

P₂₉, 16:

$$\begin{aligned} P(A|\bar{A} \cup B) &= \frac{P(A\bar{A} \cup AB)}{P(\bar{A} \cup B)} = \frac{P(B\bar{A})}{P(\bar{A}) + P(B) - P(\bar{A}B)} \\ &= \frac{P(B) - P(B\bar{A})}{P(\bar{A}) + P(B) - P(\bar{A}B)} = \frac{0.7 - 0.5}{0.6 + 0.7 - 0.5} = \frac{1}{4} \end{aligned}$$

P₂₉, 19:

$\because 1 \geq P(A \cup B) = P(A) + P(B) - P(AB)$, 同除 $P(B) > 0$

$$\Rightarrow \frac{1}{P(B)} \geq \frac{P(A)}{P(B)} + 1 - P(A|B) \Rightarrow P(A|B) \geq \frac{P(A) + P(B) - 1}{P(B)}$$

P₂₉, 22:

设 A_i : {第 i 次抽样检查时, 抽到正品}

则 产品被接受的概率 P :

$$P = P(A_1 A_2 A_3 A_4 A_5)$$

$$\begin{aligned} &= P(A_1) P(A_2|A_1) P(A_3|A_1 A_2) P(A_4|A_1 A_2 A_3) P(A_5|A_1 A_2 A_3 A_4) \\ &= \frac{95}{100} \cdot \frac{94}{99} \cdot \frac{93}{98} \cdot \frac{92}{97} \cdot \frac{91}{96} \\ &\approx 0.77 \end{aligned}$$

P₂₉, 24:

(1) 样本空间划分: $\Omega = A_1 \cup A_2 \cup A_3$, $A_1 A_2 = A_2 A_3 = A_1 A_3 = \emptyset$

A_1 : {第一个盒中取出 2 红球}, A_2 : {第一个盒中取出 2 白球}

A_3 : {第一个盒中取出 1 红球 1 白球}

B : {第二个盒中取出 1 白球}

$$P(B) = P(A_1)P(B|A_1) + P(A_2)P(B|A_2) + P(A_3)P(B|A_3)$$



$$= \frac{C_5^2}{C_9^2} \cdot \frac{5}{11} + \frac{C_4^2}{C_9^2} \cdot \frac{7}{11} + \frac{C_5^1 \cdot C_4^1}{C_9^2} \cdot \frac{6}{11} = \frac{53}{99}$$

$$(2) P(A_3|B) = \frac{P(A_3)P(B|A_3)}{P(B)} = \frac{\frac{C_5^1 \cdot C_4^1}{C_9^2} \cdot \frac{6}{11}}{53/99} = \frac{30}{53}$$

P_{30, 30}:

设 A: {输入 0}, B: {输出 0}

A 与 \bar{A} 构成 Ω 的有穷划分

$$P(A) = \frac{2}{3}, P(\bar{A}) = \frac{1}{3}, P(B|A) = 0.98, P(B|\bar{A}) = 0.01$$

$$P(A|B) = \frac{P(A)P(B|A)}{P(A)P(B|A) + P(\bar{A})P(B|\bar{A})} = \frac{\frac{2}{3} \times 0.98}{\frac{2}{3} \times 0.98 + \frac{1}{3} \times 0.01} = 0.995$$

P_{30, 33}:

$$(1) P(\overline{A \cup B} | \bar{C}) = P(\bar{A} \bar{B} | \bar{C}) = P(\bar{A} \bar{B})P(\bar{C}) = P(\overline{A \cup B})P(\bar{C})$$

$\overline{A \cup B}$ 与 \bar{C} 独立

$$\begin{aligned} (2) P(\overline{AB} \cdot C) &= P((\bar{A} \cup \bar{B}) \cdot C) = P(\bar{A}C \cup \bar{B}C) \\ &= P(\bar{A})P(C) + P(\bar{B})P(C) - P(\bar{A})P(\bar{B})P(C) \\ &= (P(\bar{A}) + P(\bar{B}) - P(\bar{A}\bar{B}))P(C) \\ &= P(\overline{A \cup B})P(C) \\ &= P(\overline{AB})P(C) \end{aligned}$$

\overline{AB} 与 C 独立



P₃₀, 35:

① 当 n 为偶数时:

$$P_E = C_n^0 p^0 (1-p)^n + C_n^2 p^2 (1-p)^{n-2} + \dots + C_n^n p^n (1-p)^0 = \sum_{k=0}^{n/2} C_n^{2k} p^{2k} (1-p)^{n-2k}$$

$$(p+1-p)^n = C_n^0 p^0 (1-p)^n + C_n^1 p^1 (1-p)^{n-1} + \dots + C_n^n p^n (1-p)^0$$

