

# Problem Set 1.

## Problem 1

$$(a) \quad \forall w \in B \quad \Pr\{w\} \geq 0 \rightarrow \forall w \in B \quad \frac{\Pr\{w\}}{\Pr\{B\}} \geq 0$$

$$\sum_{w \in B} \Pr\{w\} = \Pr\{B\} \rightarrow \sum_{w \in B} P_B(w) = 1$$

(b)

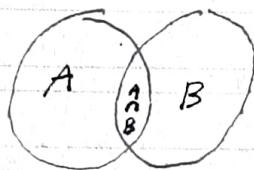
assume  $A$  is any Event,  $A \subseteq S$ .

$$\Pr_B\{A\} = \frac{\Pr\{A \cap B\}}{\Pr\{B\}} = \sum_{w \in A} \Pr_B\{w\}$$

$$= \sum_{w \in A \cap B} \frac{\Pr\{w\}}{\Pr\{B\}}$$

## Problem 2

(a)



$$\Pr\{A \cup B\} = \Pr\{A - B\} + \Pr\{A \cap B\}$$

~~Not~~



$$\Pr\{\bar{A}\} = \Pr\{S\} - \Pr\{A\}$$

$$= 1 - \Pr\{A\}$$

$$\Pr\{A \cup B\} = \Pr\{A\} + \Pr\{B - A\}$$

$$= \Pr\{A\} + \Pr\{B\} - \Pr\{A \cap B\}$$

$$\Pr\{A \cup B\} = \Pr\{A\} + \Pr\{B\} - \Pr\{A \cap B\} \\ \leq \Pr\{A\} + \Pr\{B\}$$

$$\Pr\{A\} = \Pr\{B\} - \Pr\{B - A\} \\ = \Pr\{B\} - \Pr\{B\} + \Pr\{A \cap B\} \\ = \Pr\{A \cap B\} \leq \Pr\{B\}$$

(b) Proof. (by Induction)

$$\text{I.H. } P(n) ::= \Pr\left(\bigcup_{i=1}^n A_i\right) \leq \sum_{i=1}^n \Pr(A_i)$$

$$\text{B.C. } P(1) ::= \Pr(A_1) = \Pr(A_1) \checkmark$$

I.S. assume  $P(n)$ .

$$\Pr\left(\bigcup_{i=1}^{n+1} A_i\right) = \Pr(A_1 \cup \dots \cup A_n) \\ + \Pr(A_{n+1}) \\ - \Pr(A_1 \cup \dots \cup A_n \cap A_{n+1}) \\ \leq \sum_{i=1}^{n+1} \Pr(A_i) \checkmark$$

□



# Problem 3

A

	2	4
2	6	8
	8	9
6	8	8
	12	13
2	9	13
7	13	14

B

	1	3
1	5	8
	10	6
5	10	14
	14	10
9	10	14
	14	18

C

	3	6
3	4	7
	8	11
4	3	7
	8	12
8	11	12
	12	16

$$Pr(C > A) = \frac{1}{81} (1 + 1 + 5 + 1 + 5 + 5 + 5 + 5 + 9) = \frac{37}{81}$$

$$Pr(C = A) = \frac{1}{81} (1 + 1 + 2) = \frac{4}{81}$$

→ A > C is more likely.

