Perobability and Distributions Sample space and events There are lots of phenomena in nature, like tossing a coin on tossing a die, whose outcomes cannot be predicted with certainity in advance, but the set of all. the possible outcomes is known. These are what we call random phenomena or random experiments. Perobability theory is concerned with such random phenomena or random experiment. Consider a random experiment. The set of all possible outcomes is called the sample space of the experiment and is usually denoted by S. Any subset E of the sangle space S is called an event. Here are some examples ext: Tossing a coin. The spanple space is S= {H,T}. E= {Hy is an event, i.e, occurance of a Head ex 2! Tossing a die. in l'occurrance of a Head"

The sample space is $S = \{1, 2, 3, 4, 5, 6\}$. $E = \{2, 4, 6\}$ is an event, ie. "the number is even".

a3! Tossing a coin twice. The sample space is S = {HH, HT, TH, TT} E = {HH, HT} is an event, which is "the first toss results in a Head." Ex4! Tassing a die twice. The sample space is $S = \{(i,j); i,j = 1,2,3,4,5,6\}$ which contains 36 elements. "The sum of the results of the two toss is equal to 10" is an event. i.e, E={6,4), (4,6),(5,5)\$. Since events are simply subsets of the sangle space, we can talk about various Set theoretic operations on events. In the following E, F, G are events. EUF denotes the union of E and F. ENF denotes the intersection of E and F. E' stands for the conglements of E, ECF means that E is a subset of F. If ENF= \$, we say that Eard F are disjoint.

Exhaustive events. A set of events is said 2 to be exhaustive, if it includes all the possible events. For example, in tossing a coin there are two exhaustive cases either head or tail and there is no third possibility.

Mutally exclusive events. If the occurence of one of the events procludes the occurence of all other, then such a set of events is said to be numberly exclusive.

For example, in tossing a coin, either head comes up or the tail and both can't happen comes up or the tail and both can't happen at the same time, i.e., these are two nutually exclusive cases.

Equally likely events. If one of the events cannot be expected to happen in preference to another then such events are said to be equally likely.

For example, in tossing a coin, the coming of the head on the tail is equally likely.

Pero bability. If there are n exhaustive, mutually exclusive and equally likely cases of which in are favourable to an event A, then to probability (p) of the happening of A is $P(A) = \frac{m}{n}$. As there are n-m cases in which A will not happen (denoted by A'), the chance of A not happening is 9 or P(A') so that $q = \frac{n-m}{n} = 1 - \frac{m}{n} = 1 - p$ i.e, P(A') = 1 - P(A), so that P(A) + P(A') = 1. If an event is curtain to happen then its porobability is unity, while if it is certain not to happen, its probability is zero. The definitions of probability fails when (i) number of outcomes is infinite (not exhaustive) P(1) outcomes are not equally likely.

Example: Find the chance of throwing (2) (a) four (b) an even number with an ordinary six forced die. @ No of possible outcomes = 6 no of ways of thorowing 4 = 1 Regulared chance = 7 6) up of possible outcomes = 6 no of ways of getting an even number (i.e, 2,4,6) = 3 Required chance = $\frac{3}{6} = \frac{1}{2}$ * Example: What is the chance that a leap year selected at random will contain 53 sundays? Solution: A leap year has 366 days.
So there are 52 full weaks and extra two days These two days can be OM, T (1) T, W (11) W, Tr (10) Tr Fr (0) Fr Sat (vi) Sat Sun (vi) Sun, Mon Out of these 7 cases, the last two are favourable and hence the required probability

*A five figure number is formed by the digits 0,1,2,3,4 without repetition. Find the probability that the number formed is divisible by 4. Solution! A five figured digit can be arranged in 5! ways. Out of which 4! will begin with zero. Total no of 5-digit numbers = 5!-4! = 96. These numbers are divisible by 4, if they end with 04, 12, 20, 24, 32,40. Numbers ending in 04 = 3! = 6 12 = 3!-2!= 4 20 = 3! = 624 = 3!-2! = 4 32 = 3!-2!=4 40 = 3! = 6total number of favourable ways = 30. Hence the suggisted possbability is $\frac{30}{96} = \frac{5}{16}$

