

Unit-1 - Basic Probability

Probability & Algebra

Random experiment: An experiment conducted repeatedly under the same conditions is called Random experiment.

Eg: Tossing a coin 15 times

Tossing a dice 30 times

Trials: Each performance of the random experiment is called trial.

→ Trials under the same conditions is called random experiment.

Outcomes: Result of a trial is called outcome.

Sample space: The set of all possible outcomes of a random experiment is called sample space.

Eg: When we toss a single coin sample space consists

$$\text{of } S = \{H, T\}$$

When we toss two coins at a time sample space consists of $S = \{HH, HT, TH, TT\}$

Event Subset of sample space is called event

e.g. let $S = \{HH, HT, TH, TT\}$

E_1 = all heads = $\{H, H\}$

E_2 = at least one Head = $\{HH, HT, TH\}$

Mutually exclusive events: Two events are said to be exclusive if the happening of anyone event prevents the happening of any other events. i.e. no two or more events can happen simultaneously in the same trial.

Equally likely events: If the preference of one event cannot expect the preference of other event than the two events are said to be equally likely / when there is no reason to expect any one of them happens rather than any one of the others can happen.

e.g. when a card is drawn from a pack, any card may obtained in this case all the 52 cards are happened equally likely.

Exhaustive events: Possible events in any random experiment are known as exhaustive events. i.e. total no. of elements in a sample space are called exhaustive events.

e.g. In tossing a coin there are two exhaustive events can be head & tail

Ex In throwing a dice there are 6 exhaustive events namely $\{1, 2, 3, 4, 5, 6\}$

Probability In a random experiment if there are n mutually exclusive and equally likely events let E be any event of the experiment & if m elementary events from the event E then the Probability of E can be defined as P

$$P(E) = \frac{m}{n} = \frac{\text{No. of elementary events}}{\text{Total no. of events in the random exp}}$$

$$= \frac{\text{No. of favorable chances}}{\text{Total no. of chances}}$$

Prob

1. If three coins are tossed find the probability of getting
① three heads ② two heads ③ no heads

Sol

Sample space $S = \{HHH, HHT, HTH, THH, HTT, THT, TTH, TTT\} = 2^3$

- ① Probability of 3 heads

$$P(3 \text{ heads}) = \frac{1}{8}$$

$$② P(2 \text{ heads}) = \frac{4}{8} = \frac{1}{2}$$

$$③ P(\text{no heads}) = \frac{1}{8}$$

2. Two cards are drawn at random from 10 cards numbered 1 to 10.
 find the probability that the sum is even if
- (i) two cards are drawn together
 - (ii) two cards are drawn one after the other with replacement

i) no. of exhaustive cases = $10C_2$

i.e selecting two cards together out of 10 cards. The sum is even if both are odd or both are even

→ There are 5 odd and 5 even cards

Both are even cases = $5C_2$

Both are odd cases = $5C_2$

required Probability of getting sum is even if two cards are drawn together = $\frac{5C_2 + 5C_2}{10C_2} + = \frac{10+10}{45} = 0.44$



ii) Two cards are drawn one after other with replacement

total no. of chances = $(10C_1)(10C_1)$

no. of possible cases for both are even = $5C_1 \times 5C_1$

no. of possible cases for both are odd = $5C_1 \times 5C_1$

required Probability = $\frac{5C_1 \times 5C_1 + 5C_1 \times 5C_1}{(10C_1)(10C_1)}$

$$= \frac{50}{100} = 0.5$$

3. Out of 15 items 4 are not in good condition & are selected at random find the probability that

① all are not good

② 2 are not good

① no. of ways of selecting 4 items out of 15 items = ${}^{15}C_4$.

