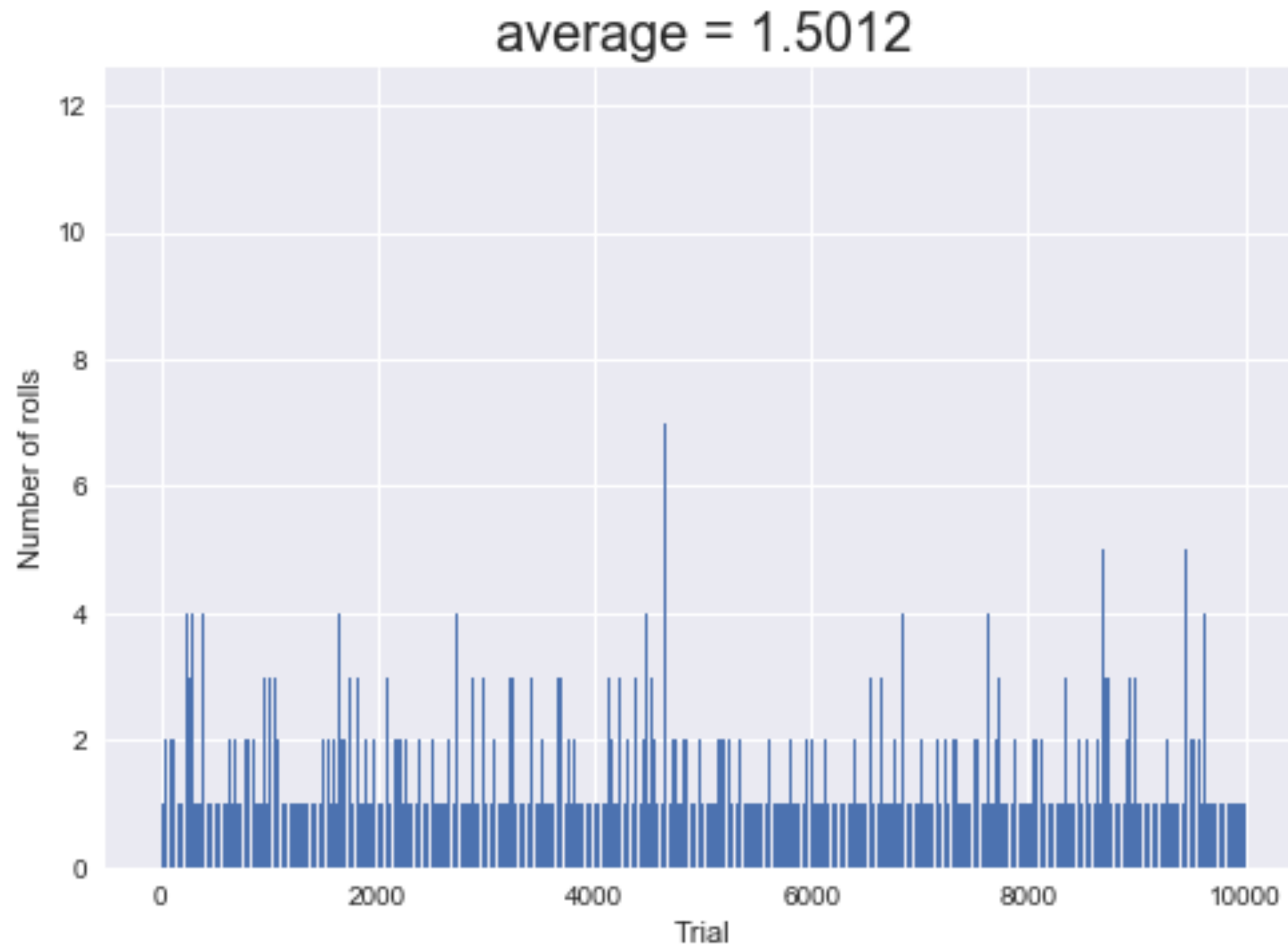


LET'S ROLL SOME DICE

```
# a single experiment
def single_trial():
    num_rolls = 0
    while True:
        num_rolls = num_rolls + 1
        die_roll = random.randint(1,6) #fair die roll
        if die_roll % 2: # restart the experiment
            num_rolls = 0
        if die_roll == 6:
            break
    return num_rolls

# perform N trials
N = 1000
rolls = []
trial = [i for i in range(N)]
for i in range(N):
    num_rolls = single_trial()
    rolls.append(num_rolls)
```

