

# 1) Axiomas de la Probabilidad

$$1) P = a_1 P_1 + a_2 P_2 ; a_1 + a_2 = 1$$

$$\text{y } a_1, a_2 \in \mathbb{R}^+ \therefore a_1, a_2 \geq 0$$

$$\bullet \{ P(\Omega) = 1 ? \}$$

$$P(\Omega) = a_1 P_1(\Omega) + a_2 P_2(\Omega)$$

como  $P_1$  y  $P_2$  son medidas de Probabilidad,

$$P_1(\Omega) = P_2(\Omega) = 1, \text{ así:}$$

$$\boxed{P(\Omega) = a_1 + a_2 = 1}$$

$$\bullet \{ P(A) \geq 0 ? \}$$

Sea  $A \in \mathcal{F}$ ,  $P_1(A) \geq 0$  y  $P_2(A) \geq 0$ , pues  $P_1$  y  $P_2$  son medidas de probabilidad

$$P(A) = a_1 P_1(A) + a_2 P_2(A) \Rightarrow \boxed{P(A) \geq 0}$$

$$\left. \begin{array}{l} a_1, P_1(A) \geq 0 \therefore a_1 P_1(A) \geq 0 \\ a_2, P_2(A) \geq 0 \therefore a_2 P_2(A) \geq 0 \end{array} \right\} \Rightarrow a_1 P_1(A) + a_2 P_2(A) \geq 0$$

Sean  $A_1$  y  $A_2 \in \mathcal{F}$

Como  $P_1$  y  $P_2$  son medidas de probabilidad,

$$P_1(A_1 \cup A_2) = P_1(A_1) + P_1(A_2)$$

$$P_2(A_1 \cup A_2) = P_2(A_1) + P_2(A_2)$$

$$\bullet \text{ ¿ } P(A_1 \cup A_2) = P(A_1) + P(A_2) ?$$

$$P(A_1) = \alpha_1 P_1(A_1) + \alpha_2 P_2(A_1)$$

$$P(A_2) = \alpha_1 P_1(A_2) + \alpha_2 P_2(A_2)$$

$$P(A_1 \cup A_2) = \alpha_1 P_1(A_1 \cup A_2) + \alpha_2 P_2(A_1 \cup A_2)$$

$$P(A_1 \cup A_2) = \alpha_1 (P_1(A_1) + P_1(A_2)) + \alpha_2 (P_2(A_1) + P_2(A_2))$$

$$P(A_1 \cup A_2) = \underline{\alpha_1 P_1(A_1) + \alpha_2 P_2(A_2)} + \underline{\alpha_1 P_1(A_2) + \alpha_2 P_2(A_2)}$$

$$P(A_1 \cup A_2) = P(A_1) + P(A_2)$$

2)  $\Omega = \{1, 2\}$ ,  $\mathcal{F} = \sigma(\Omega)$  y  $P$  tal que

$$P(A) = \begin{cases} 0 & \text{Si } A = \{\emptyset\} \\ 1/3 & \text{Si } A = \{1\} \\ 2/3 & \text{Si } A = \{2\} \\ 1 & \text{Si } A = \{1, 2\} \end{cases}$$

• ¿ $P(\Omega) = 1$ ?

$$\Omega = \{1, 2\} \therefore P(\Omega) = P(\{1, 2\}) = 1$$

• ¿ $P(A_i) \geq 0$ ?