Suppose 4 items of selected all are not good. No. of ways of such selection = 4C_4

$$\therefore \text{Probability that all are not good} = \frac{{}^4C_4}{{}^{15}C_4} = 0.0007$$

② no. of selecting two items are good and remaining are not good = ${}^4C_2 \times {}^{11}C_2$

$$\text{Probability} = \frac{{}^4C_2 \times {}^{11}C_2}{{}^{15}C_4} = 0.2418$$

4. A class consists of 6 girls and 10 boys, if a committee of 3 are chosen at random in a class. Find the Probability that

① three boys are selected

② exactly two girls are selected

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No. of ways of selecting 3 students out of 16 students = ${}^{16}C_3 = 560$

① 13 boys are selected out of 10 boys = ${}^{10}C_3 = 120$

$$\text{Probability of Selecting 3 boys} = \frac{{}^{10}C_3}{{}^{16}C_3} = 0.2143$$

② exactly two girls are selected out of 6 girls and remaining one boy is selected out of 10 boys $= 6C_2 \times 10C_1 = 150$

Probability of getting Exactly 2 girls: $\frac{6C_2 \times 10C_1}{16C_3} = 0.2679$

5. A, B, C in order toss a coin the first one to toss a head wins a game what are their probabilities of winning assuming that the game continues indefinitely

③ A wins the game if he gets head first & he may win the game in the first round with probability $1/2$ he may win in the 2nd round after he failed in the first round and also B & C with the probability

$$\left(\frac{1}{2}\right)^3 \times \frac{1}{2}$$

In the third round he may win with probability $\left(\frac{1}{2}\right)^6 \times \frac{1}{2}$

A

$$\frac{1}{2}$$

B

$$\frac{1}{2} \times \frac{1}{2}$$

C

$$\left(\frac{1}{2}\right)^3 \times \frac{1}{2}$$

$$\left(\frac{1}{2}\right)^3 \times \frac{1}{2}$$

$$\left(\frac{1}{2}\right)^4 \times \frac{1}{2}$$

$$\left(\frac{1}{2}\right)^5 \times \frac{1}{2}$$

$$\left(\frac{1}{2}\right)^6 \times \frac{1}{2}$$

$$P(H) = \frac{1}{2}$$

$$P(T) = \frac{1}{2}$$

$$P(A) = \left(\frac{1}{2} + \left(\frac{1}{2}\right)^4 + \left(\frac{1}{2}\right)^7 + \dots \right)$$

$$= \frac{1}{2} \left[1 + \left(\frac{1}{2}\right)^3 + \left(\frac{1}{2}\right)^6 + \dots \right]$$

\Rightarrow G.S with ratio $= \frac{1}{8}$

$$= \frac{1}{2} \left[\frac{1}{1 - \frac{1}{8}} \right]$$

$$= \frac{1}{2} \times \frac{8}{7} = \frac{4}{7}$$

$$P(B) = \left(\frac{1}{2}\right)^2 + \left(\frac{1}{2}\right)^5 + \left(\frac{1}{2}\right)^8$$

$$= \left(\frac{1}{2}\right)^2 \left[1 + \left(\frac{1}{2}\right)^3 + \left(\frac{1}{2}\right)^6 + \dots \right]$$

\Rightarrow G.S with ratio $= \frac{1}{8}$

$$= \frac{1}{2} \left[\frac{1}{1 - \frac{1}{8}} \right] = \frac{1}{2} \times \frac{8}{7} = \frac{2}{7}$$

$$P(C) = \left(\frac{1}{2}\right)^3 + \left(\frac{1}{2}\right)^6 \times \left(\frac{1}{2}\right)^9$$

$$= \left(\frac{1}{2}\right)^3 \left[1 + \left(\frac{1}{2}\right)^3 + \left(\frac{1}{2}\right)^6 + \dots \right]$$

G.S with ratio $= \frac{1}{8}$

$$\therefore \frac{1}{8} \left[\frac{1}{110} \right]$$

$$= \frac{1}{8} \times \frac{8}{7} = \frac{1}{7}$$

$$P(E) = \frac{1}{7}$$

Q. A & B throws a pair of dice. A wins if he throws 6 before B throws 7 and B wins if he throws 7 before A throws 6 if A begins the game and the game continues indefinitely. Find the chances of winning the game by A & B.

