

5. Prove:

$$(1) Q(B) = P(B|B) = \frac{P(B \cap B)}{P(B)} = \frac{P(B)}{P(B)} = 1$$

$$(2) \text{ For any event } A, Q(A) = \frac{P(A \cap B)}{P(B)} \geq 0$$

$$(3) Q(\emptyset) = P(\emptyset|B) = \frac{P(\emptyset \cap B)}{P(B)} = \frac{P(\emptyset)}{P(B)} = 0$$

(3) If A and C are disjoint, then

$$Q(A \cup C) = P(A \cup C|B) = \frac{P[(A \cup C) \cap B]}{P(B)} = \frac{P[(A \cap B) \cup (C \cap B)]}{P(B)} = \frac{P(A \cap B) + P(C \cap B)}{P(B)}$$

$$= Q(A) + Q(C)$$

Also true for finitely many of disjoint events.

So, $Q(A) = P(A|B)$ is a probability measure.

6. Thus, $Q(A \cup C) = Q(A) + Q(C) - P(A \cap C)$

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

6-(2):

$$C = P(C|B) \cdot P(B) + P(C|B^c) \cdot P(B^c)$$

$$= P(1 \cup 2) \cdot P(4 \cup 5) \cdot P(3)$$

$$+ P(3) \cdot [P(1 \cap 4) + P(2 \cap 5)]$$

$$= (P_1 + P_2)(P_4 + P_5)P_3$$

$$+ (1 - P_3)[P(1) \cdot P(4) + P(2) \cdot P(5)]$$

=

6. Prove: A, B, C is mutually independent

$\therefore A, B, C$ also is pairwise independent

$$(1) \therefore P[(A \cap B) \cap C] = P(A \cap B \cap C) = P(A) \cdot P(B) \cdot P(C) = P(A \cap B) \cdot P(C)$$

$\therefore A \cap B$ and C is independent

(2)

$P(\text{a current flow between } A \text{ \& } B)$

$$= P[(A_1 \cap A_4) \cup (A_1 \cap A_3 \cap A_5) \cup (A_2 \cap A_5) \cup (A_2 \cap A_3 \cap A_4)]$$

$$= P_1 P_4 + P_1 P_3 P_5 + P_2 P_5 + P_2 P_3 P_4$$

$$= P_1 P_4 + P_1 P_3 P_5 + P_2 P_5 + P_2 P_3 P_4 - P_1 P_3 P_4 P_5 - P_1 P_2 P_4 P_5 - P_1 P_2 P_3 P_4$$

$$- P_1 P_2 P_3 P_5 - P_1 P_2 P_3 P_4 P_5 - P_2 P_3 P_4 P_5 + P_1 P_2 P_3 P_4 P_5 + P_1 P_2 P_3 P_4 P_5 + P_1 P_2 P_3 P_4 P_5$$

$$- P_1 P_2 P_3 P_4 P_5 = P_1 P_4 + P_2 P_5 + P_1 P_3 P_5 + P_2 P_3 P_4 - P_1 P_3 P_4 P_5 - P_1 P_2 P_4 P_5 - P_1 P_2 P_3 P_4$$

$$7. (a) P(\text{a current flow between } A \text{ \& } B) = P_5 \left(\begin{aligned} &+ P_1 P_2 (1 - P_3)(1 - P_4) + P_3 P_4 (1 - P_1)(1 - P_2) \\ &+ P_1 P_2 (1 - P_3) P_4 + P_3 P_4 (1 - P_1) P_2 \\ &+ P_1 P_2 P_3 (1 - P_4) + P_3 P_4 P_1 (1 - P_2) \\ &+ P_2 P_4 P_1 P_2 \end{aligned} \right)$$

$$= P[(A_1 \cap A_2 \cap A_5) \cup (A_3 \cap A_4 \cap A_5)]$$

$$= P_1 P_2 P_5 + P_3 P_4 P_5 - P_1 P_2 P_3 P_4 P_5$$

$$(b) P[(A \cup B) \cap C]$$

$$= P[(A \cap C) \cup (B \cap C)]$$

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

$$= P(A \cup B) \cdot P(C)$$

$$= [P(A) + P(B) - P(A \cap B)] \cdot P(C)$$

$$= P(A) \cdot P(C) + P(B) \cdot P(C) - P(A \cap B) \cdot P(C)$$

$$= P(A \cap C) + P(B \cap C) - P(A \cap B \cap C) = P[(A \cup B) \cap C] \quad \square$$