

10/02/2020

Conditional Probability

1) We have two boxes A and B. A box contains 100 gold coins. Box B contains 50 gold and 50 silver coins. You randomly choose a box to open and then randomly choose a coin from that box.

If the coin you chose is gold then what is the probability that you chose box A.

2) If a single card is drawn from a standard deck of playing cards and it is a face card then what is the probability that it is a King.

3) A factory production line is manufacturing bolts using 3 machines A, B and C. Of the total output machine A is responsible for 25%, machine B is for 35% and m/c C for the rest. It is known from previous experience with the machines that 5% of the output from A is defective, 4% from m/c B and 2% from m/c C. A bolt is chosen at random from the production line and found to be defective. What is the probability that it came from m/c A, B and C.

4) An engineering company advertises a job in 3 papers A, B and C. It is known that these papers attract undergraduate readerships in the proportion of 2:3:1. The probabilities that an engineering undergraduate sees and replies to the job advertisement in these papers are 0.002, 0.001 & 0.005 respectively. Assume that the undergraduate sees only 1 job

$$\frac{2}{6} \quad \frac{3}{6} \quad \frac{1}{6} \quad \frac{1}{3} \quad \frac{1}{2} \quad \frac{1}{6}$$

advertisement —

i) If the engineering company receives only 1 reply to its advertisements calculate the probability that the applicant has seen the job advertised in place A, B and C. (Q-1)

ii) If the company receives two replies what is the probability that both applicants saw the job advertised in paper A.

Baye's Theorem :-

$$P(A/B) = \frac{P(B/A) P(A)}{P(B)}$$

$P(A/B)$

The likelihood of event A occurring, given that B is true.

$P(B/A) \rightarrow$ likelihood of event B occurring, given that A is true.

$P(A)$ & $P(B)$ probabi

Extended version of Baye's theorem :-

~~$$P(A/B) = \frac{P(B/A) P(A)}{P(B/A) P}$$~~

$$P(A/B) = \frac{P(B/A) P(A)}{P(B/A) P(A) + P(C/A) \cdot P(C) + P(D/A) P(D)}$$

$$P(F/T) = \frac{P(T/F) P(F)}{P(T/F) P(F) + P(T/M) P(M)}$$

$$\begin{aligned} \text{Q-1)} \quad P(A/G) &= \frac{P(G/A) P(A)}{P(G)} \\ &= \frac{1 \cdot 1/2}{150/200} = \frac{1/2}{3/4} \\ &\Rightarrow \frac{1}{2} \times \frac{4}{3} \Rightarrow \frac{2}{3} \end{aligned}$$

(when one event is dependent on other).

Q-3) Let, \downarrow event
D = bolt is defective

A = bolt from A
B = bolt from B
C = bolt from C

$$P(A) = \frac{1}{4} = 0.25$$

$$P(B) = 0.35$$

$$P(C) = 0.40$$

$$P(D/A) = 0.05, \quad P(D/B) = 0.04, \quad P(D/C) = 0.02$$

$$P(A/D) = \frac{P(D/A) \cdot P(A)}{P(D/A) \cdot P(A) + P(D/B) \cdot P(B) + P(D/C) \cdot P(C)}$$

$$\begin{aligned} &= \frac{0.05 \times 0.25}{0.05 \times 0.25 + 0.04 \times 0.35 + 0.02 \times 0.40} \\ &\Rightarrow \frac{0.0125}{0.0125 + 0.0140 + 0.0080} = \frac{0.0125}{0.0345} = 0.362 \end{aligned}$$

$$P(B/D) = \frac{P(D/B) \cdot P(B)}{P(D/A)P(A) + P(D/B)P(B) + P(D/C)P(C)}$$

$$= \frac{0.04 \times 0.35}{0.0345} = \frac{0.0140}{0.0345} = 0.4058$$

$$P(C/D) = \frac{P(D/C) \cdot P(C)}{P(D/A)P(A) + P(D/B)P(B) + P(D/C)P(C)}$$

$$= \frac{0.0080}{0.0345} = 0.2318$$

$$Q-2) P(\text{King/Face}) = \frac{P(F/K) \cdot P(K)}{P(F)}$$

$$P(K) = \frac{1}{13} \quad P(F) = \frac{12}{52} = \frac{3}{13}$$

$$\Rightarrow \frac{1 \cdot \frac{1}{13}}{\frac{3}{13}} \Rightarrow 1 \times \frac{1}{13} \times \frac{13}{3} = \frac{1}{3} \text{ Ans.}$$

If two events ~~are~~ A and B are independent

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

If A_1, A_2, \dots, A_n are independent then

$$P(A_1 \cup A_2 \cup A_3 \dots \cup A_n) = 1 - [(1 - P(A_1)) \cdot (1 - P(A_2)) \cdot (1 - P(A_3)) \dots (1 - P(A_n))]$$

