Geometric Probability

Geometric probability is a tool to deal with the problem of infinite outcomes by measuring the number of outcomes geometrically, in terms of length, area, or volume. In basic probability, we usually encounter problems that are "discrete" (e.g. the outcome of a dice roll; see probability by outcomes for more]. However, some of the most interesting problems involve "continuous" variables (e.g., the arrival time of your bus).

Dealing with continuous variables can be tricky, but geometric probability provides a useful approach by allowing us to transform probability problems into geometry problems. If this sounds surprising, take a look at the following problem:

Your bus is coming at a random time between 12 pm and 1 pm. If you show up at 12:30 pm, how likely are you to catch the bus?

Intuitively, the answer seems to be $\frac{1}{2}$. We can show this geometrically by considering a point chosen randomly on a 1-dimensional number line: the length of the number line between 12:30 pm and 1 pm is equal to the length from 12 pm to 12:30 pm.

While this example is fairly straightforward, many complicated problems can be solved simply by using geometric probability. On this page, we will start with 1D examples, which are the simplest and easy to understand and then work our way up to 2D, 3D, and higher dimensions.

Introduction

One of the main ideas in probability is to count the number of equally likely "desired" outcomes, and then divide that by the number of equally likely total outcomes:

$$P(X) = \frac{desire\ outcomes}{total\ outcomes}$$

However, when a variable is continuous, it becomes impossible to "count" the outcomes in the traditional sense. For example, if x is a random real number between 0 and 1, it could be 0.2 or 0.53 or 0.434662565465465 or even something irrational like It is clear that there are infinite outcomes if we count in the traditional sense.

1-dimensional Geometric Probability

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Geometric Probability Herbert Solomon,1978-06-01 Topics include ways modern statistical procedures can yield estimates of pi more precisely than the original Buffon procedure traditionally used the question of density and measure for random geometric elements that leave probability and expectation statements invariant under translation and rotation and much more **Probability, Geometry and Integrable Systems** Mark Pinsky,Bjorn Birnir,2008-03-17 Reflects the range of mathematical interests of Henry McKean to whom it is dedicated **Geometric Probability** ,1988 *Introduction to Geometric Probability* Daniel A. Klain,Gian-Carlo Rota,1997-12-11 The purpose of this book is to present the three basic ideas of geometrical probability also known as integral geometry in their natural framework In this way the relationship between the subject and enumerative combinatorics is more transparent and the analogies can be more productively understood The first of the three ideas is invariant measures on polyconvex sets The authors then prove the fundamental lemma of integral geometry namely the kinematic formula Finally the analogues between invariant measures and finite partially ordered sets are investigated yielding insights into Hecke algebras Schubert varieties and the quantum world as viewed by mathematicians Geometers and combinatorialists will find this a most stimulating and fruitful story *An Introduction to Geometrical Probability* A.M. Mathai,1999-12-01 A useful guide for researchers and professionals graduate and senior undergraduate students this book provides an in depth look at applied and geometrical probability with an emphasis on statistical distributions A meticulous treatment of geometrical probability kept at a level to appeal to a wider audience including applied researchers who will find the book to be both functional and practical with the large number of problems chosen from different disciplines A few topics such as packing and covering problems that have a vast literature are introduced here at a peripheral level for the purpose of familiarizing readers who are new to the area of research

Geometric Probability Art Johnson,High School Mathematics and Its Applications Project (HiMAP),Consortium for Mathematics and Its Applications (U.S.),1995 *Geometrical Probability* Maurice George Kendall,Patrick Alfred Pierce Moran,1963 **Geometric Aspects of Probability Theory and Mathematical Statistics** V. V. Buldygin,A. B. Kharazishvili,2014-01-15 **Counting and Probability** Steven Roman,1990 **Probability and Related Topics in Physical Sciences** Mark Kac,1959 Nothing provided **Geometric Modeling in Probability and Statistics** Ovidiu Calin,Constantin Udriste,2014-08-01 This book covers topics of Informational Geometry a field which deals with the differential geometric study of the manifold probability density functions This is a field that is increasingly attracting the interest of researchers from many different areas of science including mathematics statistics geometry computer science signal processing physics and neuroscience It is the authors hope that the present book will be a valuable reference for researchers and graduate students in one of the aforementioned fields This textbook is a unified presentation of differential geometry and probability theory and constitutes a text for a course directed at graduate or advanced undergraduate students

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