

**NANYANG TECHNOLOGICAL UNIVERSITY
SCHOOL OF ELECTRICAL & ELECTRONIC ENGINEERING**

EE4491 Probability Theory and Applications

Assignment (Sem 1, AY2021-2022)

The **3** questions below have been selected as the Assignment of the **CONTINUOUS ASSESSMENT**, with a total of **100** marks. You are required to solve the problems yourself. Note that plagiarism will result in serious consequences. Write your solutions neatly on **A4-size** paper sheets with dark ball pens. Follow the instructions to submit your solutions.

1. A communication channel consists of two inputs and three outputs. Each input-output path is described by a transition probability p_{ij} , standing for $\Pr(Y_j = y_j | X_i = x_i)$, $j = 1, 2, 3$ and $i = 1, 2$. Thus, p_{ij} is the probability of receiving output y_j given that the input is x_i . Accordingly, the channel transition is summarized by

$$\begin{matrix} & \overset{j}{\text{}} \\ \underset{i}{\text{}} & \begin{bmatrix} 0.92 & 0.05 & 0.03 \\ 0.02 & 0.10 & 0.88 \end{bmatrix} \end{matrix}$$

If the input probabilities are $\Pr(X_1) = 0.6$ and $\Pr(X_2) = 0.4$,

- find the output probabilities $\Pr(Y_j)$, $j = 1, 2, 3$.
- determine $\Pr(X_i = x_i | Y_j = y_j)$, $i = 1, 2$, $j = 1, 2, 3$
- compute the probability of error $P_e = \Pr(x_1, \text{not } y_1) + \Pr(x_2, \text{not } y_3)$.

Comment on the complexity of calculation in parts (a), (b) and (c) when i and j are large. Suggest a systematic approach to handle the computation.

(30 marks)

2. In a probabilistic experiment, the sample space

$$S = \{\text{Jan, Feb, Mar, } \dots, \text{Nov, Dec}\}$$

contains 12 elements. Let the sets

$$A = \{x | x \text{ is a month with 31 days}\}$$

and

$$B = \{\text{Apr, May, Jun, Aug, Oct}\}$$

Verify the deMorgan's laws

$$\begin{aligned} \overline{A \cap B} &= \bar{A} \cup \bar{B} \\ \overline{A \cup B} &= \bar{A} \cap \bar{B} \end{aligned}$$

(30 marks)

3. Table 1 represents the inspection results of bearings from three different suppliers:

Table 1

	Supplier A	Supplier B	Supplier C
Satisfactory	3000	2500	1500
Oversized	880	100	120
Undersized	200	150	250

- Find the probability that a defective item is undersized.
 - Find the probability that the defective item in part (a) is from supplier A.
 - Find the probability that a selected item is both defective and from supplier C.
- (40 marks)