Sol:

If we throw a pair of fair dice total chances $= 6^2 = 36$

$$\text{sum } 6 = (1,5)(2,4)(3,3)(4,2)(5,1)$$

$$P(\text{sum } 6) = \frac{5}{36}$$

$$P(\text{not getting sum } 6) = 1 - \frac{5}{36} = \frac{31}{36}$$

$$\text{sum } 7 = (1,6)(2,5)(3,4)(4,3)(5,2)(6,1)$$

$$P(\text{sum } 7) = \frac{6}{36}$$

$$P(\text{not getting sum } 7) = 1 - \frac{6}{36} = \frac{30}{36}$$

A

$$\frac{5}{36}$$

$$\frac{31}{36} \times \frac{30}{36} \times \frac{5}{36}$$

$$\left(\frac{31}{36}\right)^2 \times \left(\frac{30}{36}\right)^2 \times \frac{5}{36}$$

B

$$\frac{31}{36} \times \frac{6}{36}$$

$$\left(\frac{31}{36}\right)^2 \times \frac{30}{36} \times \frac{6}{36}$$

$$\left(\frac{31}{36}\right)^3 \times \left(\frac{30}{36}\right)^2 \times \frac{6}{36}$$

$$P(A) = \frac{5}{36} + \frac{31}{36} \times \frac{30}{36} \times \frac{5}{36} + \dots$$

$$= \frac{5}{36} \left[1 + \frac{31}{36} \times \frac{30}{36} + \left(\frac{31}{36} \right)^2 \times \left(\frac{30}{36} \right)^2 + \dots \right]$$

$$= \frac{5}{36} \times \left(\frac{1}{1 - \left(\frac{31 \times 30}{36^2} \right)} \right) = 0.4918$$

$$P(B) = \left(\frac{31}{36} \right)^2 \times \frac{36}{36} \times \frac{6}{36} + \frac{31}{36} \times \frac{6}{36} \times \dots$$

$$= \frac{36}{36} \times \frac{6}{36} \left[1 + \left(\left(\frac{31}{36} \times \frac{30}{36} + \left(\frac{31}{36} \right)^2 \left(\frac{30}{36} \right)^2 \dots \right) \right) \right]$$

$$= \frac{31}{36} \times \frac{6}{36} \left(\frac{1}{1 - \frac{31}{36} \times \frac{30}{36}} \right) = 0.5082$$

Axioms of Probability

Let S be a finite sample space & E is any arbitrary event defined on sample space S the following 3 axioms are hold by any subset defined on S

- (1) Axiom of Positivity $\rightarrow 0 \leq P(E) \leq 1$
- (2) Axiom of certainty $\rightarrow P(S) = 1$ mutually exclusive.
- (3) " " Union \rightarrow If A, B are M.E events then probability of $P(A \cup B) = P(A) + P(B)$

Theorem(1) $\rightarrow P(\emptyset) = 0$

Let S is the sample space which is the set of all outcomes of a random experiment also $S' = \emptyset$

w.k.t $P(S') = 1 - P(S)$

i.e $P(S') = 0$

$P(\emptyset) = 0$

Theorem(2) $\rightarrow P(A) = 1 - P(A^c)$

Proof Let A be any event defined on a sample space

s. w.k.t $A \cap A^c = \emptyset$

$A \cup A^c = S$

$$P(A \cup A') = P(A) + P(A')$$

$$P(S) = P(A) + P(A')$$

$$1 = P(A) + P(A')$$

$$P(A) = 1 - P(A')$$

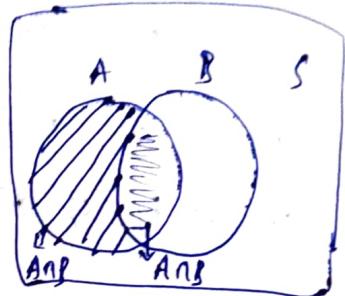
Theorem (3) $P(A \cap B) = P(A) \cdot P(A \cap B)$

