

Question:

A die is thrown. Consider the following events:

A : A number less than 7 is obtained

B : A number greater than 7 is obtained

Find $\Pr(AB)$.

Theoretical Solution:

The probability mass function (PMF) for throwing a fair six-sided die is:

$$P_X(x) = \begin{cases} \frac{1}{6} & \text{for } x = 1, 2, 3, 4, 5, 6 \\ 0 & \text{otherwise} \end{cases} \quad (0.1)$$

The cumulative distribution function (CDF) gives the probability of rolling a number less than or equal to some integer x .

$$F_X(x) = \Pr(X \leq x) = \begin{cases} 0 & \text{for } x < 1 \\ \frac{x}{6} & \text{for } x = 1, 2, 3, 4, 5, 6 \\ 1 & \text{for } x > 6 \end{cases} \quad (0.2)$$

Thus, the probability of event A can be calculated as follows:

$$\Pr(A) = F_X(7) - P_X(7) = 1 - 0 = 1 \quad (0.3)$$

Similarly, the probability of event B can also be calculated (using the axiom of Boolean Algebra $E + E' = 1$ for some event E in the sample space):

$$\Pr(B) = \Pr(X > 7) = 1 - \Pr(X \leq 7) = 1 - F_X(7) \quad (0.4)$$

$$\implies \Pr B = 1 - 1 = 0 \quad (0.5)$$

A and B can be observed to be mutually exclusive events, as no number x can be lesser than and greater than 7 at the same time. Hence, we can say that:

$$\Pr(AB) = 0 \quad (0.6)$$

Simulated Solution:

Let X_1 be an indicator random variable of the event A . X_1 is defined as:

$$X_1 = \begin{cases} 1, & A \\ 0, & A' \end{cases} \quad (0.7)$$

Let X_2 be the indicator random variable of the event B . X_2 is defined as:

$$X_2 = \begin{cases} 1, & B \\ 0, & B' \end{cases} \quad (0.8)$$

Let X_3 be the indicator random variable of the event AB . X_3 is defined as:

$$X_3 = \begin{cases} 1, & AB \\ 0, & (AB)' \end{cases} \quad (0.9)$$

The PMF of the random variable X_1 is:

$$P_{X_1}(n) = \begin{cases} p_1, & n = 1 \\ 1 - p_1, & n = 0 \end{cases} \quad (0.10)$$

The PMF of the random variable X_2 is:

$$P_{X_2}(n) = \begin{cases} p_2, & n = 1 \\ 1 - p_2, & n = 0 \end{cases} \quad (0.11)$$

The PMF of the random variable X_3 is:

$$P_{X_3}(n) = \begin{cases} p_3, & n = 1 \\ 1 - p_3, & n = 0 \end{cases} \quad (0.12)$$

where,

$$p_1 = 1 \quad (0.13)$$

$$p_2 = 0 \quad (0.14)$$

$$p_3 = 0 \quad (0.15)$$

$$(0.16)$$

Through the definitions made earlier:

$$\Pr(A) = p_1 = 1 \quad (0.17)$$

$$\Pr(B) = p_2 = 0 \quad (0.18)$$

$$\Pr(AB) = p_3 = 0 \quad (0.19)$$

Conclusion:

The probability of the event AB is:

$$\Pr(AB) \quad (0.20)$$

Plots:

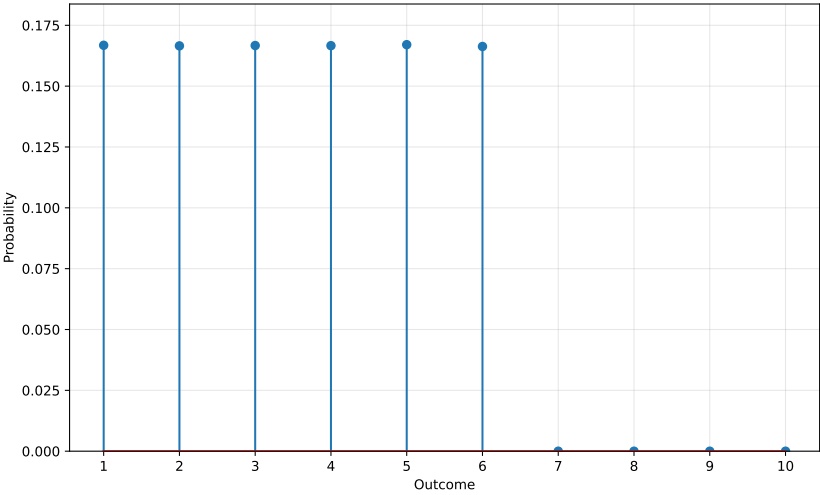


Fig. 0.1: Plot of PMF of die roll

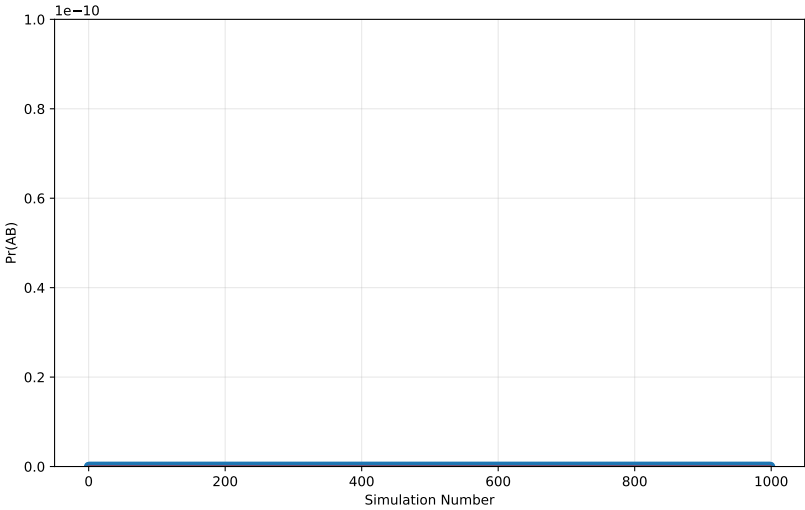


Fig. 0.2: Plot of PMF of $\Pr(AB)$