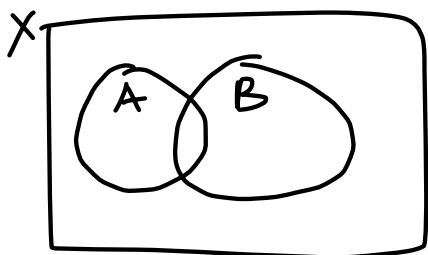


Prove  $I(A \cup B) = I(A) + I(B) - I(A \cap B)$



1.  $(A \cup B)^c$  2.  $A \cap B$  3.  $A - B$   
4.  $B - A$

1.  $(A \cup B)^c, a=0, b=0, c=0, d=0$

2.  $A \cap B, a=1, b=1, c=1, d=1$

3.  $A - B, a=1, b=1, c=0, d=0$

4.  $B - A, a=1, b=0, c=1, d=0$

#47.  $\begin{matrix} \boxed{A} & 4R & 3B & 2G \\ \boxed{B} & 2R & 3B & 4G \end{matrix}$

Event  $X$ : pick 1 ball from  $\boxed{A}$  to  $\boxed{B}$ , and  $\boxed{R}$  is drawn from  $\boxed{B}$ .

$X = A_1 \cup A_2 \cup A_3$   $A_i$  are mutually exclusive.

(a).  $P(X) = P(X|A_1)P(A_1) + P(X|A_2)P(A_2) + P(X|A_3)P(A_3)$

(b).  $P(A_1|X) = \frac{P(X|A_1)P(A_1)}{P(X)}$  (BAYES')

#57  $\begin{matrix} \boxed{A} & \boxed{B} & \boxed{C} \\ \boxed{G} & \boxed{S} & \boxed{G} \\ \boxed{E} & \boxed{S} & \boxed{S} \end{matrix} \quad P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{\frac{2}{6}}{\frac{3}{6}} = \frac{2}{3}$

#71. (b)  $A, B, C$  mutually indept. Prove  $A \cup B$  &  $C$  indep.

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

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

$$= P(A)P(C) + P(B)P(C) - P(A)P(B)P(C)$$

$$= [P(A) + P(B) - P(A)P(B)]P(C)$$

$$= P(A \cup B)P(C) \quad \square$$