* A bag contains 40 tickets numbered 1,2,3,...40 @ of which four are drawn at transform and arranged in ascending order $(t_1 < t_2 < t_3 < t_4)$. Find the probability of t_3 being 25.9 Here exhaustive number of cases = $40C_4$ If t_3 = 25, then the tickets t_1 f t_2 must come out of 24 tickets numbered 1 to 24. This can be done in 240 ways. Then to must come out of the 15 tickets numbered 26 to 40 odi This can be done in 15 G ways : probability of t_3 being $25 = \frac{25c_2 \times 15c_1}{40c_1}$ An wen contains 5 red and 10 black balls. Eight of them are placed in another wrn. What is the chance that the latter contains 2 red of 6 black balls.

the latter contains 2 feed f 6 black balls.

Soly No of ways of drawing 8 out of 15 balls 15cg.

No of ways of drawing 2 red = 5c f corresponding to these there are 10cg ways of drawing 6 black balls.

Total up of ways of drawing 2 red f t black balls = 5c x 10cg.

Tequired probability = 5c x 10cg.

KA has one share in a lottery in which there is I prize of a blanks. B has three shares in a lottery in which there are 3 prizes and 6 blanks. Conquire the probability of it's Success to that of B's success. A can draw a ticket in 3c, ways = 3 no of cases in which A can get a prize = 1 =: probability of A's success = 1/3 B can draw a ticket in & ways = 84. no of ways in which B gets all blanks = 6 = 20 in of ways of B getting a prize = 84-20=64. i probability of B's success = $\frac{64}{84} = \frac{16}{21}$. As probability of success: B's probability of success

7:16

Properties of Probability

- (i) $P(\phi) = 0$
- (i) If A and B are disjoint events/mutually exclusive then P(AUB)= P(A) + P(B)
 - (ii) If ACB, then P(A) < P(B)
 - (iv) For any event A, P(A') = 1-P(A)
- \times (For any events A and B, $P(AUB) = P(A) + P(B) P(A \cap B)$
 - (vi) PCS) = 1, where S is the entire sample space.
 - (vii) For any went A, 0 ≤ PCA) ≤ 1

vili

Addition Law of Probability

If two events A and B are numberly exclusive then P(AUB) = P(A) + P(B)

However, when A and B are not numberally exclusive, ANB = \$\phi\$, then the general law is P(AUB) = P(A) + P(B) - P(ANB).

A bag contains 20 marbles, 3 are coloured red,
6 are coloured green, 4 are coloured blue,
2 are coloured white and 5 are coloured yellow.
One ball is selected at random. Find the
probabilities of the following events.

(a) the ball is either red on green

(b) the ball is not blue

@ the ball is either red on white on blue.

(a)
$$P(RUG) = P(R) + P(G) = \frac{3}{20} + \frac{6}{20} = \frac{9}{20}$$

(b)
$$P(B') = 1 - P(B) = 1 - \frac{4}{20} = \frac{16}{20} = \frac{4}{5}$$

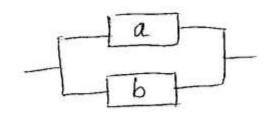
@ P(RUWUB)

The complementary event is GUYand $P(GUY) = P(G) + P(Y) = \frac{6}{20} + \frac{5}{20} = \frac{11}{20}$

:
$$P(RUWUB) = 1 - P(GUY) = 1 - \frac{11}{20} = \frac{9}{20}$$

Also, P(RUWUB) = P(R) + P(w) + P(B) $= \frac{3}{20} + \frac{2}{20} + \frac{4}{20}$

$$=\frac{9}{20}$$



The figure shows a simplified circuit in which two congonents a and b are connected in parallel. The circuit functions if either or both of the components are operational. It is known that if A is the event 'component a is operating' and B is the event 'component b is operating' then PCA)=0.99, PCB)=0.98 and PCAOB)=0.9702. Find the probability that the circuit is functioning.