$$\phi = (A \cap B) \cap (A \cap B)$$

$$(A \cap B) \cup (A \cap B) = A$$

$$P(A) = P(A \cap B) + P(A \cap B)$$

$$P(A \cap B) = P(A) - P(A \cap B)$$



Let A, B two events defined on a sample space S

A can be divided into two mutually exclusive events

$$(A \cap B) \text{ & } (A \cap B)$$

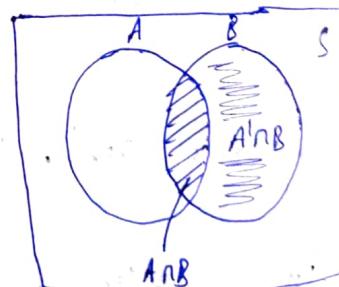
Theorem (4) $P(A' \cap B) = P(B) - P(A \cap B)$

B can be divided into two disjoint subsets or two mutually exclusive events

$$A \cap B \text{ and } A' \cap B$$

$$B = (A \cap B) \cup (A' \cap B) \rightarrow \textcircled{1}$$

$$(A \cap B) \cap (A' \cap B) = \emptyset$$



Taking Probabilities on b.s to ①

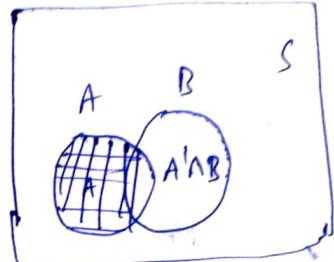
$$P(B) = P(A \cap B) + P(A' \cap B) \quad [\text{From A}_3]$$

$$P(A' \cap B) = P(B) - P(A \cap B)$$

Theorem(5): Addition theorem for two events

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

(~~A ∪ B can be divided into~~)



Proof Let A & B are any two events
defined on a sample space S

A ∪ B can be divided into two mutually exclusive event

one is 'A' & other is $A' \cap B$

$$\therefore A \cup (A' \cap B) = A \cup B \quad \leftarrow ①$$

$$A \cap (A' \cap B) = \emptyset$$

Taking Probability on b.s to ①

$$P(A \cup (A' \cap B)) = P(A \cup B)$$

$$P(A \cup B) = P(A) + P(A' \cap B) \quad [\because A \cap (A' \cap B) = \emptyset]$$

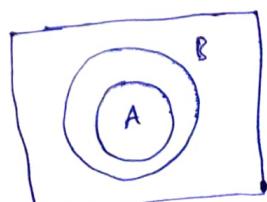
from A₃

$$\therefore P(A) + P(B) - P(A \cap B) \quad [\text{from Th:4}]$$

Theorem(6): If A is containing B then A is subset of B

then $P(A) \leq P(B)$ if A is subset

A & B are any two events of sample
space S since A is subset of B



$$A \cap B = A$$

from the above theorem $P(A \cap B) = P(B) - P(A \cap B)$

$$P(A' \cap B) = P(B) - P(A)$$

since $A \subset B$ also from A,

$$P(B) \geq P(A)$$

$$P(A) \leq P(B)$$

$\subseteq \Rightarrow \text{Subset}$

$$(\text{Let } P(A \cap B) = 1/2$$

$$P(B) = 3/4$$

$$P(A) = 1/4]$$

$$P(B) \geq P(A)$$

Prob

1. 3 students A, B, C are in a running race A & B have same probability of winning and each is twice as likely to win as C. find the probability that B or C wins the race

sol Three students A, B, C are participating in a running race & S is the sample space containing A, B, C