$$\Omega = \{1, 2\} \Rightarrow A_1 = \{1\}, A_2 = \{2\}$$

$$P(A_1) = \frac{1}{3} > 0$$

$$P(A_2) = \frac{2}{3} > 0$$

$$\bullet \{ P(A_1 \cup A_2) = P(A_1) \cup P(A_2) ?$$

$$A_1 = \{1\}, \quad A_2 = \{2\} \Rightarrow A_1 \cup A_2 = \{1, 2\}$$

$$P(\{1, 2\}) = P(\{1\}) + P(\{2\})$$

$$1 = \frac{1}{3} + \frac{2}{3}$$

$$\Gamma_1 = 1 \}$$

3)  $(\Omega, \mathcal{F}, P)$  es un espacio de probabilidad

$$a) P(\emptyset) = 0$$

$$A \cup \emptyset = A$$

$$P(A \cup \emptyset) = P(A) + P(\emptyset)$$

$$P(A) = P(A) + P(\emptyset)$$

$$P(A) - P(A) = P(\emptyset)$$

$$\Gamma_0 = P(\emptyset) \}$$

$$b) P(A^c) = 1 - P(A)$$

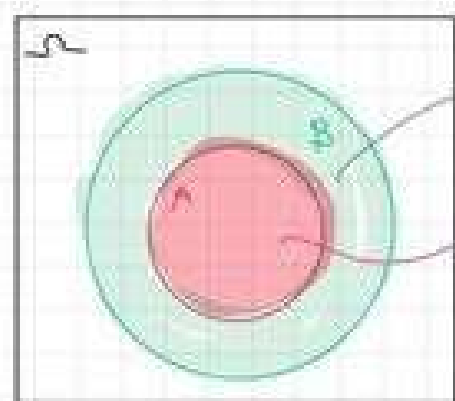
$$A \cup A^c = \Omega$$

$$P(\Omega) = P(A \cup A^c)$$

$$1 = P(A) + P(A^c)$$

$$\boxed{1 - P(A) = P(A^c)}$$

$$c) A \subset B, \text{ entonces } P(B) = P(A) + P(B-A)$$


 $\rightarrow P(B-A)$ 
 $\rightarrow P(A)$ 

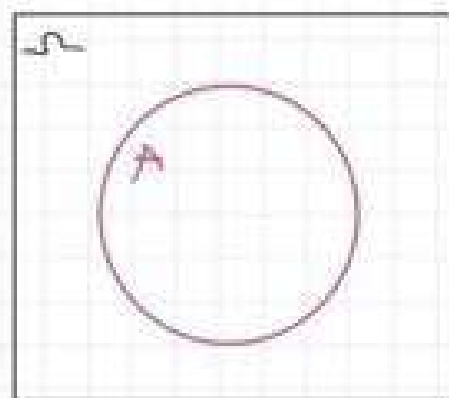
$$P(B) = P(A) + P(B-A)$$

$$d) P(A) \leq 1 \quad \forall A \in \mathcal{F}$$

$$P(\Omega) = P(A) + P(\Omega - A)$$

$$P(A) = 1 - P(\Omega - A)$$

$$\text{Como } P(\Omega - A) \geq 0 \Rightarrow \boxed{P(A) \leq 1}$$



## 2) Probabilidad condicional y total

1)

Total personas : 1000

hombres con gafas : 185

// sin // : 415

mujeres con gafas : 115

mujeres sin gafas : 285

a) probabilidad de ser hombre :

$$IP(H) = \frac{185 + 415}{1000} = \frac{600}{1000} = \frac{6}{10} = \frac{3}{5}$$

b) Probabilidad de ser mujer :

$$IP(M) = \frac{115 + 285}{1000} = \frac{400}{1000} = \frac{4}{10} = \frac{2}{5}$$

c) Probabilidad de usar gafas :

$$IP(G) = \frac{185 + 115}{1000} = \frac{300}{1000} = \frac{3}{10}$$

d) Probabilidad de que lleve gafas si sabemos que es mujer:

$$P(G/M) = \frac{P(G \cap M)}{P(M)} = \frac{\frac{115}{2000}}{\frac{2}{5}} = \frac{\frac{23}{200}}{\frac{2}{5}} = \frac{23 \times 5}{200 \times 2} = \frac{23}{80}$$

2)

$$a) P(R) = P(1,2)P(R_1) + P(3,6)P(R_2)$$

$P(1,2)$ : Probabilidad de que el dado de 6 caras saque 1 o 2

$P(3,6)$ : Probabilidad de que el dado de 6 caras saque 3, 4, 5 o 6

$P(R_1)$ : Probabilidad de que se saque una bola roja de la urna 1

$P(R_2)$ : Probabilidad de que se saque una bola roja de la urna 2

$$\begin{array}{l|l} P(1,2) = \frac{2}{6} = \frac{1}{3} & P(R) = \frac{1}{3} \cdot \frac{3}{10} + \frac{2}{3} \cdot \frac{3}{5} \\ P(3,6) = \frac{4}{6} = \frac{2}{3} & P(R) = \frac{1}{10} + \frac{2}{5} = \frac{1+4}{10} = \frac{5}{10} \\ P(R_1) = \frac{3}{10} & P(R) = \frac{1}{2} \\ P(R_2) = \frac{6}{10} = \frac{3}{5} & \end{array}$$

