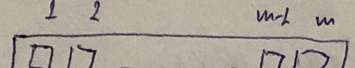
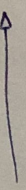
Зад. $X_1, X_2, \ldots \overset{\text{нез.}}{\sim} Ber(p)$

$$\mathbb{P}(\{X_1 + \ldots X_{k+r} = r\} \cap \{X_1 + \ldots + X_{k+r-1} = r-1\}) = ?$$

Зад.



подводница



$\mathbb{P}$(улучи) = p

стреля и пълни

Ако уцели → торпедото е в случаен отсек

$\mathbb{P}$(да улучим ≥ 2 отсека)

Решение:

Допълнение: $1 - \mathbb{P}(\text{да уцелим } 0) - \mathbb{P}(\ldots 1)$ $\qquad p_0 = (1-p)^n$

p_0 $\qquad$ p_1

$$p_1 = m \cdot \sum_{k=1}^{n} \binom{n}{k} p^k (1-p)^{n-k} \cdot \left(\frac{1}{m}\right)^k =$$

$\binom{n}{k} p^k (1-p)^{n-k}$ = Bin(n,k)

- m – избор кой отсек сме уцелили
- $\binom{n}{k}$ – колко торпеда са уцелили
- $\left(\frac{1}{m}\right)^k$ – всеки от k-те уцелили са във фикс. отсек

$$= m\left(\sum_{k=0}^{n} \binom{n}{k} \left(\frac{p}{m}\right)^k (1-p)^{n-k} - (1-p)^n\right) = m\left(\left(\frac{p}{m} + 1 - p\right)^n - (1-p)^n\right)$$

Зад. $H_0 : p_0 = 1/2$ $\qquad \mathbb{P}(H_0) = \mathbb{P}(H_1) = \frac{1}{2}$

$H_1 : p_0 = 2/3$

A = „от 200 опита имаме 120 успеха"

$\mathbb{P}(H_0|A) \leq \mathbb{P}(H_1|A)$

$$\mathbb{P}(A|H_0) = \mathbb{P}(Ber(200; \tfrac{1}{2}) = 120) = \binom{200}{120}\left(\frac{1}{2}\right)^{120}\left(\frac{1}{2}\right)^{80}$$

$$\mathbb{P}(A|H_1) = \binom{200}{120} \cdot \left(\frac{2}{3}\right)^{120} \cdot \left(\frac{1}{3}\right)^{80}$$

Решение: $p_0 = \frac{1}{2} \approx 100$ успеха

$p_0 = \frac{2}{3} \approx 200 \cdot \frac{2}{3} \approx 133$ успеха

$$\mathbb{P}(H_0|A) = \frac{\mathbb{P}(H_0 \cap A)}{\mathbb{P}(A)} = \frac{\mathbb{P}(A|H_0) \cdot \mathbb{P}(H_0)}{\mathbb{P}(A)}$$

$$\mathbb{P}(H_1|A) \overset{\text{Бейс}}{=} \frac{\mathbb{P}(A|H_1)\mathbb{P}(H_1)}{\mathbb{P}(A)}$$