Assignment 1

AI1110: Probability and Random Variables
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12.13.3.4: Question: In answering a question on a multiple choice test, a student either knows the answer or guesses. Let 3/4 be the probability that he knows the answer and 1/4 be the probability that he guesses.Assuming that a student who guesses at the answer will be correct with probability 1/4.What is the probability that the student knows the answer given that he answered it correctly?

Answer: 0.936

Solution: Let K be the random variable that represents whether the student knows the answer or not. If K=1, the student knows the answer, and if K=0, the student guesses. Let C be the random variable that represents whether the student answered the question correctly or not. If C=1, the student answered correctly, and if C=0, the student answered incorrectly. We want to find the conditional probability P(K=1—C=1), which is the probability that the student knows the answer given that he answered correctly.
We are given that:

$$Pr(K = 1) = \frac{3}{4} \tag{1}$$

$$Pr(K = 0) = \frac{1}{4} \tag{2}$$

$$Pr(C = 1|K = 1) = 1 \tag{3}$$

$$Pr(C = 1|K = 0) = \frac{1}{4} \tag{4}$$

$$\tag{5}$$

- Pr(K=1) = probability that the student knows the answer
- Pr(K=0) = probability of that student guesses
- Pr(C=1—K=1)= the probability that the student answers correctly given that he knows the answer
- Pr(C=1—K=0)= the probability that the student answers correctly given that he guesses
- We can use the moment generating function (MGF) of K to find P(K=1—C=1).
- The MGF of K is given by:

$$M_K(t) = E[e^{tK}]$$

- Using the given probabilities, we can compute the expected value of $[e^{tK}]$

$$E[e^{tK}] = e^t \cdot P(K = 1) + P(K = 0) = 3/4 \cdot e^t + 1/4$$

- Now, we can use Bayes' theorem and the MGF of K to find P(K=1—C=1):

$$Pr(K = 1|C = 1) = P(C = 1|K = 1) \cdot P\frac{K = 1}{C = 1}$$

$$Pr = M_K(t = 1) \cdot (P\frac{K = 1}{t = 1}) \cdot P(K = 1) + M_K(t = 0) \cdot P(K = 0))$$

$$Pr = (3/4 \cdot e^1 + 1/4 \cdot e^0) \cdot 3/4/(3/4 \cdot e^1 + 1/4 \cdot e^0) \cdot 3/4 + (1/4 \cdot e^1 + 3/4 \cdot e^0) \cdot 1/4)$$

$$Pr = 3 \cdot e/(3 \cdot e + 1)$$

$$Pr = 0.936$$

Therefore, the probability that the student knows the answer given that he answered it correctly is approximately 0.936.