

Exercise 2 / page 104

Let us find as an example the probability that the first die lands on 6 given that the sum is 9

$$P(6 | \text{sum of } 9) = P(\text{first is 6 and the sum is 9}) / P(\text{sum is 9}) = P(\text{first is 6 the second is 3}) / P(\text{sum is 9})$$

$$P(\text{first is 6, second is 3}) = P(\text{first is 6}) * P(\text{second is 3}) \text{ (independence)} = (1/6) * (1/6) = 1/36$$

$$P(\text{sum is 9}) = P((3,6), (4,5), (5,4), (6,3)) = 4 * P((3,6)) = 4 * (1/6) * (1/6) = 4/36$$

$$\text{So our probability is } (1/36) / (4/36) = 1/4$$

The other probabilities will be :

$$P(6 | \text{sum of } 7) = P((6,1)) / (1/6) = 1/6$$

$$P(6 | \text{sum of } 8) = 1/5$$

$$P(6 | \text{sum of } 10) = 1/3$$

$$P(6 | \text{sum of } 11) = 1/2$$

$$P(6 | \text{sum of } 12) = 1$$

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$$P(D) = .36, P(C | D) = .22, P(C) = .30$$

$$\text{a) } P(DC) = P(D) * P(C | D) = .0792$$

$$\text{b) } P(D | C) = P(DC) / P(C) = .0792 / .3 = .264$$

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$$P(F) = .52, P(C) = .05, P(FC) = .02$$

$$\text{a) } P(F | C) = P(FC) / P(C) = .02 / .05 = .40$$

$$\text{b) } P(C | F) = P(FC) / P(F) = .02 / .52 = .038$$

Exercise 24 / page 106

Let A denote the event that the next card is the ace of spades and let B be the event that it is the two of clubs

$$\text{a) } P(A) = P(\text{next card is an ace}) P(A | \text{next card is an ace}) = (3/32) * (1/4) = 3/128 = .023$$

b) Let C be the event that the two of clubs appeared among the first 20 cards

$$P(B) = P(B | C)P(C) + P(B | C')P(C') = 0 * (19/48) + (1/32) * (29/48) = 29/1536 = .019$$

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$$P(A) = .50, P(B) = .30, P(C) = .20$$

$$P(F | A) = .02, P(F | B) = .03, P(F | C) = .05$$

We want to find

$$P(A | F) = P(AF) / P(F) = P(F | A)P(A) / (P(F | A)P(A) + P(F | B)P(B) + P(F | C)P(C)) =$$

$$= (.02)(.5) / [(.02)(.5) + (.03)^*(.3) + (.05)^*(.2)] = 10/29 = .345$$

Exercise 49 / page 109

Let W and F be the events that component 1 works and that the system functions

Then $P(W) = .5$

We need $P(W | F) = P(WF) / P(F) = P(W) / (1 - P(F')) = .5 / (1 - .5^n)$

This is because $P(F') = P(\text{system does not work}) = P(\text{no component works}) = P(W')^n$ (the components are independent of each other) $= (1 - .5)^n = .5^n$

Theoretical exercises :

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$P(A) > 0$. We want to show that $P(AB | A) \geq P(AB | A \text{ or } B)$

But $P(AB | A) = P(ABA) / P(A) = P(AB) / P(A)$ (*)

$P(AB | A \text{ or } B) = P(AB \text{ and } (A \text{ or } B)) / P(A \text{ or } B) = P(AB) / P(A \text{ or } B)$ (**) because AB is included in $(A \text{ or } B)$

Now, we have to compare (*) and (**) and see which one is larger . But both have the same numerators and as $P(A \text{ or } B)$ is always greater or equal to $P(A)$ then clearly (**) will be smaller , which concludes the proof

Exercise 6 / page 116

E_1, E_2, \dots, E_n are independent

$P(E_1 \text{ or } E_2 \dots \text{or } E_n) = 1 - P((E_1 \text{ or } E_2 \text{ or } \dots \text{or } E_n)') = 1 - P((E_1)' \text{ and } (E_2)' \text{ and } (E_3)' \text{ and } \dots$

$\text{and } (E_n)') = 1 - P((E_1)') * P((E_2)') * \dots * P((E_n)') = 1 - (1 - P(E_1)) * (1 - P(E_2)) * \dots * (1 - P(E_n))$

We used Morgan's law for the second equality sign and the independence of the sets for the third .