

# Question 1

A box contains  $b$  white and  $n$  black balls. A ball is drawn and replaced with  $d + 1$  of the same color, where  $d$  is a positive integer. Compute the probability that the first drawn ball was black, given that the second draw was black.

Let  $\text{black}$  and  $\text{white}$  denote the white and black ball drawn outcome respectively, then we have the probability space:

$$\begin{aligned}\Omega &= \{\text{black}, \text{white}\} \\ \mathcal{F} &= \mathcal{P}(\Omega) \\ \mathbb{P}\end{aligned}$$

Let  $A_{\text{black}}$  and  $A_{\text{white}}$  be the events that the white and black balls was drawn in the first draw respectively, then we have:

$$\mathbb{P}(A_{\text{black}}) = \frac{n}{n + b}$$

$$\mathbb{P}(A_{\text{white}}) = \frac{b}{n + b}$$

Let  $B_{\text{black}}$  be the event that the black ball was drawn in the second draw, then we have:

$$\mathbb{P}_{A_{\text{black}}}(B_{\text{black}}) = \frac{n + d}{n + b + d}$$

$$\mathbb{P}_{A_{\text{white}}}(B_{\text{black}}) = \frac{n}{n + b + d}$$

We know that:

$$\mathbb{P}(A_{black} \cup A_{white}) = 1$$

Then we have:

$$\begin{aligned}\mathbb{P}(B_{black}) &= \mathbb{P}((A_{black} \cup A_{white}) \cap B_{black}) \\ &= \mathbb{P}((A_{black} \cap B_{black}) \cup (A_{white} \cap B_{black})) \\ &= \mathbb{P}(A_{black} \cap B_{black}) + \mathbb{P}(A_{white} \cap B_{black}) \\ &= \mathbb{P}(A_{black})\mathbb{P}_{A_{black}}(B_{black}) + \mathbb{P}(A_{white})\mathbb{P}_{A_{white}}(B_{black}) \\ &= \frac{n(n+d) + nb}{(n+b)(n+b+d)}\end{aligned}$$

Then we have:

$$\mathbb{P}_{B_{black}}(A_{black}) = \frac{\mathbb{P}_{A_{black}}(B_{black})\mathbb{P}(A_{black})}{\mathbb{P}(B_{black})} = \frac{n+d}{n+d+b}$$

**Answer**

- $\mathbb{P}_{B_{black}}(A_{black}) = \frac{n+d}{n+d+b}$

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