## Probability Assignment

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A black and a red dice are rolled.

- 1. Find the conditional probability of obtaining a sum greater than 9, given that the black die resulted in a 5.
- 2. Find the conditional probability of obtaining the sum 8, given that the red die resulted in a number less than 4.

## Solution

1. The Uniform Distribution: Let  $X_i \in \{1, 2, 3, 4, 5, 6\}$ , i = 1, 2, be the random variables representing the outcome for each die. Assuming the dice to be fair, the probability mass function (pmf) is expressed as

$$p_{X_i}(n) = \Pr(X_i = n) = \begin{cases} \frac{1}{6} & 1 \le n \le 6\\ 0 & otherwise \end{cases}$$
 (1)

The desired outcome is

$$X = X_1 + X_2, \tag{2}$$

$$\implies X \in \{1, 2, \dots, 12\} \tag{3}$$

2. Convolution:

From (2)

$$p_X(n) = \Pr(X_1 + X_2 > n) = \Pr(X_1 > n - X_2)$$
 (4)

$$= \sum_{k} \Pr(X_1 > n - k | X_2 = k) p_{X_2}(k)$$
 (5)

after unconditioning.  $X_1$  and  $X_2$  are independent. Then,

$$p_X(n) = \Pr(X_1 + X_2 > 9) = \Pr(X_1 > 9 - X_2)$$
 (6)

$$= \Pr(X_1 > 9 - k | X_2 = k) p_{X_2}(k)$$
 (7)

$$= \frac{1}{6} \Pr(X_1 > 9 - 5 | X_2 = 5) \tag{8}$$

$$=\frac{1}{6}\Pr\left(X_1 > 4\right) \tag{9}$$

$$= \frac{1}{6} (\Pr(X_1 = 5) + \Pr(X_1 = 6))$$
 (10)

$$=\frac{2}{36}\tag{11}$$

Conditional probability is given by,

$$\Pr((X_1 + X_2 > 9) | (X_2 = 5)) = \frac{\frac{2}{36}}{\frac{1}{6}}$$

$$= \frac{1}{3}$$
(12)

Hence the probability of obtaining a sum greater than 9, when black die resulted in a 5 is  $\frac{1}{3}$ .

3. The Uniform Distribution: Let  $X_i \in \{1, 2, 3, 4, 5, 6\}$ , i = 1, 2, be the random variables representing the outcome for each die.

 $4. \ \ Convolution:$ 

From (2)

$$p_X(n) = \Pr(X_1 + X_2 = n) = \Pr(X_1 = n - X_2)$$
 (13)

$$= \sum_{k} \Pr(X_1 = n - k | X_2 = k) p_{X_2}(k)$$
 (14)

after unconditioning.  $\therefore X_1$  and  $X_2$  are independent. Then.

$$p_X(n) = \Pr(X_1 + X_2 = 8) = \Pr(X_1 = 8 - X_2)$$
 (15)

$$= \Pr(X_1 = 8 - k | X_2 < k) \, p_{X_2}(k) \tag{16}$$

$$= \frac{1}{6} \Pr\left( X_1 = 8 - k | X_2 < 4 \right) \tag{17}$$

$$= \frac{1}{6} (\Pr(X_1 = 5) + \Pr(X_1 = 6))$$
 (18)

$$=\frac{2}{36}\tag{19}$$

Conditional probability is given by,

$$\Pr((X_1 + X_2 = 8) | (X_2 < 4)) = \frac{\frac{2}{36}}{\frac{3}{6}}$$

$$= \frac{1}{9}$$
(20)

Hence the probability of obtaining the sum 8 when a number is less than 4 is  $\frac{1}{9}$ .