$$b) P(N) = P(1,2)P(N_1) + P(3,6)P(N_2)$$

$P(1,2)$ : Probabilidad de que el dado de 6 caras saque 1 o 2

$P(3,6)$ : Probabilidad de que el dado de 6 caras saque 3, 4, 5 o 6

$P(N_1)$ : Probabilidad de que se saque una bola negra de la urna 1

$P(N_2)$ : Probabilidad de que se saque una bola negra de la urna 2

$$P(1,2) = \frac{2}{6} = \frac{1}{3} \quad \left| \quad P(N) = \frac{1}{3} \cdot \frac{1}{10} + \frac{2}{3} \cdot \frac{1}{5}$$

$$P(3,6) = \frac{4}{6} = \frac{2}{3} \quad \left| \quad P(N) = \frac{1}{30} + \frac{2}{15} = \frac{1+4}{30}$$

$$P(N_1) = \frac{1}{10} \quad \left| \quad P(N) = \frac{5}{30} = \frac{1}{6}$$

$$P(N_2) = \frac{2}{10} = \frac{1}{5}$$



$$c) P(1/N) = \frac{P(1,2) P(N_2)}{P(N)} = \frac{\frac{1}{3} \cdot \frac{1}{10}}{\frac{1}{6}} = \frac{\frac{1}{30}}{\frac{1}{6}}$$

$$P(1/N) = \frac{6}{30} = \frac{1}{5}$$

$$d) P(2/N) = \frac{P(3,6) P(N_2)}{P(N)} = \frac{\frac{2}{3} \cdot \frac{1}{5}}{\frac{1}{6}} = \frac{\frac{2}{15}}{\frac{1}{6}}$$

$$P(2/N) = \frac{12}{15} = \frac{4}{5}$$

$$3) P(F \cap F) = P(F_1) \cdot P(F_2)$$

$P(F_1)$ : Probabilidad de sacar dulce de fresa la primera vez

$P(F_2)$ : Probabilidad de sacar dulce de fresa la Segunda Vez

$$P(F \cap F) = \frac{3}{5} \cdot \frac{2}{4} = \frac{3}{5} \cdot \frac{1}{2} = \frac{3}{10}$$

### 3) Teorema de Bayes

1)

40% fuman  $\left\{ \begin{array}{l} \rightarrow 75\% \text{ hombres} \\ \rightarrow 25\% \text{ mujeres} \end{array} \right.$  60% No fuman  $\left\{ \begin{array}{l} \rightarrow 40\% \text{ hombres} \\ \rightarrow 60\% \text{ mujeres} \end{array} \right.$

$$a) P(M) = P(F \cap M) + P(NF \cap M)$$

$$P(M) = \frac{2}{5} \cdot \frac{1}{4} + \frac{3}{5} \cdot \frac{3}{5}$$

$$P(M) = \frac{1}{10} + \frac{9}{25} = \frac{25+40}{250} = \frac{115}{250} = \frac{23}{50}$$

$$b) P(F \cap H) = \frac{2}{5} \cdot \frac{3}{4} = \frac{3}{10}$$

$$c) P(F/M) = \frac{P(F \cap M)}{P(M)} = \frac{\frac{2}{5} \cdot \frac{1}{4}}{\frac{23}{50}} = \frac{\frac{1}{10}}{\frac{23}{50}}$$

$$P(F/M) = \frac{50}{10 \cdot 23} = \frac{5}{23}$$

## 5) Generales de probabilidad

$$1) \left[ P(A) = \frac{3}{36} = \frac{1}{12} \right]$$

$$\left[ P(B) = \frac{3}{6} = \frac{1}{2} \right]$$

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

$$P(A \cup B) = \frac{3}{36} + \frac{18}{36} - \frac{2}{36}$$

$$P(A \cap B) = \frac{2}{36} = \frac{1}{18}$$

$$\left[ P(A \cup B) = \frac{14}{36} \right]$$

$$\left[ P(A^c) = 1 - P(A) \Rightarrow 1 - \frac{1}{12} = \frac{11}{12} \right]$$

2)

A = Al menos un celular sale defectuoso

$A^c$  = Ningún celular sale defectuoso

$$P(A^c) = \frac{\frac{48!}{5! \cdot (43)!}}{\frac{50!}{5! \cdot (45)!}} = \frac{48! \cdot 45! \cdot \cancel{5!}}{50! \cdot 43! \cdot \cancel{5!}} = \frac{48! \cdot 45 \cdot 44 \cdot \cancel{43!}}{50 \cdot 49 \cdot \cancel{48!} \cdot \cancel{43!}}$$

$$\frac{\frac{4}{5} \cdot 44}{50 \cdot 44} = \frac{396}{490} = \frac{\sqrt{198}}{245}$$