LET'S ROLL SOME DICE



LET'S ROLL SOME DICE

- ▶ Fair 6-sided die
- ▶ Roll the die until we get a 6
- ▶ What is the expected number of rolls **given that all rolls gave even numbers?**
- ▶ **Correct answer = 1.5**



PROBABILITY THEORY

- ▶ Introduce self-evident and indisputable properties of probability (the axioms)
- ▶ Develop the mathematical theory of probability from these axioms



Andrey Kolmogorov

[1903 - 1987]

“The theory of probability as a mathematical discipline can and should be developed from axioms in exactly the same way as geometry and algebra.”

TYPICAL STATEMENTS ABOUT PROBABILITY

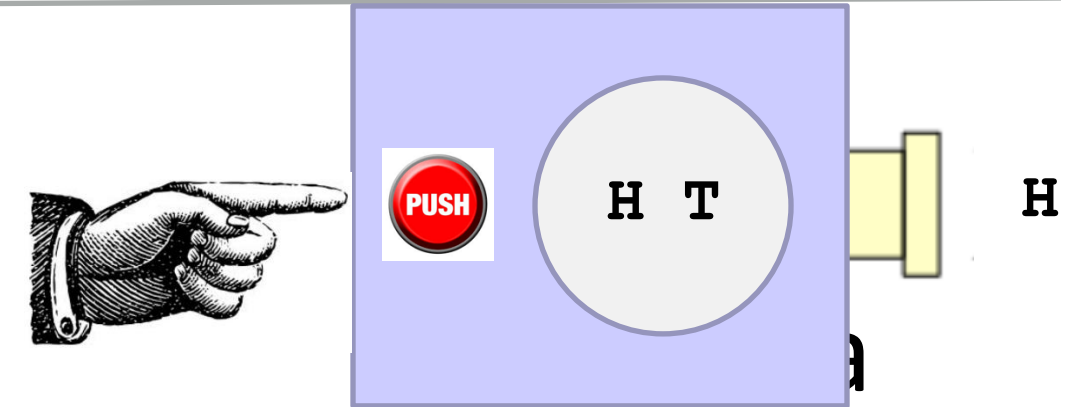
1. The probability that a randomized algorithm for checking polynomial identities accepts when the input is not an identity is at most $1/100$.
2. The chance of getting a flush (that is, all cards of the same suit) in a 5-card poker hand is about 2 in 1000.
3. The chance of precipitation today in Boston is 20%.

Each such statement is implicitly talking about a random experiment

- ▶ either constructed by us, as in (1) and (2)
- ▶ or used by us to model the world, as in (3)

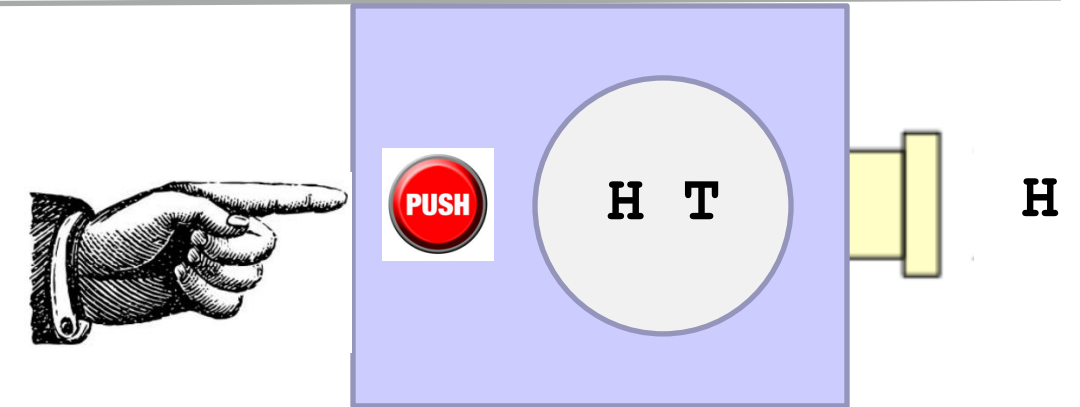
PROBABILITY: RANDOM EXPERIMENT

- ▶ **Random experiment:**
repeatable procedure
- ▶ Toss a coin
- ▶ Toss a coin 3 times
- ▶ Roll two dice
- ▶ Pick a 5-card hand out of a deck of cards
- ▶ Observe the number of goals in
soccer match between robots



a

PROBABILITY: SAMPLE SPACE



- ▶ **Outcome**: result of the experiment
- ▶ **Sample space Ω** : set of all possible outcomes