The probability that the circuit is functioning is PauB). i.e, either a or 6 must be functioning if the circuit is to function.

Using P(AUB) = P(A) + P(B) - P(A)B) = 0.99 + 0.98 - 0.9702

= 0.998

Find the probability of drawing an ace or a spade on both from a deck of cards. Sol! The probability of drawing an ace from a deck of 52 cards = $\frac{4}{52}$ PCA) = $\frac{4}{52}$ The probability of drawing a card of spades = $\frac{13}{52}$ The probability of drawing an ace of spades = $\frac{1}{52}$ $P(A \cap S) = \frac{1}{52}$ The probability of drawing an ace on a spade ie P(AUS) = P(A) + P(S) - P(Ans) $=\frac{4}{52}+\frac{13}{52}-\frac{1}{52}$ $=\frac{4}{13}$

There are 20 persons 5 of them are graduates. 3 persons are randomly selected from these 20 persons. Find the probability that atleast one of the selected person is a graduate. Sol' From 20 persons, 3 persons can be selected in 20c3 ways. Thus there are 20c3 equally likely, manually exclusive and exhaustive outcomes. Since there are 15 persons who are not graduates,

P[at least one is graduate] = 1 - P[none is graduate] $=1-\frac{15C_3}{20C_3}=1-\frac{91}{228}=\frac{137}{228}=0.6$ In a college, there are five lecturers. Among them, there are doctorates. If a committee consisting three lecturers is formed, what is the porobability that atleast two of them are doctorates? Sol From 5 lecturers, 3 lecturers can be selected in 50 ways. let A: Two of the selected bectwers are doctorates. A has 3C2 X C, favourable outcomes. P(A)= 3C2 X C1 = 3x2 = 3 5c. ly B = All the three selected becturers are doctorates. Bhas 3c3 favorable outcomes. P(B) = 3c3 = 10 A f B are mutually exclusive :P[at least 2 doctorates] = P[2 or 3 doctorates] = P(AUB)=T(A)+P(B)

= 3+10 = 10

In a race, the odds in favour of the four horses H1, H2, H3, H4 are 1:4, 1:5, 1:6, 1:7 respectively. Assuming that a dead heat is not possible, find the chance that one of them wins the race.

Sol? Since it is not possible for all the horses to cover the same distance in the same hime, the events are mutually exclusive. Same time, the events are mutually exclusive. If P1, P2, P3, P4 be the probabilities of winning of the horses H1, H2, H3, H4, respectively, then of the horses H1, H2, H3, H4, respectively, then

$$P_1 = \frac{1}{1+4} = \frac{1}{5}$$
, $P_2 = \frac{1}{1+5} = \frac{1}{6}$
 $P_3 = \frac{1}{1+6} = \frac{1}{7}$, $P_4 = \frac{1}{1+7} = \frac{1}{8}$

Hence that chance that one of them wins

P(H₂) + P(H₂) + P(H₃) + P(H₄)

= P₁ + P₂ + P₃ + P₄

= $\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8}$ = $\frac{533}{840}$

Conditional Porobability. Two events are said to be independent, if happening on failure of one does not affect the happening on faither of the other. Otherwise the events are said to be dependent. For two dependent events A and B, the symbol P(BIA) denotes the porobability of occurrence of B, when A has already occurred. It is known as the conditional probability and is read as a probability of B given A! and it is defined as $P(B|A) = \frac{P(A\cap B)}{P(A)} \Rightarrow P(A\cap B) = P(A) \cdot P(B|A)$ If A and B are independent events, occurrence of B will be independent of occurrence of A. Therefore, the conditional and unconditional perobabilities are equal. That is P(B|A) = P(B). then $P(B) = \frac{P(A \cap B)}{P(A)}$ $\Rightarrow P(A \cap B) = P(A) \cdot P(B)$ Multiplication Theorem For two dependent events A and B, [where occurrence of B depends on A]

Then P(ANB) = P(A), P(BIA) From two independent events A and B, P(AnB) = P(A) . P(B)

*Two cards are drawn in succession from a pack of 52 cards. Find the chance that the first is a king and the second a queen if the first card is (1) replaced (i) not replaced. Solution: (1) The perobability of decawing a king FG 4 - 13.