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$$P(A) = 1 - P(A^c)$$

$$P(A) = 1 - \frac{198}{245} = \frac{245}{245} - \frac{198}{245} = \frac{47}{245}$$

3)

A = Estar suscrito en el diario

B = Estar suscrito al cable

$$P(A) = 0,6 ; \quad P(B) = 0,8 ; \quad P(A \cap B) = 0,5$$

$$a) \quad P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$P(A \cup B) = 0,6 + 0,8 - 0,5$$

$$P(A \cup B) = 1,4 - 0,5 = 0,9$$

$$b) \quad \begin{aligned} &P(A \cup B) - P(A \cap B) \\ &0,9 - 0,5 = 0,4 \end{aligned}$$

5)

A = La Suma de los 2 lanzamientos da 8

B = El Segundo lanzamiento es impar

$$P(A) = \frac{5}{36}; \quad P(B) = \frac{3}{6} = \frac{1}{2}$$

$$P(A \cap B) \Rightarrow (5, 3), (3, 5)$$

$$P(A \cap B) = \frac{2}{36} = \frac{1}{18}$$

$$P(A) \cdot P(B) = \frac{5}{36} \cdot \frac{1}{2} = \frac{5}{72}$$

$$\frac{5}{72} > \frac{1}{18} \therefore P(A) \cdot P(B) > P(A \cap B)$$

6)

A = probabilidad de obtener un par al lanzar 3 dados de 6 caras

$$\left( \underbrace{1, 1}_6, \underbrace{1}_5 \right) \Rightarrow \frac{(6 \times 5) 3}{6^3} = \frac{90}{216} = \frac{45}{108} = \frac{5}{12}$$

$$P(A) = \frac{5}{12}$$

7)

A = probabilidad de obtener un par al lanzar 5 dados de 6 caras

B = probabilidad de obtener dos pares distintos al lanzar 5 dados de 6 caras

C = probabilidad de obtener 4 lanzamientos iguales al lanzar 5 dados de 6 caras

$$\left( \underbrace{1, 1}_6, \underbrace{1}_5, \underbrace{1}_4, \underbrace{1}_3 \right) \Rightarrow \frac{(6 \times 5 \times 4 \times 3) 10}{6^5}$$

$$= \frac{6 \times 60 \times 10}{6^5} = \frac{600}{6^4} = \frac{6 \times 100}{6^4} = \frac{100}{6^3} = \frac{100}{216}$$

$$= \frac{50}{108} = \frac{25}{54} \quad P(A) = \frac{25}{54}$$

$$(1, 1, 1, 1, 1) \Rightarrow \frac{(2 \times 5 \times 4)(3 \times 5)}{6^5}$$

$\underbrace{\hspace{1.5cm}}_6$ 
 $\underbrace{\hspace{1.5cm}}_5$ 
 $\underbrace{\hspace{1cm}}_4$

$$= \frac{20 \times 15}{6^4} = \frac{300}{1296} = \frac{25}{108} \therefore P(B) = \frac{25}{108}$$

$$(1, 1, 1, 1, 1) \Rightarrow \frac{1 \times 5 \times 5}{6^5} = \frac{25}{1296}$$

$\underbrace{\hspace{1.5cm}}_6$ 
 $\underbrace{\hspace{1cm}}_5$

$$\therefore P(C) = \frac{25}{1296}$$

## 7) Muestreo

d)

Definiciones:

$$\text{Media: } \bar{X} = \frac{1}{N} \sum_{i=1}^N x_i$$

$$\text{Varianza: } \text{Var}(y) = \mathbb{E}[(y - \mathbb{E}[y])^2]$$

$$\text{Covarianza: } \text{Cov}(x, y) = \mathbb{E}[(x - \mathbb{E}[x])(y - \mathbb{E}[y])]$$