- ▶ Toss a coin

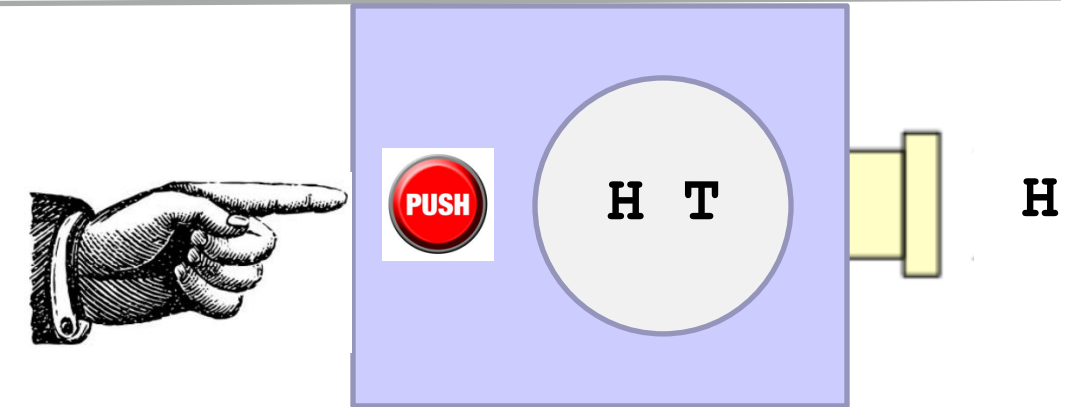
$$\Omega = \{H, T\}, \quad \Omega = \{\text{Heads}, \text{Tails}\}$$

- ▶ Toss a coin 3 times

$$\Omega = \{HHH, HHT, HTH, THH, TTH, THT, HTT, TTT\}$$
$$|\Omega| = 2 \cdot 2 \cdot 2 = 8$$

PROBABILITY: SAMPLE SPACE

- **Outcome:** result of the experiment
- **Sample space Ω :** set of all possible outcomes



- Roll two dice

$$\Omega = \{(i, j) \mid 1 \leq i, j \leq 6 \text{ and } i, j \in \mathbb{N}\}$$

- Pick a 5-card hand out of a deck of cards (the order of cards doesn't matter, so $\{5\heartsuit, 5\diamondsuit, 5\spadesuit, Q\heartsuit, Q\clubsuit\}$ and $\{5\diamondsuit, 5\heartsuit, Q\heartsuit, 5\spadesuit, Q\clubsuit\}$ are the same hand)

$$\Omega \text{ is the set of all subsets of five cards, } |\Omega| = \frac{52 \cdot 51 \cdot 50 \cdot 49 \cdot 48}{5!} = \binom{52}{5} = \frac{52!}{5! (52-5)!}$$

- Observe the number of goals in a soccer match between robots

$$\Omega = \{0, 1, 2, 3, 4, \dots\}$$

PROBABILITY: EVENT

- ▶ **Event:** a subset of the sample space
(that is, a set of outcomes)

- ▶ Experiment: toss a coin 3 times



Event A: get at least 2 heads

$$A = \{ \text{HHT, HTH, THH, HHH} \}$$

- ▶ Experiment: roll two 6-sided dice



Event B: the sum of the two numbers rolled is 11

$$B = \{ (5, 6), (6, 5) \}$$

LET'S VOTE

Experiment: toss a coin 3 times.
the following is the event “exactly 2 heads”?