$$A \cup B \cup C = S$$

$$\text{given } P(A) = P(B)$$

$$P(A) = P(B) = 2P(C)$$

$$P(S) = P(A \cup B \cup C)$$

$$1 = P(A) + P(B) + P(C) [\because \text{Total Prob} = 1]$$

$$P(A) + P(A) + \frac{1}{2}P(A) = 1$$

$$P(A)(1 + 1 + \frac{1}{2}) = 1$$

$$P(A)\left(\frac{5}{2}\right) = 1 \Rightarrow P(A) = \frac{2}{5}$$

$$P(B) = \frac{2}{5}$$

$$P(C) = \frac{1}{5}$$

Prob of B or C wins the race

$$= P(B \cup C)$$

$$= P(B) + P(C)$$

$$= \frac{2}{5} + \frac{1}{5} = \frac{3}{5}$$

2. A card is drawn from a well shuffled deck of cards what is the probability that it is either spade or an ace only one card

A be an event of spade cards

(a) Probability of getting a spade card

$$P(A) = \frac{13}{52}$$

B be an event of Ace cards

Probability of getting a ace card

$$P(B) = \frac{4}{52}$$

One ace is a spade Ace $\therefore \frac{1}{52} = P(A \cap B)$

\therefore By addition theorem

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

Probability of getting spade or ace card

$$= \frac{13}{52} + \frac{4}{52} - \frac{1}{52}$$

$$= \frac{16}{52}$$

Note ~~Addition~~ Addition theorem for 3 events

Let A, B, C are any 3 events defined on a sample

space S then $P(A \cup B \cup C) = P(A) + P(B) + P(C) - P(A \cap B) - P(B \cap C) - P(A \cap C) + P(A \cap B \cap C)$

Conditional event: If A, B are events of a sample space S and if B happened after happening of an event A then the event of happening of B after A is called C.E. It is denoted by A/B , B/A (given)

Conditional Probability: If A and B are two events in a sample space S & $P(A) \neq 0$ then the conditional probability

of B after the event A is happened is given by $P(B|A) = \frac{P(B \cap A)}{P(A)} \quad [\because P(A) \neq 0]$

Similarly the conditional probability of A given B is

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

(or)

c.p is defined as finding the probability of any event if the ~~c.p~~ c.p is given.

Multiplication theorem of Probability In a random experiment

if A, B are two events such that $P(A) \neq 0$, $P(B) \neq 0$

$$\text{then } P(A \cap B) = P(A|B) P(B)$$

$$= P(B|A) P(A)$$

Proof: Let S be the sample space associated with the random experiment let A, B be two events of S such that $P(A) \neq 0$, $P(B) \neq 0$ then by definition of conditional

$$\text{Probability } P(A|B) = \frac{P(A \cap B)}{P(B)}$$

$$\text{also } P(B|A) = \frac{P(B \cap A)}{P(A)}$$

$$\text{similarly } P(A \cap B) = P(B \cap A)$$

$$\begin{aligned} P(A \cap B) &= P(A|B) P(B) \\ &= P(B|A) P(A) \end{aligned}$$

Independent events: Two events are said to be independent if happening of one event does not depending on happening of other event the events are said to be dependent.

Prob

1. three machines 1, 2, 3 produces 40%, 30%, 30% of the total no. of items of factory. The percentage of defective items are 4%, 2%, 3% respectively. If an item is selected at random find the probability that the selected item is defective

Let A, B, C are the events that the machines 1, 2, 3 be chosen for production

Let D be the event which denotes the defective item.