Propiedades:

$$\text{Var}(ay) = a^2 \text{Var}(y) ; a \in \mathbb{R}$$

$$\text{Var}(\bar{X}) = \text{Var}\left(\frac{1}{N} \sum_{i=1}^N x_i\right) = \frac{1}{N^2} \text{Var}\left(\sum_{i=1}^N x_i\right)$$

$$= \frac{1}{N^2} \left( \mathbb{E} \left[ \left( \sum_{i=1}^N x_i - \mathbb{E} \left[ \sum_{i=1}^N x_i \right] \right)^2 \right] \right)$$

$$= \frac{1}{N^2} \left( \mathbb{E} \left[ \left( \sum_{i=1}^N x_i - \sum_{i=1}^N \mathbb{E}[x_i] \right)^2 \right] \right)$$

$$= \frac{1}{N^2} \left( \mathbb{E} \left[ \left( \sum_{i=1}^N (x_i - \mathbb{E}[x_i]) \right)^2 \right] \right)$$

$$= \frac{1}{N^2} \left( \mathbb{E} \left[ \sum_{i=1}^N (x_i - \mathbb{E}[x_i]) \cdot \sum_{j=1}^N (x_j - \mathbb{E}[x_j]) \right] \right)$$



$$= \frac{1}{N^2} \left( \mathbb{E} \left[ \sum_{i=1}^N \sum_{j=1}^N (x_i - \mathbb{E}[x_i]) (x_j - \mathbb{E}[x_j]) \right] \right)$$

Se Separa en  $i=j$  y  $i \neq j$  :

$$= \frac{1}{N^2} \left( \mathbb{E} \left[ \sum_{i=1}^N (x_i - \mathbb{E}[x_i])^2 + \sum_{i=1}^N \sum_{j=1, j \neq i}^N (x_i - \mathbb{E}[x_i]) (x_j - \mathbb{E}[x_j]) \right] \right)$$

Se tiene que :  $i, j = j, i \quad \therefore$

$$= \frac{1}{N^2} \left( \mathbb{E} \left[ \sum_{i=1}^N (x_i - \mathbb{E}[x_i])^2 + 2 \sum_{i=1}^N \sum_{j=i+1}^N (x_i - \mathbb{E}[x_i]) (x_j - \mathbb{E}[x_j]) \right] \right)$$

$$= \frac{1}{N^2} \left( \sum_{i=1}^N \mathbb{E}[(x_i - \mathbb{E}[x_i])^2] + 2 \sum_{i=1}^N \sum_{j=i+1}^N \mathbb{E}[(x_i - \mathbb{E}[x_i]) (x_j - \mathbb{E}[x_j])] \right)$$

Analizando los términos:

$$= \frac{1}{N^2} \left( \sum_{i=1}^N \text{Var}(x_i) + 2 \sum_{i=1}^N \sum_{j=i+1}^N \text{Cov}(x_i, x_j) \right)$$

$$= \frac{1}{N^2} \sum_{i=1}^N \text{Var}(x_i) + \frac{2}{N^2} \sum_{i=1}^N \sum_{j=i+1}^N \text{Cov}(x_i, x_j)$$

$$12) \quad N = n_0 + n_1 ; \quad E = \epsilon_0 n_0 + \epsilon_1 n_1$$

$$S(N, n_0) = k_B \ln(\Omega) ; \quad \ln(N!) \approx N \ln(N) - N$$

a) Se deben combinar  $N$  partículas en 2 posibles estados ( $n_0$  y  $n_1$ ); en el que no importa el orden ni repetición:

$$C(N, n_0) = \frac{N!}{n_0! (N - n_0)!} = \sqrt{\frac{N!}{n_0! n_1!}} = \Omega(N, n_0)$$

$$b) S(N, n_0, n_1) = k_B \ln \left( \frac{N!}{n_0! n_1!} \right) = k_B [ \ln(N!) - \ln(n_0!) - \ln(n_1!) ]$$

$$= k_B [ N \ln(N) - \cancel{N} - n_0 \ln(n_0) + \cancel{n_0} - n_1 \ln(n_1) + \cancel{n_1} ]$$

$$= k_B [ N \ln(N) - n_0 \ln(n_0) - n_1 \ln(n_1) ]$$

$$= k_B \left[ N \ln(N) - \sum_{i=0}^1 n_i \ln(n_i) \right]$$

$$c) \quad X = \frac{n_1}{N} \rightarrow XN = n_1 ; n_0 = N(1-X)$$

$$\begin{aligned} S(N, X) &= K_B [N \ln(N) - N(1-X) \ln(N(1-X)) - NX \ln(NX)] \\ &= K_B N [\ln(N) - (1-X) [\ln(N) + \ln(1-X)] - X [\ln(N) + \ln(X)]] \\ &= K_B N [\cancel{\ln(N)} - \cancel{\ln(N)} [(1-X) + X] - (1-X) \ln(1-X) - X \ln(X)] \\ &= K_B N [-(1-X) \ln(1-X) - X \ln(X)] \\ &= -K_B N [X \ln(X) + (1-X) \ln(1-X)] \end{aligned}$$