Which of

▶ $E_1 = \{HHT, HTH, THH, HHH\}$

▶ $E_2 = \{HHT, HTH, THH\}$

▶ $E_3 = \{HTH, THH\}$

A. E_1 ~~X~~ has the outcome HHH that has 3 heads

B. E_2

C. E_3 ~~X~~ does not include HHT

D. Both E_2 and E_3 are correct ~~X~~

LET'S VOTE

Experiment: toss a coin 3 times

- ▶ Event $E = \{HTH, HHT, THH\}$

Which of the following describes the event E?

- A. “exactly one head” ~~X~~ *No outcome matches this description*
- B. “exactly one tail”
- C. “at most one tail” ~~X~~ *miss HHH*
- D. None of the above ~~X~~

EVENTS

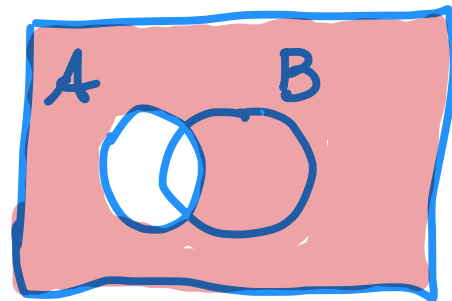
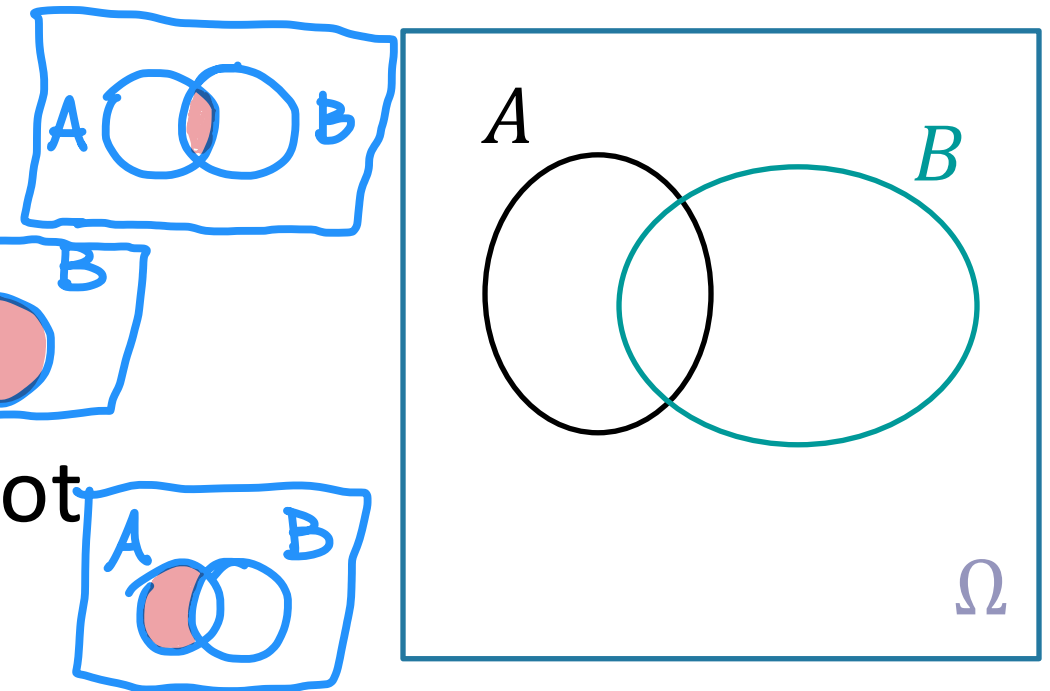
- ▶ Events are *sets* of outcomes
- ▶ We can combine events using set operations

$A \cap B$: the event that both A and B occurred

$A \cup B$: the event that A or B occurred

$A \setminus B$: the event that A occurred but B did not

\overline{A} : the event that A did not occur



LET'S VOTE

- Experiment: toss a coin 3 times



Are the following events **disjoint**?

