

**A fundamental example.** Suppose  $B$  is a nonempty finite set;  $A$  is a subset of  $B$ ;  $m$  is a positive integer not exceeding  $|B|$ ; and  $i \in \{1, \dots, m\}$ .

Recall that  $(B)_m$  is the set of ordered  $m$ -tuples  $(b_1, \dots, b_m)$  such that  $b_i \neq b_j$  if  $i, j \in \{1, \dots, m\}$  and  $i \neq j$  and that

$$|(B)_m| = (|B|)_m = \frac{|B|!}{(|B| - m)!}.$$

Let

$$P(E) = \frac{|E|}{|(B)_m|} \quad \text{whenever } E \subset (B)_m.$$

Let

$$E = \{x \in (B)_m : x_i \in A\}.$$

We will show that

$$P(E) = \frac{|A|}{|B|}.$$

Put more informally, if you line up  $m$  distinct members of  $B$  in a row the probability that a member of  $A$  is in the  $i$ -th position is  $|A|/|B|$ .

For each  $b \in B$  let

$$F_b = \{x \in (B)_m : x_i = b\}.$$

**Solution by brute force.** Note that

$$|F_b| = |(B \sim \{b\})_{m-1}| = (|B| - 1)_{m-1} \quad \text{for each } b \in B.$$

Since the family  $\{F_a : a \in A\}$  is disjointed and has union  $E$  we find that

$$|E| = \sum_{a \in A} |F_a| = \sum_{a \in A} (|B| - 1)_{m-1} = |A|(|B| - 1)_{m-1}.$$

Thus

$$P(E) = \frac{|E|}{|(B)_m|} = |A| \frac{(|B| - 1)_{m-1}}{(|B|)_m} = \frac{|A|}{|B|}.$$

**Solution using symmetry and conditioning.** Note that the family  $\{F_b : b \in B\}$  is disjointed and has union  $(B)_m$  and that  $P(F_b) = P(F_{b'})$  whenever  $b, b' \in B$ . Since  $1 = P(\cup_{b \in B} F_b) = \sum_{b \in B} P(F_b)$  we find that

$$P(F_b) = \frac{1}{|B|}.$$

Moreover,

$$P(E|F_b) = \begin{cases} 1 & \text{if } b \in A, \\ 0 & \text{if } b \notin A. \end{cases}$$

Thus

$$P(E) = \sum_{b \in B} P(E|F_b)P(F_b) = \sum_{b \in A} P(F_b) = \frac{|A|}{|B|}.$$