

1(i) Let  $A$  be the ~~probability~~ <sup>event</sup> that the third barrel was chosen. Let  $B$  be the event that a ball is taken from the chosen barrel uniformly at random and the ball is red.

$$\begin{aligned} \Pr(A|B) &= \frac{\Pr(A \cap B)}{\Pr(B)} \\ &= \frac{\frac{1}{3} \times \frac{2}{5}}{\frac{1}{6} + \frac{1}{6} + \frac{2}{5}} \\ &= \frac{2}{11} \end{aligned}$$

ii)  $\frac{2}{11} \times \frac{2}{11} \times \frac{2}{11} = \frac{8}{1331}$

For three independent repeated trials, each from a sample space  $S$ , the overall sample space is  $S \times S \times S$  and the probability function  $\Pr((S_1, S_2, S_3))$  equals to  $\Pr(S_1) \Pr(S_2) \Pr(S_3)$ .

2i) 1

ii)  $\frac{1}{4} \times (-1-1)^2 + \frac{1}{8} \times (-1)^2 + \frac{5}{8} \times (2-1)^2 = \frac{7}{4}$

iii)  $-\frac{7}{3}$

iv)

$z$	-4	-1	0	2
$\Pr(Z=z)$	$\frac{5}{16}$	$\frac{1}{12}$	$\frac{13}{48}$	$\frac{1}{3}$

$$\begin{aligned} \Pr(XY = -4) &= \Pr(X=2 \wedge Y=-2) \\ &= \left(\frac{5}{8}\right)\left(\frac{1}{2}\right) = \frac{5}{16} \end{aligned}$$

$$\begin{aligned} \Pr(XY = -1) &= \Pr(X=-1 \wedge Y=1) \\ &= \left(\frac{1}{4}\right)\left(\frac{1}{2}\right) = \frac{1}{8} \end{aligned}$$

$$\begin{aligned} \Pr(XY = 0) &= \Pr(X=-1 \wedge Y=0) + \Pr(X=0 \wedge Y=-2) + \Pr(X=0 \wedge Y=0) \\ &\quad + \Pr(X=0 \wedge Y=1) + \Pr(X=2 \wedge Y=0) \\ &= \left(\frac{1}{4}\right)\left(\frac{1}{6}\right) + \left(\frac{1}{8}\right)\left(\frac{1}{2}\right) + \left(\frac{1}{8}\right)\left(\frac{1}{6}\right) + \left(\frac{1}{8}\right)\left(\frac{1}{2}\right) + \left(\frac{5}{8}\right)\left(\frac{1}{6}\right) \\ &= \frac{13}{48} \end{aligned}$$

$$\begin{aligned} \Pr(XY = 2) &= \Pr(X=-1 \wedge Y=-2) + \Pr(X=2 \wedge Y=1) \\ &= \left(\frac{1}{4}\right)\left(\frac{1}{2}\right) + \left(\frac{5}{8}\right)\left(\frac{1}{2}\right) \\ &= \frac{1}{3} \end{aligned}$$



3i)  $\Pr(X=0) = \frac{1}{6}$   $\Pr(Y=0) = \frac{1}{6}$   $\Pr(X=0 \cap Y=0) = \frac{1}{36}$   
 $\therefore \Pr(X=0 \cap Y=0) = \Pr(X=0) \Pr(Y=0)$ , so the event " $X=0$ " and " $Y=0$ " are independent.

ii)  $X$  can take values in  $\{-5, -4, -3, -2, -1, 0\}$  (each with probability  $\frac{1}{6}$ )

Probability distribution of  $Y$  is

$y$	-5	-4	-3	-2	-1	0	1	2	3	4	5
$\Pr(Y=y)$	$\frac{1}{36}$	$\frac{2}{36}$	$\frac{3}{36}$	$\frac{4}{36}$	$\frac{5}{36}$	$\frac{6}{36}$	$\frac{5}{36}$	$\frac{4}{36}$	$\frac{3}{36}$	$\frac{2}{36}$	$\frac{1}{36}$

$$\Pr(X=-4 \cap Y=4) = 0$$

$$\Pr(X=-4) \Pr(Y=4) = \frac{1}{108}$$

So  $\Pr(X=-4 \cap Y=4) \neq \Pr(X=-4) \Pr(Y=4)$  and  $X$  and  $Y$  are not independent.

$$\text{iii) } \Pr(X \leq -2 \mid Y \geq 1) = \frac{\Pr(X \leq -2 \cap Y \geq 1)}{\Pr(Y \geq 1)} \dots$$

$$= \frac{\frac{6}{36}}{\frac{15}{36}} = \frac{2}{5}$$

Event  $(X \leq -2 \cap Y \geq 1)$  can take values in  $\{(-4, 5), (-3, 4), (-3, 5), (-2, 3), (-2, 4), (-2, 5)\}$

Probability distribution of  $Y$  is

$y$	1	2	3	4	5
$\Pr(Y=y)$	$\frac{5}{36}$	$\frac{4}{36}$	$\frac{3}{36}$	$\frac{2}{36}$	$\frac{1}{36}$