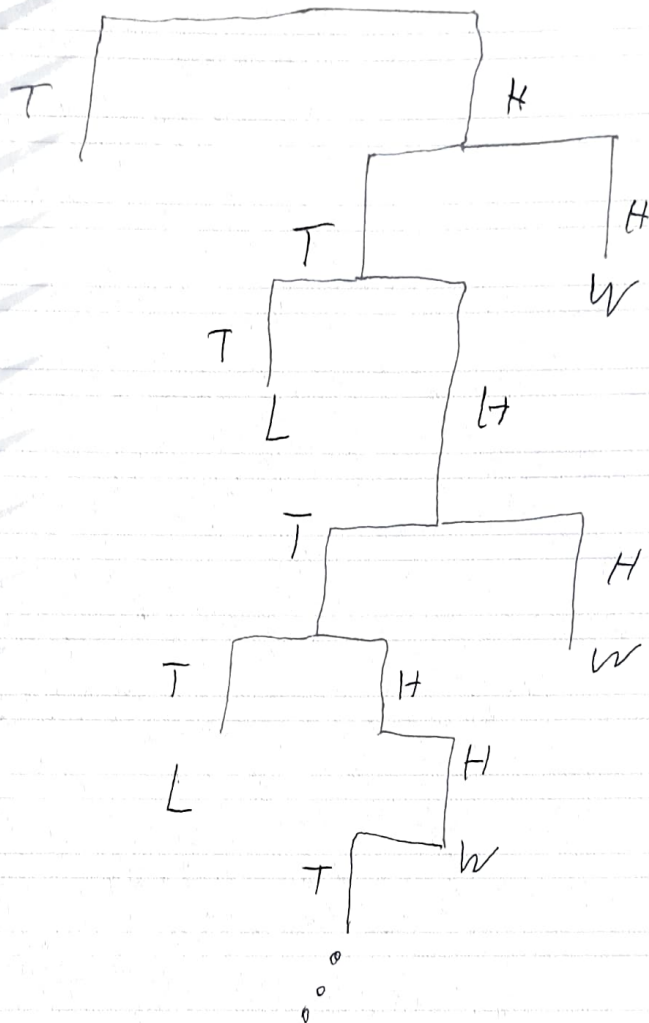
$$Pr(C > B) = \frac{1}{81} (1 + 3 + 6 + 6 + 6 + 6 + 6 + 6 + 8) = \frac{48}{81}$$

→ C > B is more likely

$$Pr(B > A) = \frac{1}{81} (0 + 1 + 5 + 1 + 5 + 8 + 5 + 8 + 9) = \frac{41}{81}$$

→ B > A is more likely.

# Problem 4



$$Pr(w)_{\text{Single Branch}} = \frac{1}{4} + \frac{1}{4^2} + \frac{1}{4^3} + \dots + \frac{1}{4^\infty} = \frac{1}{4} \frac{1}{1 - \frac{1}{4}} = \frac{1}{3}$$

$$Pr(w)_{\text{overall}} = \frac{1}{3} + \frac{1}{6} + \frac{1}{12} + \dots + \frac{1}{3 \cdot 2^\infty} = \frac{1}{3} \frac{1}{1 - \frac{1}{2}} = \frac{2}{3}$$

Suit of 5

Problem 5

Suit of 4

Suit of 1

$$(a) (\text{Suit of 3, Suit of 2, } (R_{31}, R_{32}, R_{33}), (R_{21}, R_{22}))$$

$$4 \times 3 \times \binom{13}{3} \times \binom{13}{2} \quad \text{Uniform Space}$$

$$+ 4 \times \binom{13}{4} + 3 \times \binom{13}{1} + 4 \times \binom{13}{5} \quad \text{each hand } 1/\binom{52}{5}$$

$$(b) \frac{4 \times 3 \times \binom{13}{3} \times \binom{13}{2} + 4 \times \binom{13}{4} + 3 \times 13 + 4 \times \binom{13}{5}}{\binom{52}{5}}$$

Problem 6

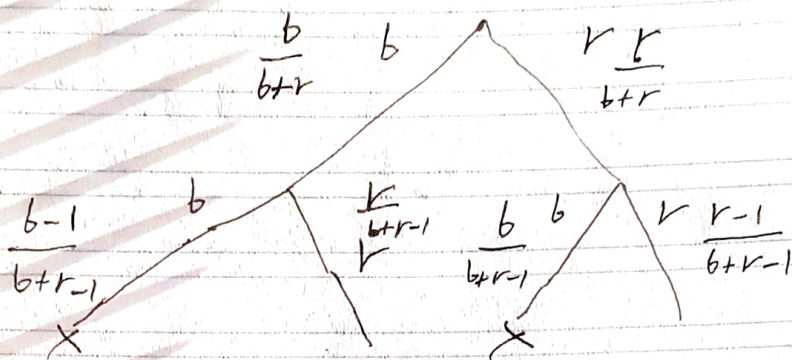
$$(a) \frac{26}{52} = \frac{1}{2}$$

$$(b) \frac{26}{51} > \frac{1}{2}$$

(c) b winning cards left  
r+b total cards

(d)  $\neg$ . ~~1/51~~ w/out seeing the first card. this one and the next have the same chances.





$$\left( \frac{b}{b+r} \right) \left( \frac{b-1}{b+r-1} \right) + \left( \frac{r}{b+r} \right) \left( \frac{r}{b+r-1} \right) = \frac{b}{b+r}$$

$$= \int_{b,r}$$