Ex: Suppose that the probability of being killed in a single flight is $P_c = \frac{1}{4 \times 10^6}$ based on available

statistics. Assume the different flights are independent. If a businessman takes 20 flights per year what is the probability that he is killed in a plane crash within next 20 years (Let's assume he will not die because of another reasons in next 20 years)

Solⁿ Probability of being killed $= P_c = \frac{1}{4 \times 10^6}$

Probability of survival $= P_s = 1 - P_c$

In next 20 years, he takes 400 flights then \rightarrow
 $P_s \times P_s \times P_s \times P_s \times \dots$ 400 times

$\rightarrow (1 - P_c)^{400}$

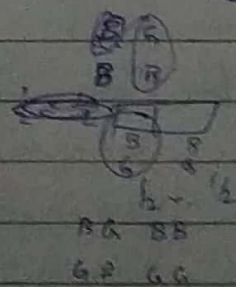
Probability of survival for next 20 years,

$\rightarrow \left(1 - \frac{1}{4 \times 10^6}\right)^{400}$

Q \rightarrow A couple has 2 children the older of which is a boy
 what is the probability that they have 2 boys?

Solⁿ A \rightarrow both children are boys.

B \rightarrow the older child is boy.



$$P(A/B) = \frac{P(B/A) \cdot P(A)}{P(B)} = \frac{1 \cdot \left(\frac{1}{2} \times \frac{1}{2}\right)}{1/2}$$

$\rightarrow \frac{1}{4} \times 2 \Rightarrow \frac{1}{2}$ Ans

(Last wk)

- Q-4) \bullet A = candidate from A
 B = candidate from B
 C = candidate from C
 R = candidate Replies.

$$[A] \quad P(A/R) = \frac{P(R/A) \cdot P(A)}{P(R/A) \cdot P(A) + P(R/B) \cdot P(B) + P(R/C) \cdot P(C)}$$

$$P(R/A) \cdot P(A) + P(R/B) \cdot P(B) + P(R/C) \cdot P(C)$$

$$P(R/A) = 0.002$$

$$P(R/B) = 0.001$$

PC

Q → Two basketball players play a game in which they alternately shoot a basketball at a hoop. The first one to make a basket wins the game. On each shot Player 1 (the one who shot first) has probability P_1 of success while Player 2 has probability P_2 of success. The shots are assumed to be independent.

- i) Find $P(W_1)$ the probability that Player 1 wins the game.
- ii) For what values of P_1 and P_2 is this a fair game i.e., each player has a 50% chance of winning the game.

Q- A box contains 3 coins, ^{coins} 2 regular & 1 fake two headed coin.

- i) You pick a coin at random and toss it. What is the probability that it lands heads up.
 ii) and gets head, what is the probability that it is the two headed coin.

~~Solⁿ i) $P(H_1) = \frac{1}{2}$, $P(H_2) = \frac{1}{2}$, $P(H_3) = 1$~~

$PQ = \frac{2}{3} \times \frac{1}{2} + \frac{2}{3} \times 1 \Rightarrow \frac{1}{6} + \frac{1}{3} \Rightarrow \frac{1+2}{6} = \frac{3}{6}$

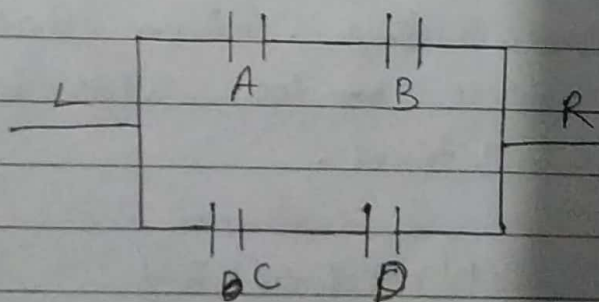
~~$\frac{2}{3} + \frac{2}{3}$~~

$\frac{2}{3} \times \frac{1}{2} + \frac{1}{3} \times 1 \Rightarrow \frac{1}{3} + \frac{1}{3} = \frac{2}{3}$

Where

Test

Q- The probability that each relay close in the circuit shown below is $\frac{1}{2}$. Assuming that each relay functions independently of the others. Find the probability that current can flow from L to R.



- A & B close
- C & D close
- A, B & C close
- A, B & D close
- A, C & D close
- C, D & B close
- A, B, C & D close

Q-2) A garbage m/c keeps a box of good springs to use as replacements on customer's car. The box contains 5 springs. A colleague thinking that the springs are for scrap, put 3 faulty springs into the box. The m/c

picks two springs out of the box while servicing a car. Find the probability that

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(i) The first spring drawn is faulty

(ii) The second spring drawn is faulty.