If the cord is replaced, the pack will again have 52 cards so that the probability of drawing a queen is $P(0) = \frac{4}{52} = \frac{1}{13}$ The two events being Independent, the perobability of drawing both cards in succession = P(K) x P(Q) = 13 × 13 (i) The probability of drawing a king PCk)= $\frac{4}{52} = \overline{13}$ If the coord is not suplaced, the pack will have 51 cards only, so that the chance of drawing a green is part of the spart of the spart

queen ispending of drawing both cards = 13x 4= 4

Hence the probability of drawing both cards = 13x 4= 4

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A pain of dice is tossed twice. Find the ? probability of scoring 7 points @ once, (b) at least once @ thice. In a single toss of two dice, the sum 7 can be detained as (1,6), (2,5), (3,4), (4,3), (5,2), (6,1) in 6 ways, so that the probability of getting $7 = \frac{6}{36} = \frac{1}{6}$ The probability of not getting $7 = 1 - \frac{1}{6} = \frac{5}{6}$. (a) The probability of getting 7 in the first toss $\zeta = \frac{1}{6} \times \frac{5}{6} = \frac{5}{36}$ and not getting 7 in the second toss Similarly, the perobability of not getting 7 in first toss $\frac{5}{6} \times \frac{1}{6} = \frac{5}{36}$ and getting 7 in the second toss The required probability of occurance of $J = \frac{5}{36} + \frac{5}{36} = \frac{10}{36}$ (b) The probability of not getting 7 on either toss = $\frac{5}{6} \times \frac{5}{6} = \frac{25}{36}$. The probability of not getting 7 on either toss = $\frac{5}{6} \times \frac{5}{6} = \frac{25}{36}$ The neguined psubability of getting $\zeta = 1 - \frac{25}{36} = \frac{11}{36}$ 7 atleast once The probability of getting 7 in $3 = \frac{1}{6} \times \frac{1}{6} = \frac{1}{36}$

both tosses

A box A contains 2 white & 4 black balls. Another box B contains 5 white & 7 black balls A ball is transferred from the box A to the box B. Then a ball is drawn from the box B. Find the probability that it is white.

The perobability of drawing a white ball from box B will depend on whether the transferred ball is black on white.

If a black ball is transferred, its probability is 4.

There are now 5 white of 8 black balls in the box B. Then the probability of drawing white ball from box B = 13 There the perobability of drawing a white ball from There the perobability of drawing a white ball from win B, if the tonansferred ball is black = 4 x 5= 10 39

Similarly the perobability of drawing a white ball from win B, if the transferred ball is white

Hence the sequired probability = $\frac{10}{39} + \frac{2}{13} = \frac{16}{39}$

A card is drawn at random from a pack of cards.

(i) what is the probability that it is a heart?

(i) If it is known that the card drawn is red, what is the perobability that it is a heart?

Sol? let A = coord drawn is ned

B: coord drawn is heart.

 $P(A) = \frac{26}{52}$

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

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

(1) The unconditional probability of drawing a heart is $P(B) = \frac{13}{52}$

(1) The conditional probability of drawing a heart given that it is red card is

 $P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{13/52}{26/52} = \frac{1}{2}$

*Cover P(A) =
$$\frac{1}{4}$$
 P(B) = $\frac{1}{3}$ $\frac{1}{7}$ P(AUB) = $\frac{1}{2}$, evaluate P(A|B), P(B|A), P(ANB') $\frac{1}{7}$ P(AUB) = P(A) + P(B) - P(ANB)
$$\frac{1}{2} = \frac{1}{4} + \frac{1}{3} - P(ANB')$$

$$\Rightarrow P(ANB) = -\left(\frac{1}{2} - \frac{1}{4} - \frac{1}{3}\right)$$

$$\Rightarrow$$
 P(AnB) = $-\left(\frac{1}{2} - \frac{1}{4} - \frac{1}{3}\right)$