Given that $P(A) = 40\% = 0.4$

$P(B) = 30\% = 0.3$

$P(C) = 30\% = 0.3$

The % of defective items of the machines given by

$P(D|A) = 4\% = 0.04$

$P(D|B) = 2\% = 0.02$

$P(D|C) = 3\% = 0.03$

$$P(D) = P(A \cap D) + P(B \cap D) + P(C \cap D)$$

$$= P(A)P(D|A) + P(B)P(D|B) + P(C)P(D|C)$$

$$= 0.4 \times 0.04 + 0.3 \times 0.02 + 0.3 \times 0.03$$

$$= 0.0310$$

2. In a class 27% of boys & 8% of girls having blue eyes there are 30% girls in class if a student is selected at random what is the probability that the student having blue eyes

(i) Let A denote the event of selected student is a girl

Let B denote the student is a boy

Let X be an event that student having blue eyes

$$P(A) = 30\% = 0.3$$

$$P(B) = 70\% = 0.7$$

also given

$$P(X|A) = 0.03$$

$$P(X|B) = 0.02$$

The selected student is a blue eyes

$$P(X) = P(A)P(X|A) + P(B)P(X|B)$$

$$= 0.3 \times 0.03 + 0.7 \times 0.02$$

$$\approx 0.0230$$

3. A problem in a subject is given to three students whose chances of solving it are $\frac{1}{2}, \frac{1}{3}, \frac{1}{4}$ respectively what is the probability that the prob is solved

Q. A B C are solving independently

$$P(A) = \frac{1}{2} \quad P(A') = 1 - \frac{1}{2} = \frac{1}{2}$$

$$P(B) = \frac{1}{3} \quad P(B') = 1 - \frac{1}{3} = \frac{2}{3}$$

$$P(C) = \frac{1}{4} \quad P(C') = 1 - \frac{1}{4} = \frac{3}{4}$$

Probability of solving Problem

$$\begin{aligned} P(A \cup B \cup C) &= 1 - P(A' \cap B' \cap C') \quad (\text{Th : 2}) \\ &= 1 - [P(A')P(B')P(C')] \quad [\text{De Morgan law}] \\ &= 1 - P(A')P(B')P(C) \quad [\text{Independent law}] \\ &= 1 - \frac{1}{2} \times \frac{2}{3} \times \frac{3}{4} \\ &\approx 0.75. \end{aligned}$$

4. The probability that India wins a cricket match against WI is $\frac{2}{3}$. In IN & WI play 3 test matches what is the Prob that

- ① IN will lose all the three matches
- ② IN will win atleast 1 test match

③ GN will win almost 1 match

Sol (Let ~~A, A'~~ be the ~~two~~ events of India and ~~winning~~)
(notches)

(Probability that India winning matches)

Let A be the event of India wins against West Indies

$$P(A) = \frac{2}{5} \quad P(A') = 1 - \frac{2}{5} = \frac{3}{5}$$

i) $P(\text{lose all matches}) = P(A')P(A')P(A')$

$$= \frac{3}{5} \times \frac{3}{5} \times \frac{3}{5}$$

$$= 0.2160$$

ii) $P(\text{at least 1 match})$

~~$P(A \geq 1) = 1 - P(A' \geq 1)$~~ (Probability to lose all matches)

$$= 1 - \frac{27}{125} = 0.7840$$

iii) $P(\text{win at most one match})$

Probability that India will win + Probability that India will win 1 match = ~~P(A)~~ $\oplus \frac{27}{125} + P(A'A'A'A) +$

$$P(A'A'A'A) + P(A'A'A'A)$$

$$= \frac{27}{125} + P(A) \times P(A') \times P(A') + P(A') \times P(A) \times P(A') + P(A') \times P(A) \times P(A)$$

$$= \frac{27}{125} + 3 \times \frac{2}{5} \times \left(\frac{3}{5}\right)^2 = \text{0.6480}$$

Note: If the happening of an event A is not affected by the happening of event B then A & B are said to be "not affected".

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

$$P(B|A) = P(B)$$

② Three events A, B, C are said to be pairwise independent events if $P(A \cap B) = P(A)P(B)$

$$P(B \cap C) = P(B)P(C)$$

$$P(A \cap C) = P(A)P(C)$$

Prob.