Solⁿ ~~Probability that relay not close = $1 - P$~~
~~Probability of relay to be close = P~~

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

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

$$\Rightarrow p^2 + p^2 - p^4$$

$$= 2p^2 - p^4.$$

Solⁿ (i) Total springs = 8

Total faulty springs = 3

$$P = \frac{3}{8}$$

$$1 - \frac{3}{8} = \frac{5}{8}$$

$$(ii) \frac{4}{7} + \frac{2}{7} + \frac{8}{49}$$

$$(ii) \frac{5}{8} \times \frac{3}{7} + \frac{3}{8} \times \frac{2}{7} \Rightarrow \frac{21}{56} = \frac{3}{8}$$

Q72) A coin is tossed until a head appears or until it has been tossed 3 times. Given that head does not occur on the first toss, what is the probability that coin is tossed 3 times.

Solⁿ $P(\text{Head}) = \frac{1}{2}$ $P(\text{not head}) = \frac{1}{2}$

Event A = coin is tossed 3 times. = $\frac{1}{2}$

Event B = No head on first toss. = $\frac{1}{2}$

Conditional Probability

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

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



$$P(B) = P(TH) + P(TTH) + P(TTT) \\ = \frac{1}{4} + \frac{1}{8} + \frac{1}{8} = \frac{1}{2}$$

$$P(A) = \{TTH, TTT\} \\ = \frac{1}{8} + \frac{1}{8} = \frac{1}{4}$$

$$P(A/B) = \frac{P(A \cap B)}{P(B)} = \frac{\frac{2}{8}}{\frac{1}{2}} = \frac{1}{4} \times 2 = \frac{1}{2}$$

Q. Assume that certain school contains equal no. of female and male students. 5% of the male population is football players find the probability that a randomly selected student is a football player male.

Soln: F = Football player
 M = Male player

$$P(F/M) = \frac{5}{100} = \frac{1}{20}$$

$$P(M) = \frac{1}{2} \quad P(F/M) = \frac{P(F \cap M)}{P(M)} \\ = \frac{1}{20} \times 2 = P(F \cap M) \Rightarrow \frac{1}{10} = 0.1$$

$$P(F/M) = \frac{P(F \cap M)}{P(M)}$$

$$\frac{1}{20} = \frac{P(F \cap M)}{\frac{1}{2}} \Rightarrow P(F \cap M) = \frac{1}{40}$$

$$\Rightarrow P(F \cap M) = \underline{0.025}$$

Q → What is the probability that a positive integer selected at random from the set of positive integers not exceeding 100 is divisible by either 2 or 5.

$$P(E_1 \cup E_2) = P(E_1) + P(E_2) - P(E_1 \cap E_2)$$

E_1 : No. divisible by 2

E_2 : No. divisible by 5

$$P(E_1) = \frac{50}{100}$$

$$P(E_2) = \frac{20}{100}$$

$$P(E_1 \cap E_2) = \frac{10}{100}$$

$$\Rightarrow P(E_1 \cup E_2) = \frac{50}{100} + \frac{20}{100} - \frac{10}{100}$$

$$\Rightarrow \frac{60}{100} = \frac{6}{10} = \frac{3}{5} \text{ Ans}$$

Workex Prove by Induction

A Prove by mathematical induction that $P(n)$ is true for every positive integer n consists of two steps

(i) Basic step

The proposition $P(1)$ is ~~trig~~ shown to be true.

(ii) Inductive step

The proposition $P(k)$ has to be true,
 $P(k) \rightarrow P(k+1)$

It is true for every positive integer k
 ~~k is inductive hypothesis.~~

where k is known as inductive hypothesis.

Q → i) Using mathematical induction prove that the sum of the first n odd positive integers is n^2 .

Solⁿ - i) ~~Q~~ $P(n) = n^2$

$$\begin{aligned} & \cancel{1^2 + 2^2 + 3^2 + \dots + (n-1)^2 + n^2} \\ & \cancel{1^2 + 3^2 + 5^2 + \dots + (2n-1)^2 = n^2} \end{aligned}$$

$$1 + 3 + 5 + \dots + (2n-1) = n^2$$

(i) Basic step:

$$P(n) = \cancel{P(1)} = 2(1) - 1 \Rightarrow 1 =$$

Let $n = 1$

$$\text{then } P(n) = 2(1) - 1 = 1 = n^2$$

So, $P(1)$ is true.

