

# Week 12

December 6, 2021

## 1 Open Questions

**Exercise 1.** [Basic Probability](\*) Prove the generalized union bound using induction:

For any  $n \geq 1$  and any events  $A_1, \dots, A_n$ , we have

$$p\left(\bigcup_{i=1}^n A_i\right) \leq \sum_{i=1}^n p(A_i).$$

**Exercise 2.** [Basic Probability](\*\*) Derive the probability distribution of all the possible outcomes for the following random events:

1. The maximum of a roll of two regular dice.
2. A roll of three indistinguishable dice.
3. A roll of five indistinguishable poker dice.

**Exercise 3.** [Basic Probability](\*\*) Consider five-card poker hands drawn from a regular deck of 52 cards.

1. What is the total of such poker hands?
  - ☐ 380 204 032
  - ☐ 311 875 200
  - ☐ 2 598 960
  - ☐ 2 349 060
2. What is the probability of the distinct poker hands that contain:
  - (a) *One pair* (poker hand containing two cards of the same kind and three cards of three other, distinct kinds)
  - (b) *Two pairs* (poker hand containing two cards of the same kind, two cards of another kind and one card of a third kind)
  - (c) *Three of a kind* (poker hand containing three cards of the same kind and two cards of two other kinds)
  - (d) *Straight* (poker hand containing five consecutive kinds, counting the aces both as the first and the last kind)
  - (e) *Flush* (poker hand containing five cards of the same suits)
  - (f) *Full house* (poker hand containing three cards of one kind and two cards of another kind)
  - (g) *Four of a kind* (poker hand containing four cards of the same kind and one card of another kind)

- (h) *Straight flush* (poker hand containing five consecutive kinds of the same suit, counting the aces both as the first and the last kind)
- (i) *Royal flush* (poker hand containing the five highest kinds of the same suit; note that “royal” implies “straight”)
- (j) *Five of a kind* (poker hand containing five cards of the same kind)
- (k) *Bust* (none of the above)

**Exercise 4.** [Basic Probability](\*) Suppose that  $A$  and  $B$  are events with probabilities  $p(A) = 3/4$  and  $p(B) = 1/3$ .

1. What is the largest  $p(A \cap B)$  can be? What is the smallest it can be? Give examples to show that both extremes for  $p(A \cap B)$  are possible.
2. What is the largest  $p(A \cup B)$  can be? What is the smallest it can be? Give examples to show that both extremes for  $p(A \cup B)$  are possible.

**Exercise 5.** [Bayes Theorem](\*) Suppose that 8% of all bicycle racers use steroids, that a bicyclist who uses steroids tests positive for steroids 96% of the time, and that a bicyclist who does not use steroids tests positive for steroids 9% of the time. What is the probability that a randomly selected bicyclist who tests positive for steroids actually uses steroids?

**Exercise 6.** [Bernoulli Trail](\*) Find each of the following probabilities when  $n$  independent Bernoulli trials are carried out with probability of success  $p$ .

1. the probability of no failure
2. the probability of at least one failure
3. the probability of at most one failure
4. the probability of at least two failures

## 2 Exam Questions

**Exercise 7.** [Counting](\*) Let  $P(s)$  denote the number of different permutations of a character string  $s$ . For  $s_1 = \text{schreckliche}$  and  $s_2 = \text{schreibschrift}$ , it is the case that:

- ☐  $91P(s_1) = 2P(s_2)$ .
- ☐  $91P(s_1) = 3P(s_2)$ .
- ☐  $273P(s_1) = P(s_2)$ .
- ☐  $273P(s_1) = 2P(s_2)$ .

**Exercise 8.** [Basic Probability](\*\*\*) A die is rolled twice resulting in an ordered pair  $(r_1, r_2)$  of independent random outcomes  $r_1, r_2 \in \{1, 2, 3, 4, 5, 6\}$ , and the value  $s = r_1 + 2r_2 - 4k \in \{1, 2, 3, 4\}$  is computed, where  $k \in \mathbf{Z}$ .