(1)
$$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{1/12}{1/3} = \frac{1}{4}$$

= 12

(i)
$$P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{1/12}{1/4} = \frac{1}{3}$$

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

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

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

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

$$= \frac{1/6}{1-P(B)}$$

$$=\frac{1/6}{1-1/3}$$

$$=\frac{1}{4}$$

* If P(A) = 0.8, P(B) = 0.5 and P(AUB) = 0.9, find P(A|B). Agre A and B independent events? (P(AUB) = P(A) + P(B) - P(ANB) 0.9 = 0.8 +0.5 - P(ANB) => P(ANB) =-(0.9-0.8-0.5) Also $P(A|B) = \frac{P(A \cap B)}{P(B)}$ $=\frac{0.4}{0.5}$ P(A/B) = 0.8

.. P(A|B) = 0.8 = P(A), we can say that A and B are independent.



Baye's Theorem! Suppose that A, B1, B2, ..., Bn are events from a sample space S. Suppose that i=1 Bi = S and that BinBj = \$p for all i + j. Suppose P(A)>0, and P(Bj)>0 for all j. Then for all j: P(B, |A) = P(A|B;) P(B;) Proof + $P(B_j|A) = \frac{P(B_j \cap A)}{P(A)}$ P(A|B_i)P(B_j)

P(A)

P(A)

P(A)

P(A)

P(A)

P(A) A can be written as $A = \hat{U}(A \cap B_i) \begin{bmatrix} \vdots & \hat{U} B_i = S \\ \beta & B_i \cap B_j = \emptyset \end{bmatrix}$ Then $P(A) = P(U(A\cap B_i))$ = P(ANB1)+P(ANB2)+....+P(ANBn) (By addition theorem) = E P(AnBi) = E PCARIPCBI) $-: 0 \Rightarrow P(B_j|A) = \frac{P(A|B_j) P(B_j)}{\sum_{i=1}^{k} P(A|B_i) P(B_i)}$

Three machines M1, M2 and M3 produce identical items. Three machines M1, M2 and M3 produce identical items. Of their respective output 5%, 4% f 3% of items are faulty. On a certain day, M1 has produced are faulty. On a certain day, M2 has produced 30% and M3 the remainder. An item selected at random and M3 the remainder. An item selected at random is found to be faulty. What are the chances is found to be faulty. What are the chances that it was produced by the machine with the highest output?

Gol? Let the event of drawing a faulty item from Let the event any of the machines be A, and the event any of item drawn at random was produced that an item drawn at random was produced by Mi be Bi. We have to find P(BilA) for which we proceed as follows:

The highest output being from M3, the required probability = $\frac{0.0135}{0.038} = 0.355$

* There are three bags; first containing I white, (3) 2 red, 3 green balls; second 2 white, 3 red, I green balls and third 3 white, I red, 2 green balls. Two balls are drawn from a bag chosen at random. These are found to be one white and one ned. Find the probability that the balls so drawn came from the second bag.

Soli)
Let B1, B2, B3 pertain to the first, second, third bags chosen and A- the two balls are white fixed.

$$P(B_1) = P(B_2) = P(B_3) = \frac{1}{3}$$

P(A/B₁) = P (a white and a red ball are drawn from first bag)

$$\frac{\pm \frac{c_1 \times \frac{2c_1}{6c_2}}{6c_2} = \frac{2}{15}}{\frac{2c_1 \times 3c_1}{6c_2}} = \frac{2}{5}$$

$$P(A|B_2) = \frac{\frac{2c_1 \times 3c_1}{6c_2}}{\frac{2c_1 \times c_1}{6c_2}} = \frac{1}{5}$$

$$P(A|B_3) = \frac{3c_1 \times c_1}{6c_2} = \frac{1}{5}$$

$$P(B_2) P(A|B_2)$$

By Baye's theorem, P(B2/A) = P(B)P(A/B)+P(B)P(A/B)+P(B) P(A/B3)

*You go to see the doctor about an ingrowing toerail.

