

1- Probability is a measure of the likelihood of an event occurring, defined mathematically on a probability space. A probability space consists of three components: a sample space Ω (the set of all possible outcomes), a set of events (subsets of Ω) and a probability measure P that assigns to each event a number $P(A)$ such that.

$$1. 0 \leq P(A) \leq 1$$

$$2. P(\Omega) = 1$$

$$3. P\left(\bigcup_{i=1}^{\infty} A_i\right) = \sum_{i=1}^{\infty} P(A_i)$$

Equiprobable Sample Space: In an equiprobable (or equally likely) sample space, all outcomes are assumed to have the same probability. If Ω has n outcomes, the probability of an event A is:

$$P(A) = \frac{\text{Number of total outcomes of } A}{\text{Total number of outcomes of } \Omega} = \frac{|A|}{n}$$

Non-Equiprobable Sample Space: In a non-equiprobable sample space, outcomes have different probabilities, and the probability measure P is based on a given distribution. For a discrete sample space, $P(A) = \sum_{s \in A} P(s)$, where $P(s)$ is the probability of outcome s and $\sum_{s \in \Omega} P(s) = 1$.

2- If direction proof = Suppose X_1, X_2, \dots, X_n are mutually independent. By definition, the probability of any joint event $P(X_1 \in A_1, X_2 \in A_2, \dots, X_n \in A_n) = P(X_1 \in A_1)P(X_2 \in A_2) \dots P(X_n \in A_n)$. For continuous variables, joint density $f(x_1, x_2, \dots, x_n)$ must satisfy this for all infinitesimal regions, implying:

$$f(x_1, x_2, \dots, x_n) = f_1(x_1)f_2(x_2) \dots f_n(x_n)$$

Only if Direction Proof = Suppose $f(x_1, x_2, \dots, x_n) = f_1(x_1)f_2(x_2) \dots f_n(x_n)$. To show independence, compute the probability of a joint event:

• Continuous case: $P(X_1 \in A_1, \dots, X_n \in A_n) =$

$$\int_{A_1} \dots \int_{A_n} f(x_1, \dots, x_n) dx_1 \dots dx_n =$$

$$\int_{A_1} f_1(x_1) dx_1 \dots \int_{A_n} f_n(x_n) dx_n = P(X_1 \in A_1) \dots P(X_n \in A_n)$$

• Discrete case: similar factorization holds for summation over probabilities. This satisfies the definition of mutual independence.

Thus, the condition is both necessary and sufficient.

3-

a) $P(\text{Bribe} | \text{Stay}) = \frac{P(\text{Bribe}) \cdot P(\text{Stay} | \text{Bribe})}{P(\text{Stay})}$

$$P(\text{Bribe}) = \frac{1}{5}$$

$$P(\text{Stay} | \text{Bribe}) = 1$$

$$P(\text{Stay}) = \frac{1}{5} \cdot 1 + \frac{4}{5} \cdot \frac{1}{3} = \frac{7}{15}$$

$$\Rightarrow \frac{\frac{1}{5} \cdot 1}{\frac{7}{15}} = \boxed{\frac{1}{5} \cdot \frac{15}{7} = \frac{3}{7}}$$

b) $P(\text{Stay Both}) = P(\text{Stay both} | \text{Bribe}) \cdot P(\text{Bribe}) + P(\text{Stay both} | \text{No Bribe}) \cdot P(\text{No Bribe})$

$$\Rightarrow 1 \cdot \frac{1}{5} + \frac{1}{3} \cdot \frac{1}{3} \cdot \frac{4}{5} = \frac{13}{45}$$

c) $P(\text{No 2nd round} | \text{Stay in 1st round}) =$

$$1 - P(\text{Stay in 2nd round} | \text{Stay in 1st round})$$

$$\Rightarrow P(\text{Stay in 2nd round} | \text{Stay in 1st round}) = \frac{P(\text{Stay Both})}{P(\text{Stay 1st round})}$$

$$= \frac{\frac{13}{45}}{\frac{7}{15}} = \frac{13}{21} \Rightarrow \boxed{1 - \frac{13}{21} = \frac{8}{21}}$$

$$4 - P(\text{Affection} | \text{Positive}) = P(A | P_{02})$$

$$P(A | P_{02}) = \frac{P(A) \cdot P(P_{02} | A)}{P(P_{02})}$$

$$P(A) = \frac{1}{500} \quad P(P_{02}) = \frac{1}{500} \cdot \frac{95}{100} + \frac{499}{500} \cdot \frac{1}{100} \\ = 0,01188$$

$$P(P_{02} | A) = \frac{95}{100}.$$

$$P(A | P_{02}) = \frac{\frac{1}{500} \cdot \frac{95}{100}}{0,01188} = 0,1599$$

5-

$$\Omega = \{ HHH, HHT, HTH, TTT, TTH, THH, HTH, THT \}$$

$$HHH \rightarrow \# H=3, \# T=0 \quad w=3$$

$$HHT, THH, HTH \rightarrow \# H=2, \# T=1 \quad w=1$$

$$TTH, THT, HTT \rightarrow \# H=1, \# T=2 \quad w=-1$$

$$TTT \rightarrow \# H=0, \# T=3 \quad w=-3$$

$$W = \{3, 1, -1, -3\}$$

6-

a) $\int_{-\infty}^{\infty} K y^4 (-y^3 + 3y^2 - 3y + 1) = 1$

 $-\infty$

$$\Rightarrow K \int_{-\infty}^{\infty} (-y^7 + 3y^6 - 3y^5 + y^4) = 1$$

$$\Rightarrow K \left(\left. \left(-\frac{y^8}{8} + \frac{3y^7}{7} - \frac{3y^6}{6} + \frac{y^5}{5} \right) \right|_1^0 \right) = 1$$

$$\Rightarrow K \left(-\frac{1}{8} + \frac{3}{7} - \frac{3}{6} + \frac{1}{5} \right) = 1 \Rightarrow K, \frac{176 - 175}{280}$$

$$\frac{K}{280} = 1$$

$$K = 280$$

b) $P(0 < y \leq 0,5) = \int_0^{0,5} 280 y^4 (1-y)^3 dy$

$$\Rightarrow 280 \left(\left. \left(-\frac{y^8}{8} + \frac{3y^7}{7} - \frac{3y^6}{6} + \frac{y^5}{5} \right) \right|_0^1 \right) = 0,3632$$

c) $280 \left(\left. \left(-\frac{y^8}{8} + \frac{3y^7}{7} - \frac{3y^6}{6} + \frac{y^5}{5} \right) \right|_0^{0,8} \right) = 0,0563$