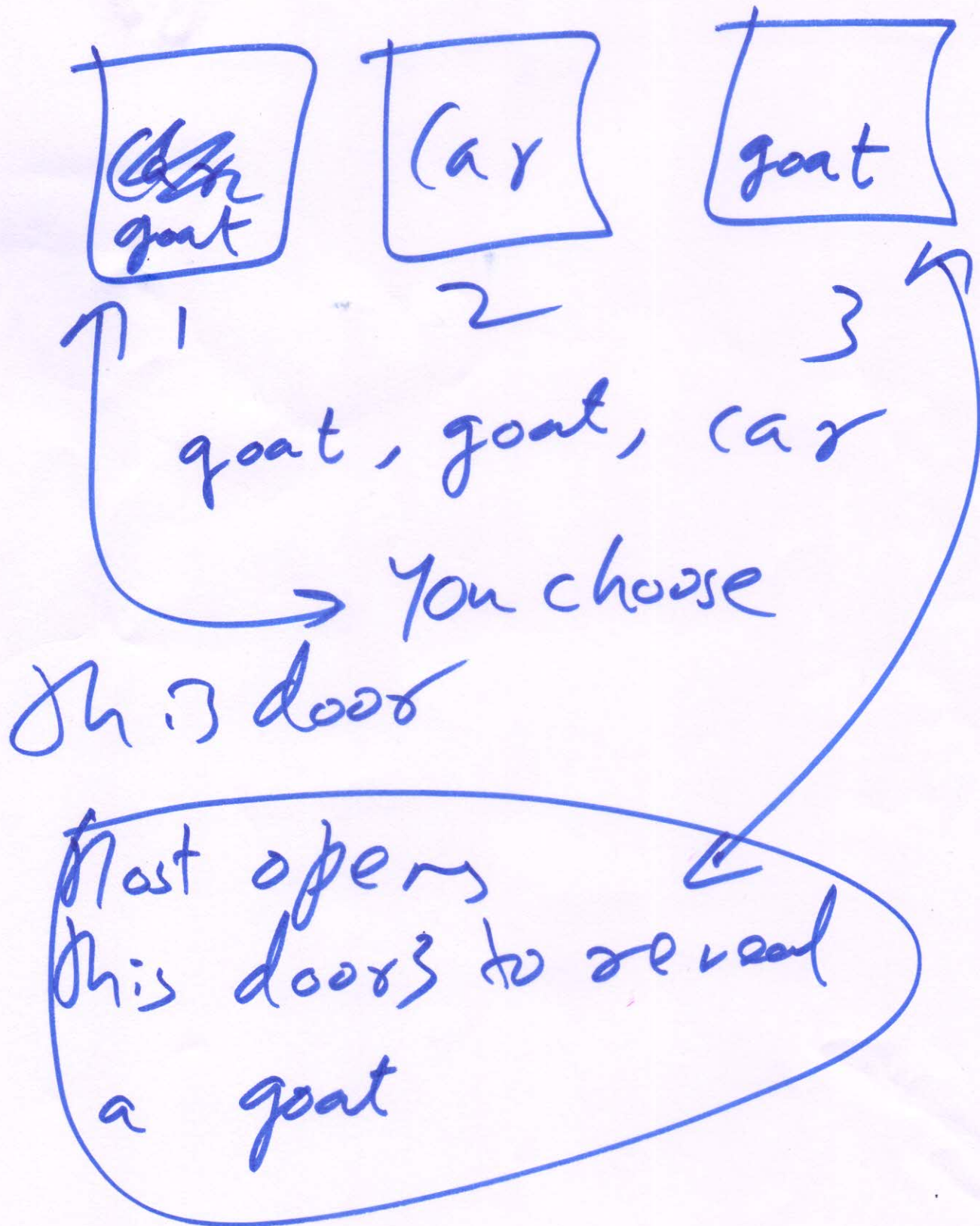


Lecture-6

P ①

Monty Hall Problem



A: Car behind door 1

②

B:

2

③:

