SIGUE, JP-FA4

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A geospatial analysis system has four sensors supplying images. The percentage of images supplied by each sensor and the percentage of images relevant to a query are shown in the following table.

```
sensor Supplied Relevant
##
## 1
          1
               0.15
                          0.50
          2
                0.20
## 2
                          0.60
## 3
          3
                0.25
                          0.80
## 4
                0.40
                          0.85
```

What is the overall percentage of relevant images?

R = Relevant, S = Supplied

```
P(R) = P(R|S_1) \cdot P(S_1) + P(R|S_2) \cdot P(S_2) + P(R|S_3) \cdot P(S_3) + P(R|S_4) \cdot P(S_4)
```

```
prob_rel <- sum(images$Supplied * images$Relevant)
cat("The overall percentage of relevant images is ", prob_rel * 100, "%.", sep = "")</pre>
```

The overall percentage of relevant images is 73.5%.

A fair coin is tossed twice. Let E_1 be the event that both tosses have the same outcome, that is $E_1 = (HH, TT)$. Let E_2 be the event that the first toss is a head, that is, $E_2 = (HH, HT)$. Let E_3 be the event that the second toss is a head, that it, $E_3 = (TH, HH)$. Show that E_1, E_2 , and E_3 are pairwise independent but not mutually independent.

Sample Space

$$S = HH, HT, TH, TT$$

Since the coin is fair, each outcome has an equal probability:

$$P(HH) = P(HT) = P(TH) = P(TT) = \frac{1}{4}$$

Events and Their Probabilities

1.
$$E_1 = (HH, TT)$$

•
$$P(E_1) = P(HH) + P(TT) = \frac{1}{4} + \frac{1}{4} = \frac{1}{2}$$

2.
$$E_2 = (HH, HT)$$

•
$$P(E_2) = P(HH) + P(HT) = \frac{1}{4} + \frac{1}{4} = \frac{1}{2}$$

3.
$$E_3 = (TH, HH)$$

•
$$P(E_3) = P(TH) + P(HH) = \frac{1}{4} + \frac{1}{4} = \frac{1}{2}$$

Check for Pairwise Independence

Events A and B are independent if:

$$P(A \cap B) = P(A)P(B)$$

1.
$$E_1$$
 and E_2

$$E_1 \cap E_2 = \{HH\}$$

$$P(E_1 \cap E_2) = P(HH) = \frac{1}{4}$$

$$P(E_1)P(E_2) = \frac{1}{2} \times \frac{1}{2} = \frac{1}{4}$$

 $P(E_1)P(E_2) = \frac{1}{2} \times \frac{1}{2} = \frac{1}{4}$ Since $P(E_1 \cap E_2) = P(E_1)P(E_2)$, E_1 and E_2 are independent.

2. E_1 and E_3

$$E_1 \cap E_3 = \{HH\}$$

$$P(E_1 \cap E_3) = P(HH) = 1$$

$$P(E_1)P(E_3) = \frac{1}{2} \times \frac{1}{2} = \frac{1}{4}$$

 $E_1 \cap E_3 = \{HH\}$ $P(E_1 \cap E_3) = P(HH) = \frac{1}{4}$ $P(E_1)P(E_3) = \frac{1}{2} \times \frac{1}{2} = \frac{1}{4}$ Since $P(E_1 \cap E_3) = P(E_1)P(E_3)$, E_1 and E_3 are independent.

3. E_2 and E_3

$$E_2 \cap E_3 = \{HH\}$$

$$P(E_2 \cap E_3) = P(HH) = 0$$

$$P(E_2)P(E_3) = \frac{1}{2} \times \frac{1}{2} = \frac{1}{4}$$

 $P(E_2 \cap E_3) = P(HH) = \frac{1}{4}$ $P(E_2)P(E_3) = \frac{1}{2} \times \frac{1}{2} = \frac{1}{4}$ Since $P(E_2 \cap E_3) = P(E_2)P(E_3)$, E_2 and E_3 are independent.

Check for Mutual Independence

 E_1, E_2, \ldots, E_k are mutually independent if:

$$P(E_{i_1} \cap E_{i_2} \cap \cdots \cap E_{i_k}) = P(E_{i_1})P(E_{i_2}) \cdots P(E_{i_k})$$

From the sets:

$$E_1 \cap E_2 \cap E_3 = \{HH\}$$

$$P(E_1 \cap E_2 \cap E_3) = P(HH) = \frac{1}{4}$$

Calculate $P(E_1)P(E_2)P(E_3)$:

$$P(E_1)P(E_2)P(E_3) = \frac{1}{2} \times \frac{1}{2} \times \frac{1}{2} = \frac{1}{8}$$

Since $P(E_1 \cap E_2 \cap E_3) \neq P(E_1)P(E_2)P(E_3)$, the events are not mutually independent.