(ii) Now

Let $n = k$

$$P(k) = 1 + 3 + 5 + \dots + (2k-1) = k^2 \text{ be true}$$

Now,

Let's assume $P(k)$ is true, i.e.,

$$1 + 3 + 5 + \dots + (2k-1) = k^2 \text{ is true.}$$

Now,

Consider $P(k+1)$, the sum of first $k+1$ positive ^{odd} integers,

$$\Rightarrow 1 + 3 + 5 + \dots + 2(k+1) - 1$$

$$\Rightarrow 1 + 3 + 5 + \dots +$$

$$P(k+1): 1 + 3 + 5 + \dots + (2k-1) + [2(k+1) - 1]$$

$$\Rightarrow k^2 + 2k + 1 \Rightarrow (k+1)^2$$

proved



Q → Prove for all $n \geq 1$, $n^3 + 2n$ is a multiple of 3.

Solⁿ $P(n): n^3 + 2n$ is multiple of 3 $\Rightarrow 3n$.

Now, $P(n)$

for $n=1$,

$$n^3 + 2n = 1^3 + 2 \times 1 = 3$$

which is divisible by 3 So,

$P(1)$ is true.

Now, Let's assume $P(k)$ is true,

$\Rightarrow k^3 + 2k$ is multiple of 3 $\Rightarrow 3X$

$$\Rightarrow \frac{3(k^3 + 2k)}{3} = 3X$$

Consider $P(k+1)$ is also true,

$P(k+1):$

$$(k+1)^3 + 2(k+1)$$

$$= k^3 + 1 + 3k(k+1) + 2k + 2$$

$$= k^3 + 1 + 3k^2 + 3k + 2k + 2$$

$$= k^3 + 3 + 3k^2 + 3k + 2k$$

$$\Rightarrow \underline{k^3 + 2k + 3 + 3k^2 + 3k}$$

$$\Rightarrow k^3 + 2k + 3(k^2 + k + 1)$$

$$\Rightarrow \cancel{3X} + 3(k^2 + k + 1)$$

$$\Rightarrow 3(X + k^2 + k + 1)$$

which is a multiple of 3

So, $P(k+1)$ is true.

Hence, $n^3 + 2n$ is a multiple of 3 for all $n \geq 1$

Q → A Prove by mathematical induction that,

$$1^2 + 2^2 + 3^2 + \dots + n^2 = \frac{n(n+1)(n+1)}{6} \text{ for all } n \in \mathbb{N}$$

Solⁿ Let, $P(n)$ be the statement,

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Q-13 Prove that

$1+2+2^2+\dots+2^n = 2^{n+1}-1$ for all non-negative integer n .

Solⁿ Let $P(n)$ be the statement,

$$P(n): 1^2+2^2+3^2+\dots+n^2 = \frac{n(n+1)(2n+1)}{6}$$

Now, for $n=1$

$$\frac{n(n+1)(2n+1)}{6} = \frac{1(1+1)(2 \times 1+1)}{6} = \frac{1 \times 2 \times 3}{6} = \underline{\underline{1}}$$

So, $P(1)$ is true,

Now, Let's assume $P(k)$ is true,

So,

$$1^2+2^2+3^2+\dots+k^2 = \frac{k(k+1)(2k+1)}{6}$$

Now,

$$\Rightarrow \frac{k+1}{6} (k+1)$$

Let $P(k+1)$ is also true when $P(k)$ is true

$$\Rightarrow 1^2+2^2+3^2+\dots+k^2+(k+1)^2$$

$$\Rightarrow \frac{k(k+1)(2k+1)}{6} + (k+1)^2$$

$$\frac{k+1}{6} (k+2)(2(k+1)+1)$$

$$\Rightarrow \frac{k(k+1)(2k+1) + 6(k+1)^2}{6}$$

$$\Rightarrow \frac{(k+1)[k(2k+1) + 6k+6]}{6} \Rightarrow \frac{(k+1)[2k^2+k+6k+6]}{6}$$

$$\Rightarrow \frac{(k+1)[2k^2+7k+6]}{6}$$

$$2k^2+4k+3k+6$$

$$\frac{(k+1)[2k^2+4k+3k+6]}{6}$$

$$\frac{(k+1)[2k(k+2)+3(k+2)]}{6} \Rightarrow \frac{(k+1)(k+2)(2k+3)}{6}$$

proved

Q → Using mathematical induction for $n > 1$

$$\frac{1}{\sqrt{1}} + \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \dots + \frac{1}{\sqrt{n}} > \sqrt{n}$$

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~~Solⁿ → $1 + 2 + 2^2 + \dots + 2^n = 2^{n+1} - 1$~~

~~Let $P(n)$ be the statement,~~

~~So,~~

~~for $n = 1$~~

~~$P(n) :$~~

~~$2^{n+1} - 1 \Rightarrow 2^{1+1} - 1 \Rightarrow 4 - 1 \Rightarrow \textcircled{3}$~~

Q → To prove the inequality $n < 2^n$.