1. Among the workers in a factory only 50% received the bonus. Among those who receiving the bonus 30% are skilled. What is the probability of randomly selected worker who is skilled and receiving bonus?

sol Let A denotes the event of receiving bonus

B denotes the event of considering skilled workers

$$P(A) = 50\% = \frac{1}{2}$$

Probability of skilled persons receiving the bonus

$$P(B|A) = 30\% = \frac{30}{100} = 0.3$$

Prob of selected worker skilled & receiving the bonus

$$P(B \cap A) = P(B|A)P(A)$$

$$= 0.33 \times 0.5 = 0.1650$$

2. (i) Find probability of $P(B|A)$

(ii) $P(A|B)$

$$P(A) = \frac{1}{3} \quad P(B) = \frac{1}{4} \quad P(A \cup B) = \frac{1}{2}$$

$$\textcircled{1} \quad P(B|A) = \frac{P(B \cap A)}{P(A)}$$

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$\frac{1}{2} = \frac{1}{3} + \frac{1}{4} - P(A \cap B)$$

$$P(A \cap B) = \frac{1}{3} + \frac{1}{4} - \frac{1}{2} = 0.0833 = \frac{1}{12}$$

$$\textcircled{2} \quad P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{P(A) - P(A \cap B)}{P(B)}$$

$$= \frac{\frac{1}{3} - \frac{1}{12}}{\frac{1}{4}} = 0.3 = \frac{1}{3}$$

3. Two aeroplanes bomb a target in succession. The probability of each correctly hitting the target is 0.3 & 0.2 respectively. The 2nd will bomb only if the first misses the target. Find the probability that

(i) Target is hit

② Both fails to hit

so

Let A is an event of first plane hits the target

B is the event of 2nd plane hits the target

$$P(A) = 0.3$$

$$P(A') = 0.7$$

$$P(B) = 0.2$$

$$P(B') = 0.8$$

$$P(A \text{ hits or } A \text{ fails and } B \text{ hits})$$

$$\textcircled{1} P(\text{target hits}) = P(A \cup (A' \cap B))$$

$$= P(A) + P(A' \cap B)$$

$$= P(A) + P(A)P(B)$$

$$= 0.3 + 0.7 \times 0.2$$

$$= 0.44$$

$$\textcircled{2} P(\text{both fails to hit}) = P(A' \cap B')$$

$$= P(A') \times P(B')$$

$$= 0.7 \times 0.8 = 0.56$$

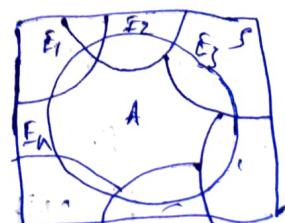
Baye's theorem

Statement Suppose E_1, E_2, \dots, E_n are n mutually exclusive events of a sample space S $P(E_i) > 0$ for $i=1, 2, \dots, n$ and A is any arbitrary event of S such that

$$P(A) > 0 \text{ & } A \subseteq \bigcup_{i=1}^n E_i \text{ then } P(E_i | A) = \frac{P(A | E_i) P(E_i)}{\sum_{i=1}^n P(A | E_i) P(E_i)}$$

Proof

Let E_1, E_2, \dots, E_n are n mutually exclusively events defined on a sample space S



also given A is any arbitrary event defined on S

A is subset of S ($A \subseteq S$)