The doctor selects you at random to have a blood test for swine flue, which for the purposes of this exercise we will say is currently suspected to affect 1 in 10,000 people in Anstralia. The test is 99% accurate, in the sense that the probability of a false positive is 1%. The probability of a false negative is zero. You test positive what is the new porobability that you have a swine flue? Let P(T) be the probability of a positive test.

Let P(T) be the probability of a positive test. We want to know P(B|T) P(TB) P(B)
From Baye's theorem P(B|T) = P(TB) P(T) P(TB) P(B) + P(TING) P(NB) where P(N) is the perobability of not having swine flue P(B) = 10,000 = 0.0001 (a priori probability you have P(N\$) = 1-0.0001 = 0.9999 P(T/8) = 1 (if you have swine flu the test is always positive) P(T/NB)= 0.01 (1% chance of a false positive) 1. P(B)T) = 1 x 0.0001 = 0.01 x 0.9999 = 0.01 is even though the test was positive your chance of having swinefline

A factory uses three machines X, Y, Z to produce to cortain items. 1) Machine x produces 50 percent of the items of which 3 percent are defective.

(2) Machine y produces 30 percent of the items of which 4 percent are defective. (ii) Machine Z produces 20 percent of the items of which 5 percent are defective. Suppose a defective item is found among the output. Find the probability that it came from each of the machines.

X Y Z $P(\mathbf{p}_{i})$ 0.50 0.30 0.20 Sum = 1 $P(\mathbf{p}_{i}|\mathbf{p}_{i})$ 0.03 0.04 0.05 $P(P_{i})P(\mathbf{p}_{i}|\mathbf{p}_{i})$ 0.015 0.012 0.010 Sum = 0.037 $P(P_{i}|\mathbf{p}_{i})$ $\frac{0.015}{0.037}$ $\frac{0.012}{0.037}$ $\frac{0.010}{0.037}$ 40.5% 32.5% 27.0%

* Of the 3 men, the chances that a politician, a businessman and an academician will be appointed as a vice-chancellor of a university are 0.50, 0.30 and 0.20 respectively. Probability that research is promoted by these people if they are appointed as V.C are 0.3, 0.7 f 0.8 respectively. @ Determine the probability that research is promoted in the university, 6 If research is promoted in the university, what is the probability that the v.c is an Dacadeniciana (i) businessmann. P(Ai) 0.50 0.20 0.7 P(R/Ai) 0.3 P(Ai)P(RAi) 0.15 0.21 0.16 Sum= 0.52 P(AilR) 0.28846 0.4038 0.30769

of girls are studying mathematics. The girls constitute 60% of the student body. @ what is the porobability that mathematics is being studied? (b) If a student is selected at random and is found to be studying Mathematics, find the probability that the student is algorial (1) a boy. sum = 1P(Bi) 0.4 100 0.6 0.10 P(M/Bi) 0.25 0.06 P(Bi) P(M/Bi) 0.1 sum=0.16 0.06 P (Bi/M) 0.375 0.625

(a) P(M)= 0.16

(B) P(B; M) = 0.375 (B) P(B; M) = 0.625 *For a certain binary communication channel, the perobability that a transmitted o' is received as a o' is 0.95 and the probability that a transmitted i' is received as i' is 0.90.

If the perobability that a o' is transmitted is 1, find the probability that (i) a i' is received 0.4, find the probability that (i) a i' is received o.4, find the probability that (i) a i' is received o.4 i' was transmitted given that a i' was received.

$$P(B_i)$$
 0.4 0.6 $Sum = 1$
 $P(R|B_i)$ 0.40 0.90

 $P(B_i)P(R|B_i)$ 0.54 $Sum = 0.56$
 $P(B_i)P(R|B_i)$ 0.02 0.54

 $P(B_i|R)$ 0.02 0.54

 $O(B_i)P(R|B_i)$ 0.056 0.56

 $O(B_i)P(B_i)$ 0.0357 0.9643

(1) (2) = 0.56

(i) \$ (BilR) = 0.9643