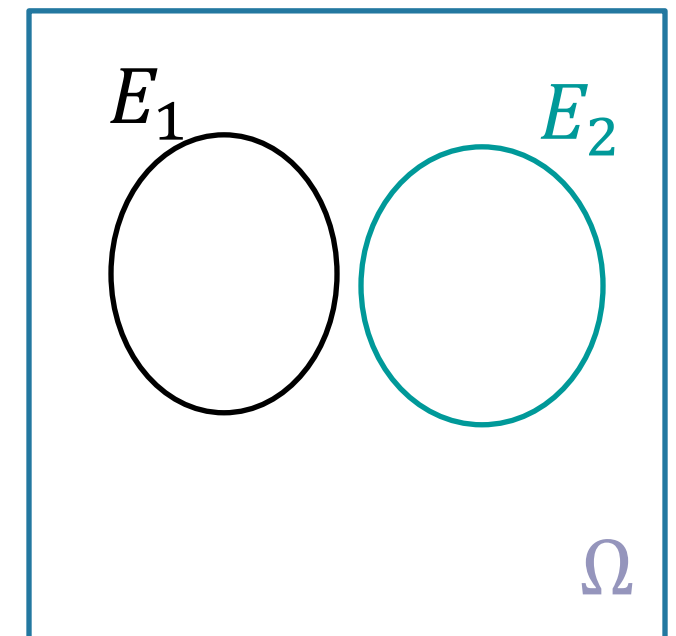
E_1 = “exactly 2 heads”

E_2 = “exactly 2 tails”

A. YES

B. NO

$$E_1 \cap E_2 = \emptyset$$



$\Omega = \{ HHH, \underbrace{HHT, HTH, THH}_{E_1}, \underbrace{TTH, THT, HTT}_{E_2}, TTT \}$

E_1 E_2

LET'S VOTE

- Experiment: toss a coin 3 times



Does the first event **imply** the second?

E_1 = “at least 2 heads”

E_2 = “exactly 2 heads”

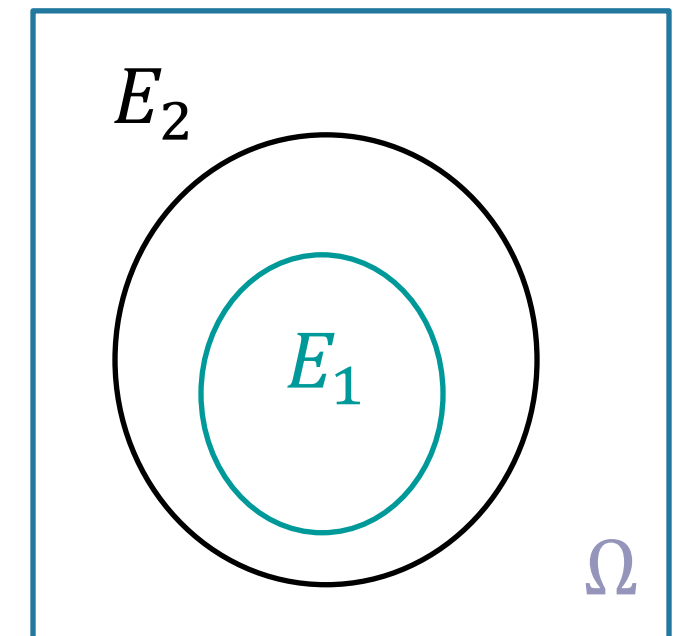
A. YES

B. **NO**

$E_1 = \{HHT, HTH, THH, HHH\}$

$E_2 = \{HHT, HTH, THH\}$

$$E_1 \subseteq E_2$$



PROBABILITY FUNCTION

- ▶ Each outcome in the sample space Ω is assigned a probability, which is a number greater or equal to 0.
- ▶ All probabilities of outcomes in Ω must add up to 1.



$$\frac{1}{4}$$



$$\frac{1}{4}$$



$$\frac{1}{4}$$



$$\frac{1}{4}$$

- ▶ Probability of event E , denoted $\text{Pr}(E)$, is the sum of probabilities of all outcomes in E .

RECAP: PROBABILITY CAST OF CHARACTERS

- ▶ **Experiment:** a repeatable procedure
- ▶ **Outcome:** result of the experiment
- ▶ **Sample space Ω :** set of all possible outcomes
- ▶ **Event:** a subset of the sample space
- ▶ **Probability function \Pr :** assigns a probability $\Pr(E)$ to each event E

CHECKLIST

- ▶ Go to the course website
- ▶ Browse course materials
- ▶ Make sure you understand the course policies
- ▶ Sign up on Piazza
- ▶ Sign up on Gradescope
- ▶ Sign up on Top Hat
- ▶ Install LaTeX and Python