

Name: \_\_\_\_\_

NetID: \_\_\_\_\_ (Please **PRINT**)

Section No.: \_\_\_\_\_

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1. (40%) Which of the following are true statements? Briefly explain.

(a)  $P(-A|B) = 1 - P(A|B)$

**Solution:** True

(b)  $P(A|B) = \frac{P(B|A)P(A)}{P(B)}$

**Solution:** True

(c)  $P(A|B) = \frac{P(B \cap A)}{P(B)}$

**Solution:** True

- (d) The probability of flipping an unbiased coin and getting 2 heads in a row is  $P(\{H, H\}) = 0.5 + 0.5 = 1.0$

**Solution:** False

2. A toy car company produces 2 types of model cars; 40% are sedans and 60% are SUVs. Additionally, each type of car can be either red or blue. Sedans are 50% red and SUVs are 75% red. After the production process, cars randomly partitioned into boxes, with 100 cars per box. You bought one of these boxes.

- (a) (10%) Draw the probability tree for the car model production. Label the branch probabilities involved. Don't calculate leaf probabilities

**Solution:** From root 2 branches with nodes: 0.4 sedan node and 0.6 SUV node. Sedan node has 2 branches with nodes: 0.5 blue color node and 0.5 red color node. SUV has 2 branches with nodes: 0.75 red color and 0.25 blue color.

- (b) (10%) What is the probability that you choose a blue car from the box?

**Solution:** Let  $B$  be the event that the car you choose is blue and  $C$  be the event that the car type you choose is a sedan. Then,  $P(B) = p(B|C)P(C) + p(B|C')P(C') = (0.5 \times 0.4) + (0.25 \times 0.6) = 0.35$

- (c) (10%) What is the probability that the blue car that you choose in part (b) is an SUV?

**Solution:** By bayes theorem and part b, we have  $P(C'|B) = \frac{P(B|C')P(C')}{P(B)} = \frac{0.25 \times 0.6}{0.35} = 0.429$

3. A test for a rare medical disease has a probability of 0.95 to positively classify a person being diseased. Also, it has a probability of 0.1 to positively classify a non-diseased person. There is a probability of 0.005 for any given person to have the disease. Given an arbitrary person, what is the probability that:

**Solution:** Let  $C$  = person is classified positively,  $D$  = person is diseased,  $W$  = person is classified incorrectly

- (a) (10%) The test classification will be positive? (Hint: Calculate the unconditional probability using conditional probabilities)

**Solution:**  $P(C) = P(C|D)P(D) + P(C|-D)P(-D) = (0.95 \times 0.005) + (0.1 \times 0.995) = 0.10425$

- (b) (10%) The person is diseased, given a positive classification?

**Solution:**  $P(D|C) = \frac{P(C|D)P(D)}{P(C|D)P(D) + P(C|-D)P(-D)} = \frac{0.95 \times 0.005}{(0.95 \times 0.005) + (0.1 \times 0.995)} = 0.0455$

- (c) (10%) The person is not diseased, given a negative classification?

<b>Solution:</b> $P(-D   -C) = \frac{P(-C -D)P(-D)}{P(-C)} = \frac{0.9 \times 0.995}{1 - 0.10425} = 0.9997$
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- (d) (10%) The person is classified incorrectly?

<b>Solution:</b> $P(W) = P(C \cap -D) + P(-C \cap D) = P(C   -D)P(-D) + P(-C   D)P(D) = (0.1 \times 0.995) + (0.05 \times 0.005) = 0.09975$
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4. (10%) A box contains three coins: two regular coins and one fake two-headed coin ( $P(H) = 1$ ). You pick a coin at random and toss it. What is the probability that it lands heads up?

<b>Solution:</b> $2/3$
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5. Suppose that there are two slot machines, one of which pays out 10% of the time and the other pays out 20% of the time. Unfortunately, you have no idea which is which. You randomly choose a machine and put in a quarter.

- (a) (10%) If you don't get a jackpot, what is the chance that you chose the machine that pays out 20% of the time?

**Solution:** 
$$P(S^C|J^C) = \frac{0.8*0.5}{0.8*0.5+0.9*0.5} = 8/17 = 0.471$$

- (b) (10%) If you had instead gotten a jackpot, what would be the chance that you chose the one that pays out 20% of the time?

**Solution:** 
$$P(S^C|J) = \frac{0.2*0.5}{0.1*0.5+0.2*0.5} = 2/3 = 0.667$$

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1. (40%) Which of the following are true statements? Explain briefly.

(a)  $P(-A|B) = P(A|B) - 1$

**Solution:** False

(b)  $P(B|A)P(A) = P(A|B)P(B)$

**Solution:** True

(c)  $P(A|B) = \frac{P(B)}{P(B \cap A)}$

**Solution:** False

- (d) The probability of flipping an unbiased coin and getting 2 heads in a row is  $P(\{H, H\}) = 0.5 \times 0.5 = 0.25$

**Solution:** True

2. A toy car company produces 2 types of model cars; 40% are sedans and 60% are SUVs. Additionally, each type of car can be either red or blue. Sedans are 50% red and SUVs are 75% red. After the production process, cars randomly partitioned into boxes, with 100 cars per box. You bought one of these boxes.

- (a) (10%) Draw the probability tree for the car model production. Label the branch probabilities involved. Don't calculate leaf probabilities.

**Solution:** From root 2 branches with nodes: 0.4 sedan node and 0.6 SUV node. Sedan node has 2 branches with nodes: 0.5 blue color node and 0.5 red color node. SUV has 2 branches with nodes: 0.75 red color and 0.25 blue color.

- (b) (10%) What is the probability that you choose a blue car from the box?