将 $C_n^{\text{奇}}$ 的项除去即为所求, $C_n^{\text{奇}} p^{\text{奇}} \rightarrow -C_n^{\text{奇}} p^{\text{奇}}$

$$(-p+1-p)^n = C_n^0 p^0 (1-p)^n - C_n^1 p^1 (1-p)^{n-1} + \dots + C_n^n p^n (1-p)^0$$

$$P_E = \frac{1}{2} [(p+1-p)^n + (-p+1-p)^n] = \frac{1}{2} (1 + (1-2p)^n)$$

② 当 n 为奇数时:

$$P_E = C_n^0 p^0 (1-p)^n + C_n^2 p^2 (1-p)^{n-2} + \dots + C_n^{n-1} p^{n-1} (1-p)^1 = \sum_{k=0}^{(n-1)/2} C_n^{2k} p^{2k} (1-p)^{n-2k}$$

$$\text{同上} = \frac{1}{2} [(p+1-p)^n + (-p+1-p)^n] = \frac{1}{2} (1 + (1-2p)^n)$$

$$\therefore \text{对 } n \in \mathbb{N}^*, P_E = \frac{1}{2} (1 + (1-2p)^n)$$

P₃₀, 36:

A_i : {烧坏第 i 个灯泡}, C_i : {烧坏 i 个灯泡}, B : {仪器故障}

$i = 1, 2, 3$

$i = 0, 1, 2, 3$

$$C_0 = \bar{A}_1 \bar{A}_2 \bar{A}_3$$

$$C_1 = A_1 \bar{A}_2 \bar{A}_3 \cup \bar{A}_1 A_2 \bar{A}_3 \cup \bar{A}_1 \bar{A}_2 A_3$$

$$C_2 = A_1 A_2 \bar{A}_3 \cup A_1 \bar{A}_2 A_3 \cup \bar{A}_1 A_2 A_3$$

$$C_3 = A_1 A_2 A_3$$

$$P(A_1) = 0.1$$

$$P(A_2) = 0.2$$

$$P(A_3) = 0.3$$

$$P(B|C_1) = 0.25$$

$$P(B|C_2) = 0.6$$

$$P(B|C_3) = 0.9$$

$$\Rightarrow P(C_0) = P(\bar{A}_1) P(\bar{A}_2) P(\bar{A}_3) = 0.504$$

$$P(C_1) = P(A_1) P(\bar{A}_2) P(\bar{A}_3) + P(\bar{A}_1) P(A_2) P(\bar{A}_3) + P(\bar{A}_1) P(\bar{A}_2) P(A_3) = 0.398$$

$$\text{另 } P(B|C_0) = 0$$

, 各交事件两两互斥, 加法公式.

$$P(C_2) = P(A_1) P(A_2) P(\bar{A}_3) + P(A_1) P(\bar{A}_2) P(A_3) + P(\bar{A}_1) P(A_2) P(A_3) = 0.092$$



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$$P(C_3) = P(A_1)P(A_2)P(A_3) = 0.006.$$

$\{C_i\}$ 事件组构成样本空间的一组有限划分

$$\begin{aligned}\therefore P(B) &= P(C_0)P(B|C_0) + P(C_1)P(B|C_1) + P(C_2)P(B|C_2) + P(C_3)P(B|C_3) \\ &= 0 + 0.398 \times 0.25 + 0.092 \times 0.6 + 0.006 \times 0.9 \\ &= 0.1601\end{aligned}$$

$$\therefore P(C_1|B) = \frac{P(C_1)P(B|C_1)}{P(B)} = \frac{0.398 \times 0.25}{0.1601} = 0.6215$$

P31, 39:

用 $i=1, \dots, n+1$ 标记这 $n+1$ 个盒子, 前 n 个盒子各有 6 白 4 黑

$A_i: \{\text{取到第 } i \text{ 个盒子}\}$, $B: \{\text{从盒中取到 2 白球}\}$

$\{A_i\}$ 事件构成一组有限划分

$$\text{已知 } P(A_i) = \frac{1}{n+1}, \quad P(A_{n+1}|B) = \frac{1}{7}$$

$$\text{另 } P(B|A_i) = \frac{C_6^2}{C_{10}^2} = \frac{1}{3}, \quad i=1, \dots, n$$

$$P(B|A_{n+1}) = \frac{C_5^2}{C_{10}^2} = \frac{2}{9}.$$

由贝叶斯公式:

$$\frac{1}{7} = P(A_{n+1}|B) = \frac{P(A_{n+1})P(B|A_{n+1})}{\sum_{i=1}^n P(A_i)P(B|A_i) + P(A_{n+1})P(B|A_{n+1})} = \frac{2}{3n+2}$$

$$\Rightarrow n=4$$



P₃₁, 40 (非作业)

超过对方2分比赛停止, 则至少进行了两局比赛.