$$d) \quad \frac{1}{T} = \left( \frac{\partial S}{\partial E} \right)_N = \left( \frac{\partial S}{\partial X} \right)_N \left( \frac{\partial X}{\partial E} \right)_N ; \Delta E = E_1 - E_0$$

$$X = \frac{E - N E_0}{N(E_1 - E_0)} \rightarrow \frac{\partial X}{\partial E} = \frac{1}{N(E_1 - E_0)} = \frac{1}{N \Delta E}$$

$$S(N, X) = -K_B N [X \ln(X) + (1-X) \ln(1-X)]$$

$$\frac{\partial S}{\partial X} = -K_B N \left[ \cancel{X} \cdot \frac{1}{\cancel{X}} + \ln(X) + (1-X) \frac{1}{1-X} (-1) + (-1) \ln(1-X) \right]$$

$$\frac{\partial S}{\partial x} = -k_B N \left( \cancel{1} + \ln(x) - \cancel{1} - \ln(1-x) \right)$$

$$\frac{\partial S}{\partial x} = k_B N \left( \ln(1-x) - \ln(x) \right) = k_B N \left( \ln\left(\frac{1-x}{x}\right) \right)$$

$$\frac{1}{T} = k_B N \ln\left(\frac{1-x}{x}\right) \cdot \frac{1}{N \Delta E}$$

$$\frac{\Delta E}{k_B T} = \ln\left(\frac{1-x}{x}\right) \Rightarrow e^{\Delta E/k_B T} = \frac{1-x}{x}$$

$$x e^{\Delta E/k_B T} = 1-x \Rightarrow x(e^{\Delta E/k_B T} + 1) = 1$$

$$X(T) = \frac{1}{1 + e^{\Delta E/k_B T}}$$

f)

$$\left[ \lim_{T \rightarrow 0} X(T) = \lim_{T \rightarrow 0} \frac{1}{1 + e^{\Delta E/k_B T}} = \frac{1}{\infty} = 0 \right]$$

$$\left[ \lim_{T \rightarrow \infty} X(T) = \lim_{T \rightarrow \infty} \frac{1}{1 + e^{\Delta E/k_B T}} = \frac{1}{1 + e^0} = \frac{1}{2} \right]$$

$$S(t) = S(X(t))$$

$$\lim_{T \rightarrow \infty} S(t) = \lim_{T \rightarrow \infty} S(X(t)) = S\left(\frac{1}{2}\right)$$

$$S(N, \frac{1}{2}) = -k_B N \left[ \frac{1}{2} \ln\left(\frac{1}{2}\right) + \frac{1}{2} \ln\left(\frac{1}{2}\right) \right]$$

$$S(N, \frac{1}{2}) = -k_B N \left[ \ln\left(\frac{1}{2}\right) \right] = -k_B N \left[ \ln(1) - \ln(2) \right]$$

$$\bar{S}(N, \frac{1}{2}) = k_B N \ln(2)$$

$$g) \quad T = cte \quad ; \quad V_1 = V \quad ; \quad V_2 = 2V$$

$$\Delta S = \int \frac{dQ}{T} = \frac{1}{T} \int \cancel{dU}^0 + dW$$

$$dU = dQ - dW \Rightarrow dU + dW = dQ$$

$$\left[ \Delta S = \frac{1}{T} \int_{V_1}^{V_2} P dV \right] \quad \left[ \begin{array}{l} PV = nRT \\ PV = \frac{N}{N_A} RT \\ PV = N k_B T \end{array} \right] \quad n = \frac{N}{N_A}$$

$$\Delta S = \frac{1}{T} \int_{V_1}^{V_2} p dV$$

$$p = \frac{K_B N T}{V}$$

$$\Delta S = \frac{1}{\cancel{T}} \int_{V_1}^{V_2} \frac{K_B N \cancel{T}}{V} dV = K_B N \ln \left( \frac{V_2}{V_1} \right)$$

$$= K_B N \ln \left( \frac{2V}{V} \right) = K_B N \ln(2)$$

Los resultados son iguales