**Solution:** Let  $B$  be the event that the car you choose is blue and  $C$  be the event that the car type you choose is a sedan. Then,  $P(B) = p(B|C)P(C) + p(B|C')P(C') = (0.5 \times 0.4) + (0.25 \times 0.6) = 0.35$

- (c) (10%) What is the probability that the blue car that you choose in part (b) is an SUV?

**Solution:** By bayes theorem and part b, we have  $P(C'|B) = \frac{P(B|C')P(C')}{P(B)} = \frac{0.25 \times 0.6}{0.35} = 0.429$

3. A test for a rare medical disease has a probability of 0.9 to positively classify a person suffering with the disease. Also, it has a probability of 0.15 to positively classify a non-diseased person. There is a probability of 0.01 for any given person to have the disease. Given an arbitrary person, what is the probability that:

**Solution:** Let  $C$  = person is classified positively,  $D$  = person is diseased,  $W$  = person is classified incorrectly

- (a) (10%) The test classification will be positive?

**Solution:**  $P(C) = P(C|S)P(D) + P(C|-D)P(-D) = (0.9 \times 0.01) + (0.15 \times 0.99) = 0.1575$

- (b) (10%) The person is diseased, given a positive classification?

**Solution:**  $P(D|C) = \frac{P(C|D)P(D)}{P(C|S)P(D) + P(C|-D)P(-D)} = \frac{0.9 \times 0.01}{(0.9 \times 0.01) + (0.15 \times 0.99)} = 0.0571$

- (c) (10%) The person is not diseased, given a negative classification?

$$\textbf{Solution: } P(-D | -C) = \frac{P(-C|-D)P(-D)}{P(-C)} = \frac{0.85 \times 0.99}{1-0.1575} = 0.9988$$

- (d) (10%) The person is classified incorrectly?

$$\textbf{Solution: } P(W) = P(C \cap -D) + P(-C \cap D) = P(C | -D)P(-D) + P(-C | D)P(D) = (0.15 \times 0.99) + (0.1 \times 0.01) = 0.1495$$

4. (10%) A box contains three coins: two regular coins and one fake two-headed coin ( $P(H) = 1$ ). You pick a coin at random and toss it. What is the probability that it lands heads up? (Hint: Calculate the unconditional probability using conditional probabilities)

$$\textbf{Solution: } \text{Let } C1 \text{ be the event that you choose a regular coin, and let } C2 \text{ be the event that you choose the two-headed coin. } P(H) = P(H|C1)P(C1) + P(H|C2)P(C2) = 1/2 * 2/3 + 1 * 1/3 = 2/3$$

5. Suppose that there are two slot machines, one of which pays out 10% of the time and the other pays out 20% of the time. Unfortunately, you have no idea which is which. You randomly choose a machine and put in a quarter.

- (a) (10%) If you don't get a jackpot, what is the chance that you chose the machine that pays out 20% of the time?

$$\textbf{Solution: } P(S^C | J^C) = \frac{0.8 * 0.5}{0.8 * 0.5 + 0.9 * 0.5} = 8/17 = 0.471$$

- (b) (10%) If you had instead gotten a jackpot, what would be the chance that you chose the one that pays out 20% of the time?

<b>Solution:</b> $P(S^C J) = \frac{0.2*0.5}{0.1*0.5+0.2*0.5} = 2/3 = 0.667$
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6. (extra - 20%) 4 fair dice, each of a different color are rolled. Let  $X$  denote the number of distinct values observed. For example if the outcome of the dice were (2,3,5,1) then there are 4 distinct values. If the outcome was (2,2,3,3) then there are two distinct values observed. Compute  $E[X]$ .

[Hint: Notice that  $X$  can take values from 1 to 4. Hence, use the formula  $E[X] = \sum_{k=1}^4 kP(X = k)$ .]



**Solution:** We have

$$E[X] = 1 \cdot P(X = 1) + 2 \cdot P(X = 2) + 3 \cdot P(X = 3) + 4 \cdot P(X = 4).$$

Next,

$$P(X = 1) = P(\text{all dice have same value}) = 6\left(\frac{1}{6}\right)^4$$

$$\begin{aligned} P(X = 2) &= P(\text{two distinct values}) \\ &= P(\text{two dice roll one value and the other two roll a different value}) \\ &\quad + P(\text{three dice roll one value and the other one rolls a different value}) \\ &= \frac{1}{2} \binom{4}{2} \cdot 6 \cdot 5 \cdot \left(\frac{1}{6}\right)^4 + \binom{4}{3} \cdot 6 \cdot 5 \cdot \left(\frac{1}{6}\right)^4 \end{aligned}$$

$$\begin{aligned} P(X = 3) &= P(\text{two dice have same value and the other two have two other values}) \\ &= \binom{4}{2} \cdot 6 \cdot 5 \cdot 4 \left(\frac{1}{6}\right)^4 \end{aligned}$$

$$P(X = 4) = P(\text{all dice have different values}) = 4! \binom{6}{4} \left(\frac{1}{6}\right)^4.$$

**Alternate Solution:** For each  $i = 1$  to 6 define a Bernoulli random variable  $X_i$  such that

$$X_i = \begin{cases} 1, & \text{at least one dice rolled } i \\ 0, & \text{otherwise} \end{cases}$$

Then

$$\begin{aligned} X &= \sum_{i=1}^6 X_i \text{ and} \\ E[X] &= \sum_{i=1}^6 E[X_i] \text{ [by linearity of expectation]}. \end{aligned}$$

Finally we have for each  $i$

$$\begin{aligned} E[X_i] &= P(X_i = 1) \\ &= P(\text{at least one dice rolled } i) \\ &= 1 - P(\text{no dice rolled } i) \\ &= 1 - \left(\frac{5}{6}\right)^4. \end{aligned}$$