

Question: Given:

$$Pr(A) = \frac{1}{3} \quad (0.1)$$

$$Pr(B) = \frac{1}{5} \quad (0.2)$$

$$Pr(AB) = \frac{1}{15} \quad (0.3)$$

Then find the value of $P(A + B)$.

Theoretical Solution:

Let A and B be two sets ;

$$A = AB' + AB \quad (0.4)$$

$$B = A'B + AB \quad (0.5)$$

Adding the equations (0.4) and (0.5) we get;

$$A + B = A'B + AB' + AB \quad (0.6)$$

Here $A'B, AB', AB$ are disjoint.

$$\therefore Pr(A + B) = Pr(A) + Pr(B) - Pr(AB) \quad (0.7)$$

Substituting the values of $Pr(A), Pr(B)$ and $Pr(A \cap B)$ in the equation (0.7) we get the value of $Pr(A + B)$ as,

$$Pr(A + B) = \frac{1}{3} + \frac{1}{5} - \frac{1}{15} \quad (0.8)$$

$$\therefore Pr(A + B) = \frac{7}{15} \quad (0.9)$$

Computational Solution

Let X, Y, Z be an indicator random variables of the event A, B, AB .

Where X, Y, Z are defined as:

$$X = \begin{cases} 1 & ; A \\ 0 & ; A' \end{cases} \quad (0.10)$$

$$Y = \begin{cases} 1 & ; B \\ 0 & ; B' \end{cases} \quad (0.11)$$

$$Z = \begin{cases} 1 & ; AB \\ 0 & ; (AB)' \end{cases} \quad (0.12)$$

The PMF of the random variables X, Y, Z are:

$$p_X(n) = \begin{cases} p_1 & ; n = 1 \\ 1 - p_1 & ; n = 0 \end{cases} \quad (0.13)$$

$$p_Y(n) = \begin{cases} p_2 & ; n = 1 \\ 1 - p_2 & ; n = 0 \end{cases} \quad (0.14)$$

$$p_Z(n) = \begin{cases} p_3 & ; n = 1 \\ 1 - p_3 & ; n = 0 \end{cases} \quad (0.15)$$

Here,

$$p_1 = \frac{1}{3} \quad (0.16)$$

$$p_2 = \frac{1}{5} \quad (0.17)$$

$$p_3 = \frac{1}{15} \quad (0.18)$$

Now let us define another random variable K .

Where,

$$K = X + Y - Z \quad (0.19)$$

Z can never be 0 whenever X and Y are 1 (Because $(1).(1)$ is never equal to 0).

So, K is also an Indicator Random variable.

Its PMF is defined as:

$$p_K(n) = \begin{cases} p & ; n = 1 \\ 1 - p & ; n = 0 \end{cases} \quad (0.20)$$

From (0.20),

$$E(K) = E(X + Y - Z) \quad (0.21)$$

$$E(K) = E(X) + E(Y) - E(Z) \quad (0.22)$$

$$1.(p) + 0.(1 - p) = 1.(p_1) + 0.(1 - p_1) + 1.(p_2) + 0.(1 - p_2) - 1.(p_3) - 0.(1 - p_3) \quad (0.23)$$

$$p = p_1 + p_2 - p_3 \quad (0.24)$$

Here

$$\Pr(A) = p_1 \quad (0.25)$$

$$\Pr(B) = p_2 \quad (0.26)$$

$$\Pr(AB) = p_3 \quad (0.27)$$

Therefore, from the axiom and equation (0.25)

$$\Pr(A + B) = \Pr(A) + \Pr(B) - \Pr(AB) \quad (0.28)$$

$$p = \Pr(A + B) \quad (0.29)$$

$$\Pr(A + B) = \frac{1}{3} + \frac{1}{5} - \frac{1}{15} \quad (0.30)$$

$$\therefore \Pr(A + B) = \frac{7}{15} \quad (0.31)$$

Here is the graph (Stem plot) of probabilities $Pr(A)$, $Pr(B)$, $Pr(AB)$ and $Pr(A + B)$. Blue colour represents theoretical values of the probabilities. Brown colour represents Computed values of the probabilities.