- ☐  $s$  is uniformly distributed over  $\{1, 2, 3, 4\}$ .
- ☐  $s$  is not uniformly distributed over  $\{1, 2, 3, 4\}$ , but it is if “ $r_1 + 2r_2$ ” is replaced by “ $r_1 + 3r_2$ ”.
- ☐  $s$  is not uniformly distributed over  $\{1, 2, 3, 4\}$ , but it is if “ $r_1 + 2r_2$ ” is replaced by “ $r_2 + 2r_1$ ”.

- ☐  $s$  is not uniformly distributed over  $\{1, 2, 3, 4\}$ , but it is if all outcomes with  $r_1 + r_2 = 7$  are discarded.

**Exercise 9.** [Basic Probability](\*\*) You are playing poker with 3 dices that have 6 faces, which are the following kinds: 10, J, Q, K, A, A (notice that the A occurs on two faces). What is the probability to roll a pair?

- ☐  $\frac{1}{2}$
- ☐  $\frac{1}{3}$
- ☐  $\frac{2}{3}$
- ☐ non of the above

**Exercise 10.** [Conditional Probability](\*\*\*) Given an arbitrary set of outcomes  $S$ , which of the following statements is true for all possible events  $E_1, E_2, E_3$  with  $p(E_i) > 0$  for  $i = 1, 2, 3$  and for which  $E_i$  and  $E_j$  are independent for all  $i \neq j$  with  $1 \leq i, j \leq 3$ ?

- ☐ All three other answers are incorrect.
- ☐  $E_1 \cap E_3$  and  $E_2 \cap E_3$  are independent.
- ☐  $E_1 \cap E_3$  and  $E_3$  are independent.
- ☐  $p(E_1 \cap E_2 | E_3) = p(E_1 | E_3)p(E_2 | E_3)$ .

**Exercise 11.** [Bayes Theorem](\*\*) Let A,B,C be three catering services. For a party, 40% of the snacks is catered by A, 35% by B, and 25% by C. Of A's snacks 1% is spoilt; 2% of B's snacks is spoilt, and 3% of C's snacks is spoilt. Assume that whenever someone eats a spoilt snack, he or she will automatically get sick. If someone gets sick from one of the snacks, it was most probably one of

- ☐ A's snacks.
- ☐ B's snacks.
- ☐ C's snacks.
- ☐ It doesn't depend on the provenance of the snacks.

**Exercise 12.** [Bayes Theorem](\*) One of every three new cellphone models introduced by a certain company turns out to be a success. Furthermore, 90% of the successful products were predicted by a marketing company to be a success, whereas 9% of their failed products were predicted to be successful. What is the probability that the latest model cellphone will be a success if its success has been predicted?

- ☐  $< \frac{6}{7}$ .
- ☐  $> \frac{5}{6}$ .
- ☐ All three other answers are incorrect.
- ☐  $< \frac{5}{6}$ .

**Exercise 13.** [Bayes Theorem](\*) We have two boxes, both containing 35 white balls. Furthermore, the first box contains 10 black balls and the second box contains  $b$  black balls. Suppose that a ball is selected by first picking one of the two boxes at random and then selecting a ball at random from this box. If the conditional probability is  $\frac{1}{3}$  that a ball was selected from the first box given that a black ball was selected, what is  $b$ ?

- ☐ It is impossible because  $b \notin \mathbf{Z}_{\geq 0}$ .
- ☐  $b > 21$ .
- ☐  $b = 21$ .
- ☐  $b < 21$ .

**Exercise 14.** [Bayes Theorem](\*\*) An urn contains a single ball. It is black or white with probability  $\frac{1}{2}$ . You add a white ball. Then you take out a ball at random, and it is white. What is the probability that the remaining ball is white?

- ☐  $\frac{1}{2}$
- ☐  $\frac{2}{3}$
- ☐  $\frac{3}{4}$
- ☐  $\frac{5}{6}$

**Exercise 15.** [Bayes Theorem](\*) We have a bag with 3 coins, one fair and two that are biased. Their respective probabilities to show head are  $\frac{1}{2}$ ,  $\frac{1}{4}$  and  $\frac{1}{8}$ . After selecting one coin at random we flip it 3 times. The outcome is HTT. What is the probability  $p$  that we selected the fair coin?

- ☐  $p < \frac{1}{3}$
- ☐  $p = \frac{1}{3}$
- ☐  $p > \frac{1}{3}$
- ☐  $p > \frac{13}{37}$