

Solution 1

HUDM 4125

1.1-5

$$(a)P(A) = 1/6.$$

$$(b)P(B) = 1 - P(A) = 5/6.$$

$$(c)P(A \cup B) = P(A) + P(B) - P(A \cap B) = 1/6 + 5/6 + 0 = 1.$$

$P(A \cap B) = 0$ because event A and event B cannot occur at the same time. They are mutually exclusive.

1.1-7

$$P(A) = P(A \cup B) - (1 - P(A \cap B)) = .76 - .13 = .63$$

It is easy to see this with a Venn diagram.

1.1-11

$$(a)S = \{00, 0, 1, 2, 3, \dots, 34, 35, 36\}.$$

$$(b)P(A) = \frac{2}{38} = \frac{1}{19}.$$

$$(c)P(B) = \frac{4}{38} = \frac{2}{19}.$$

$$(d)P(D) = \frac{18}{38} = \frac{9}{19}.$$

There are 18 odd numbers and the possible outcomes are 38.

1.2-3

$$(a)26 * 26 * 10 * 10 * 10 * 10 = 6,760,000.$$

$$(b)26 * 26 * 26 * 10 * 10 * 10 = 17,576,000.$$

1.2-5

$$(a)4 * 3 * 2 * 1 = 24.$$

$$(b)4 * 4 * 4 * 4 = 256.$$

1.2-12

$$(a)0 = (1 - 1)^n = \sum_r^n \binom{n}{r} 1^{n-r} (-1)^r = \sum_{r=0}^n (-1)^r \binom{n}{r}.$$

$$(b)2^n = (1 + 1)^n = \sum_r^n \binom{n}{r} 1^{n-r} 1^r = \sum_{r=0}^n 1^n \binom{n}{r}.$$

1.3-1

$$(a)P(B_1) = \frac{5000}{1000000} = 0.005.$$

$$(b)P(A_1) = \frac{78515}{1000000} = 0.078515.$$

$$(c)P(A_1 | B_2) = \frac{P(A_1 \cap B_2)}{P(B_2)} = \frac{0.073630}{0.995} = 0.074.$$

$$(d)P(B_1 | A_1) = \frac{P(B_1 \cap A_1)}{P(A_1)} = \frac{0.004885}{0.078515} = 0.062.$$

- (e) Part c: the probability that people do not have HIV but tests positive is 0.074 among 1000000 randomly selected individuals;

Part d: that the probability that people, who test positive, have HIV is 0.062 among 1000000 randomly selected individuals.

1.3-9

(a) $P(\text{match on 1st draw}) = 1/4 * 3/3 * 2/2 * 1/1$;
 $P(\text{match on 2nd draw}) = 3/4 * 1/3 * 2/2 * 1/1$; and so on.

$$(b) P(A_i \cap A_j) = P(A_i)P(A_j | A_i) = \frac{3!}{4!} \frac{2!}{3!} = \frac{2!}{4!}.$$

$$(c) P(A_i \cap A_j \cap A_k) = P(A_i)P(A_j | A_i)P(A_k | A_i \cap A_j) = \frac{3!}{4!} \frac{2!}{3!} \frac{1!}{2!} = \frac{1!}{4!}.$$

$$(d) P(A \cup B \cup C \cup D) = P(A) + P(B) + P(C) + P(D) - P(A \cap B) - P(A \cap C) - P(A \cap D) - P(B \cap C) - P(B \cap D) - P(C \cap D) + P(A \cap B \cap C) + P(A \cap B \cap D) + P(A \cap C \cap D) + P(B \cap C \cap D) - P(A \cap B \cap C \cap D) = 4P(A_i) - 6P(A_i \cap A_j) + 4P(A_i \cap A_j \cap A_k) - P(A_1 \cap A_2 \cap A_3 \cap A_4) = \frac{4*3!}{4!} - \frac{6*2!}{4!} + \frac{4*1!}{4!} - \frac{1}{4!} = 1 - \frac{1}{2} + \frac{1}{3!} - \frac{1}{4!}.$$

(e) In this case, since the probabilities of all events are equal, and probabilities of all intersections are equal, $P(A_1 \cup A_2 \cup \dots \cup A_n) = \binom{n}{1}P(A_1) + (-1)^1 \binom{n}{2}P(A_1 \cap A_2) + (-1)^2 \binom{n}{3}P(A_1 \cap A_2 \cap A_3) + \dots + (-1)^{n-1} \binom{n}{n}P(A_1 \cap A_2 \cap \dots \cap A_n)$.

- (f) The series in parenthesis is the power series expansion of e^x , where $x = -1$.

1.3-12

$$(a) P(B_1) = 1/18, P(B_5) = \frac{17}{18} \frac{16}{17} \frac{15}{16} \frac{14}{15} \frac{1}{14} = \frac{1}{18}, \text{ same for } P(B_{18}).$$

$$(b) (a) P(B_1) = 2/18, P(B_5) = \frac{16}{18} \frac{15}{17} \frac{14}{16} \frac{13}{15} \frac{2}{14} + \binom{4}{1} \frac{16}{18} \frac{15}{17} \frac{14}{16} \frac{2}{15} \frac{1}{14} = \frac{2}{18}, \text{ same for } P(B_{18}).$$

1.4-3

$$(a) A \text{ and } B \text{ are independent, } P(A \cap B) = P(A)P(B) = \frac{1}{6}.$$

$$(b) A \text{ and } B' \text{ are independent, } P(A \cap B') = P(A)P(B') = \frac{1}{4}(1 - \frac{2}{3}) = \frac{1}{12}.$$

$$(c) A' \text{ and } B' \text{ are independent, } P(A' \cap B') = P(A')P(B') = (1 - \frac{1}{4})(1 - \frac{2}{3}) = 1/4.$$

$$(d) P(A \cup B) = P(A) + P(B) - P(A \cap B) = \frac{1}{4} + \frac{2}{3} - \frac{1}{6} = \frac{3}{4};$$

$$P[(A \cup B)'] = 1 - P(A \cup B) = 1 - \frac{3}{4} = \frac{1}{4}.$$

1.4-4(b)

$$P(A' \cap B) = P(B)P(A' | B) = P(B)[1 - P(A | B)] = P(B)[1 - P(A)] = P(B)P(A')$$

1.4-5

$P(A \cup B) = P(A) + P(B) - P(A \cap B)$;
 $P(A)P(B) = 0.8 \times 0.5 = 0.4 = P(A \cap B)$.
 So, A and B are independent.

1.4-11

- (a) A and B are mutually exclusive, $P(A \cap B) = 0$.
 $P(A \cap B) = P(A)P(B) = 0$.;
 At least one of P(A) or P(B) is zero if they want to be independent events.
- (b) $A \subset B, A \cap B = A, P(A \cap B) = P(A)$.
 A and B are independent only if $P(A) = 0$ or $P(B) = 1$.

1.5-2

(a) $P(G) = 0.4 \times 0.85 + 0.6 \times 0.75 = 0.79$.

(b) $P(A | G) = \frac{P(A)P(G|A)}{P(G)} = \frac{0.4 \times 0.85}{0.79} = 0.43$.

1.5-5

$P(C | D) = \frac{P(C)P(D|C)}{P(D)} = \frac{0.06}{0.095} = 0.632$.

1.5-9

(a) $P(D | P) = \frac{P(P)P(D|P)}{P(P)} = \frac{0.0005 \times 0.99}{0.0005 \times 0.99 + 0.03 \times 0.9995} = 0.016$.

(b) $1 - 0.016 = 0.984$