MTH 451 Quiz 1

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Question 1.

- (a) These values are not permissible because P(D) = -0.2 violates axiom 1 which requires that all probabilitys are non-negative.
- (b) We first see that since all values are non-negative, axiom 1 is not violated. Similarly axiom 2 is not violated since the sum of all events equals 1. There is no contradiction with the axioms and so this assignment is allowable.
- (c) Note by axiom two we must have P(S) = 1, then since A, B, C, and D are disjoint, we may apply axiom 3 to get

$$P(S) = P(A \cup B \cup C \cup D) = +P(A) + P(B) + P(C) + P(D) = \frac{18}{19} \neq 1$$

Hence by axioms 2 and 3, this probability distribution is impossible.

Question 2.

(a) We use $P(A \cup B) = P(A) + P(B) - P(A \cap B)$.

Proof. Let $A, B \subseteq S$ and let $C = A \cap B$. Then $P(A \cup B) = P(A - C \cup B) = P(A - C) + P(B)$. Now consider

$$P(A^{c} \cup C) + P(B^{c}) = 1 - P(A - C) + 1 - P(B)$$

$$P(A^{c}) + P(C) + P(B^{c}) = 1 - P(A - C) + 1 - P(B)$$

$$P(A - C) + P(B) = 1 - P(A^{c}) + 1 - P(B^{c}) - P(C)$$

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

As desired.

Since all of these values are given we simply plug in to get

$$P(A \cup B) = 0.3 + 0.5 - 0.25 = .55$$

(b) We use $P(B/A) = P(B) - P(A \cap B)$

Proof. By definition of set difference $P(B/A) = P(B/(A \cap B))$. Now let $C = A \cap B$, then observe $B^c \cap C = \emptyset$ since $C \subseteq B$, so our use of axiom 3 in the next step is permissable. We compute

$$P(B/C) = 1 - P(B^c \cup C) = 1 - (P(B^c) + P(C))$$
$$1 - ((1 - P(B)) + P(C)) = P(B) - P(C)$$

as desired. \Box

Thus $P(B/C) = P(B/A) = P(B) - P(A \cap B) = 0.5 - 0.25 = 0.25$.