

**Problem 1**

Answer to the problem goes here.

1. Problem 1 part 1 answer here:

$H_1$ :  $E_6$  – works;  $H_2$ :  $E_6$  – fails

$H_1, H_2$  are hypotheses

Define probability of fail as  $q$

$$P(S|H_1) = (1 - q_1 q_5)(1 - q_2 q_3 q_4 q_7) = (1 - 0.5 * 0.1)(1 - 0.6 * 0.9 * 0.4 * 0.3) = 0.88844$$

$$P(S|H_2) = 1 - [1 - p_1(1 - q_2 q_3 q_4)] * [(1 - p_5 p_7)] = 1 - [1 - 0.5 * (1 - 0.6 * 0.9 * 0.4)] * (1 - 0.9 * 0.7) = 0.77504$$

$$P(S) = P(S|H_1) * P(H_1) + P(S|H_2) * P(H_2) = 0.88844 * 0.8 + 0.77504 * 0.2 = 0.86576$$

2. Problem 1 part 2 answer here:

$$P(E_6|S) = \frac{P(E_6 \cap S)}{P(S)} = \frac{P(S|E_6) * P(E_6)}{P(S)} = \frac{0.88844 * 0.8}{0.86576} = 0.8209573$$

**Problem 2**

1. Problem 2 part 1 answer here:

Define  $H_1, H_2$  be the two batches.

In the first draw:  $P(H_1) = P(H_2) = 0.5$

$$P(H_1|A) = \frac{[P(A|H_1)P(H_1)]}{P(A)} = \frac{P(A|H_1)P(H_1)}{P(A|H_1)P(H_1) + P(A|H_2)P(H_2)} = \frac{0.95 * 0.5}{0.95 * 0.5 + 0.9 * 0.5} = 0.5135135$$

$$P(H_2|A) = \frac{[P(A|H_2)P(H_2)]}{P(A)} = \frac{P(A|H_2)P(H_2)}{P(A|H_1)P(H_1) + P(A|H_2)P(H_2)}$$

$$= \frac{0.9 * 0.5}{0.95 * 0.5 + 0.9 * 0.5} = 0.4864865$$

In the second draw, the probability of non-conforming given the first try is conforming:

$$P(A^c) = P(A^c|H_1) * P(H_1) + P(A^c|H_2) * P(H_2)$$

$$= 0.05 * 0.5135135 + 0.1 * 0.4864865 = 0.07432432$$

2. Problem 2 part 2 answer here:

$$P(H_2|A^c) = \frac{P(A^c \cap H_2)}{P(A^c)} = \frac{[P(A^c|H_2) * P(H_2)]}{P(A^c)} = \frac{0.1 * 0.4864865}{0.07432432} = 0.6545455$$

### Problem 3

1. Problem 3 part 1 answer here:

H0: A, B, C, D work at same time

H1: A, B, C works, D fail

H2: A, B, D works, C fail

H3: A, C, D works, B fail

H4: B, C, D works, A fail

W is machine will work

$$P(H0) = p^3 * 0.5$$

$$P(H1) = p^3 * 0.5$$

$$P(H2) = p^2 * 0.5 * q$$

$$P(H3) = p^2 * 0.5 * q$$

$$P(H4) = p^2 * 0.5 * q$$

$$P(W) = P(H0) + P(H1) + P(H2) + P(H3) + P(H4)$$

$$= p^3 * 0.5 + p^3 * 0.5 + 3 * p^2 * 0.5 * q$$

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

$$\text{When } p = 0.8, P(W^c) = 1 - P(W) = 1 - 0.704 = 0.296$$

2. Problem 3 part 2 answer here:

$$\begin{aligned} P(D^c|W^c) &= \frac{P(D^c \cap W^c)}{P(W^c)} = \frac{P(D^c) * P(W^c|D^c)}{P(W^c)} = \\ &= \frac{0.5 * \left( \binom{3}{1}qp^2 + \binom{3}{2}q^2p + q^3 \right)}{(1 - p^3 * 0.5 + p^3 * 0.5 + 3 * p^2 * 0.5 * q)} = \frac{0.5 * (3qp^2 + 3q^2p + q^3)}{(1 - p^3 + 1.5p^2q)} \\ &= \frac{1.5qp^2 + 1.5q^2p + 0.5q^3}{(1 - p^3 - 1.5p^2q)} \end{aligned}$$