$$A \subseteq \bigcup_{i=1}^n E_i$$

$$A \subseteq (E_1 \cup E_2 \cup \dots \cup E_n)$$

$$A \cap (\bigcup_{i=1}^n E_i) = A$$

$$A \cap (E_1 \cup E_2 \cup \dots \cup E_n) = A$$

$$(A \cap E_1) \cup (A \cap E_2) \cup \dots \cup (A \cap E_n) = A$$

since $A \cap E_i$ are mutually exclusive

$$(A \cap E_1) \cap (A \cap E_2) \cap \dots \cap (A \cap E_n) = \emptyset$$

$$\text{also } (A \cap E_1) \cup (A \cap E_2) \cup \dots \cup (A \cap E_n) = A$$

applying probabilities on both sides

$$P(A \cap E_1) \cup (A \cap E_2) \cup \dots \cup (A \cap E_n) = P(A)$$

$$P(A \cap E_1) + P(A \cap E_2) + \dots + P(A \cap E_n) = P(A) \quad [\text{from A}_3]$$

$$P(A) = \sum_{i=1}^n P(A \cap E_i)$$

$$P(A) = \sum_{i=1}^n P(A | E_i) P(E_i) \quad [\text{from multiplication th}]$$

But def of conditional probability

$$P(E_i | A) = \frac{P(E_i \cap A)}{P(A)}$$

$$= \frac{P(E_i) P(A | E_i)}{P(A)}$$

$$= \frac{P(E_i) P(A | E_i)}{\sum_{i=1}^n P(A | E_i) P(E_i)} \quad [\text{from (1)}]$$

Prob

1. In a bolt factory ~~machines~~ ^{Machines} A, B, C manufacture 20%, 30%, 50%
 Q) their total 0.1P and 6%, 3%, 2% are defective.

A bolt is drawn at random and is found to be defective what is the probability that it was manufactured by machine B

Sol: Let X be the defective bolt manufactured by machines A, B, C

Probability of Producing bolts from machine A

$$P(A) = 20\% = \frac{20}{100} = 0.2$$

Prob of Bolts produced by machine B

$$P(B) = 30\% = \frac{30}{100} = 0.3$$

Prob of bolts produced by machine C

$$P(C) = 50\% = \frac{50}{100} = 0.5$$

$$P(X|A) = 6\% = 0.06$$

Prob of defective bolts from machine B, A, C

$$P(X|B) = 3\% = 0.03$$

$$P(X|C) = 2\% = 0.02$$

From Baye's theorem Prob of randomly chosen bolt is defective & it was manufactured by machine B is

$$P(X|N) = \frac{P(N)P(X|N)}{P(A)P(X|A) + P(B)P(X|B) + P(C)P(X|C)}$$

$$= \frac{0.3 \times 0.03}{0.2 \times 0.06 + 0.3 \times 0.03 + 0.5 \times 0.02} = 0.2903$$

2. Companies B_1, B_2, B_3 produces 30%, 45%, 25% of the cars respectively it is known that 2%, 3%, 2% of these cars are defective

- ① what is the probability that a car purchased is defective
- ② If a car purchased and is defective what is the probability that this car produced by the company B_1

~~eg~~ let X be the event that the items produced by the company B_1, B_2, B_3 is defective

$$P(B_1) = 30\% = 0.3$$

$$P(B_2) = 45\% = 0.45$$

$$P(B_3) = 25\% = 0.25$$

prob that defective car produced by company B_1, B_2, B_3

$$P(X|B_1) = 2\% = 0.02$$

$$P(X|B_2) = 3\% = 0.03$$

$$P(X|B_3) = 2\% = 0.02$$

- ① prob that purchased car is defective

$$P(X) = P(B_1 \cap X) + P(B_2 \cap X) + P(B_3 \cap X)$$

$$= P(B_1)P(X|B_1) + P(B_2)P(X|B_2) + P(B_3)P(X|B_3)$$

$$= 0.3 \times 0.02 + 0.45 \times 0.03 + 0.25 \times 0.02$$

$$= 0.0245$$

(2) Prob that randomly selected car is defective and it is produced by

$$P(B_1/x) = \frac{P(B_1)P(x|B_1)}{P(B_1)P(x|B_1) + P(B_2)P(x|B_2) + P(B_3)P(x|B_3)}$$

$$= \frac{0.3 \times 0.02}{0.0245} = 0.2449$$