对比赛各种可能的结果, 用前两局(第一局, 第二局)的胜况对样本空间划分为前两局可能的结果: (计胜)

$\{\text{甲甲}\}, \{\text{甲乙}\}, \{\text{乙甲}\}, \{\text{乙乙}\}$ (有穷划分)

已知: $p(\text{甲甲}) = \alpha^2$, $p(\text{甲乙}) = p(\text{乙甲}) = \alpha\beta$, $p(\text{乙乙}) = \beta^2$.

求: $p(\text{甲胜}) = ?$

由全概率公式:

$$p(\text{甲胜}) = p(\text{甲甲})p(\text{甲胜}|\text{甲甲}) + p(\text{甲乙})p(\text{甲胜}|\text{甲乙}) + p(\text{乙甲})p(\text{甲胜}|\text{乙甲}) \\ + p(\text{乙乙})p(\text{甲胜}|\text{乙乙})$$

$p(\text{甲胜}|\text{甲甲}) = 1$, 前两局胜则一定胜

$p(\text{甲胜}|\text{乙乙}) = 0$, 前两局输则一定输

$p(\text{甲胜}|\text{甲乙}) = p(\text{甲胜}|\text{乙甲}) = p(\text{甲胜})$, 前两局双方各得1分又重回起点.

$$\therefore p(\text{甲胜}) = \alpha^2 \cdot 1 + \beta^2 \cdot 0 + 2\alpha\beta p(\text{甲胜}) \quad \text{解得 } p(\text{甲胜}) = \frac{\alpha^2}{1 - 2\alpha\beta}$$

如果改成超3分胜, 可用类似的方法, 用前三局来划分样本空间

$\{\text{甲甲甲}\}, \{\text{甲甲乙}\}, \{\text{甲乙甲}\}, \{\text{甲乙乙}\}, \{\text{乙甲甲}\}, \{\text{乙甲乙}\}, \\ \{\text{乙乙甲}\}, \{\text{乙乙乙}\}.$

会用到2分胜的结果, 对立事件.



P74, 1:

由 $F(+\infty) = 1$ 得 $A = 1$

$$P(X=2) = F(2) - F(2-0) = 1 - \lim_{x \rightarrow 2^-} (1 - e^{-\frac{x}{2}}) = e^{-\frac{2}{2}}.$$

P74, 4:

方程 $t^2 + Xt + \frac{1}{4}(X+2) = 0$ 的判别式: $\Delta = X^2 - X - 2$

有实根则 $\Delta \geq 0 \Rightarrow X \geq 2$ 或 $X \leq -1$

有实根的概率 $P(\{X \geq 2\} \cup \{X \leq -1\}) = 1 - P(\{X < 2\} \cap \{X > -1\})$

$$= 1 - P(-1 < X < 2)$$

$$= 1 - (F(2-0) - F(-1))$$

$$= 1 - \left(\frac{4}{25} - 0\right) = \frac{21}{25}$$

P74, 5:

由 $P_k \geq 0 \Rightarrow C \geq 0$

$$\text{由 } \sum_k P_k = 1 \Rightarrow 1 = \sum_{k=1}^{\infty} P(X=k) = \sum_{k=1}^{\infty} C \frac{2^k}{k!} = C \left(\sum_{k=0}^{\infty} \frac{2^k}{k!} - 1 \right) = C(e^2 - 1)$$

$$\Rightarrow C = \frac{1}{e^2 - 1}$$

$$(e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!})$$

P75, 10: (小球区分)

$$P(X=1) = \frac{1}{4^3} (C_3^1 \cdot 3^2 + C_3^2 \cdot 3 + C_3^3) = \frac{37}{64}$$

1个球, 2个球, 3个球

选一个球放1号盒, 剩下的球在剩下的盒中放, 选两个球放1号盒, ...

$$P(X=2) = \frac{1}{4^3} (C_3^1 \cdot 2^2 + C_3^2 \cdot 2 + C_3^3) = \frac{19}{64}$$

注意如果用 $C_3^1 \cdot 4^2$ 有重复分互不相交的情况讨论不会出错

$$P(X=3) = \frac{1}{4^3} (C_3^1 \cdot 1^2 + C_3^2 \cdot 1 + C_3^3) = \frac{7}{64}, \quad P(X=4) = 1/64$$



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分布律:

X	1	2	3	4
P	$\frac{37}{64}$	$\frac{19}{64}$	$\frac{7}{64}$	$\frac{1}{64}$

检查求和是否为1

分布函数:

$$F(x) = \begin{cases} 0, & x < 1 \\ \frac{37}{64}, & 1 \leq x < 2 \\ \frac{37+19}{64}, & 2 \leq x < 3 \\ \frac{37+19+7}{64}, & 3 \leq x < 4 \\ 1, & x \geq 4. \end{cases}$$