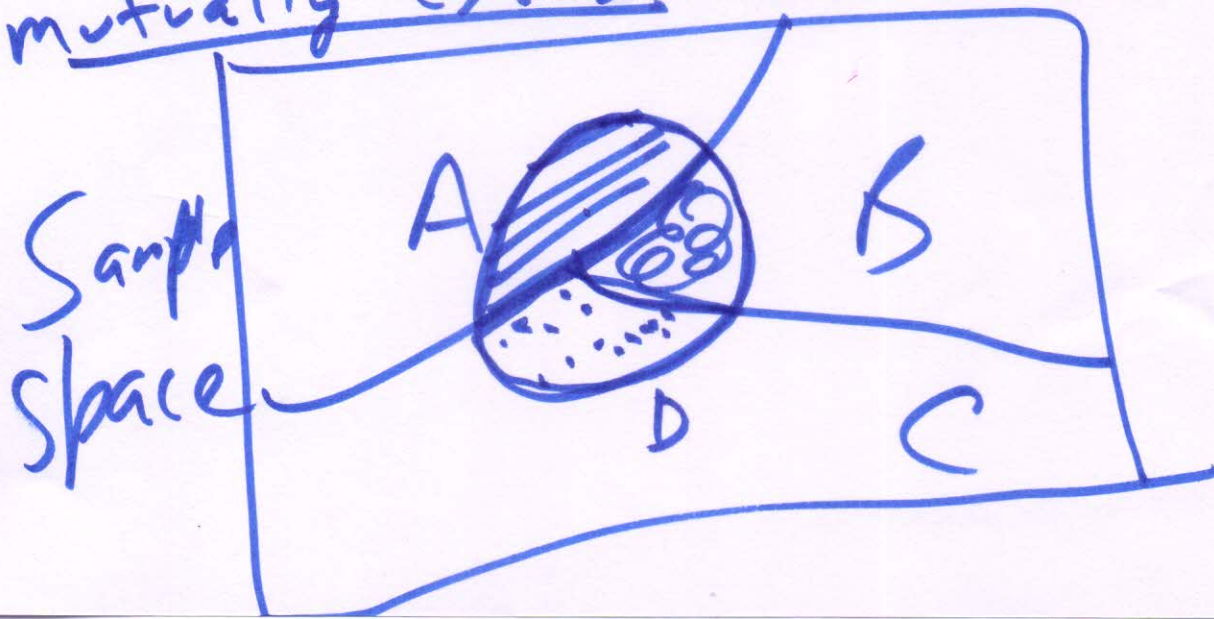
③

D: Host opens door 3
to reveal a goat.

$$P(A|D) = \frac{1}{3} \quad \left| \begin{array}{l} P(\text{Host opens 3 to} \\ \text{reveal a goat} \mid \\ \text{car is behind 1}) \end{array} \right.$$
$$\rightarrow P(B|D) = \frac{2}{3}$$

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

mutually exclusive and exhaustive



$$P(D) = P(D \cap A) \cup (D \cap B) \cup (D \cap C) \quad (3)$$

mutually exclusive.
axiom (iii)

$$P(D) = P(D \cap A) + P(D \cap B) + P(D \cap C)$$

$P(D \cap A)$	$P(A)$	+
$P(D \cap B)$	$P(B)$	+
$P(D \cap C)$	$P(C)$	

$$P(A|D) = \frac{P(D \cap A)P(A)}{P(D \cap A)P(A) + P(D \cap B)P(B) + P(D \cap C)P(C)}$$

$$= \frac{\frac{1}{2} * \frac{1}{3}}{\frac{1}{2} * \frac{1}{3} + 1 * \frac{1}{3} + 0 * \frac{1}{3}} \quad // \quad \frac{1}{3}$$

Q2:

(4)

There has been a murder.

You are 60% sure
that the gardner committed
the crime.

A strand of brown hair
is found near the victim.
The gardner also has brown hair.
20% of the population has
brown hair.

g: gardner has brown
hair. → taken place.
C: gardner committed
the murder.

interested in

$$P(C) = 0.6 \quad \left| \quad P(C|g) = \frac{P(C \cap g)}{P(g)} \right.$$

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

$$= \frac{P(g|c) P(c)}{P(g)}$$

conditional probability

$$= \frac{P(g|c) P(c)}{P(g)}$$

c : gardener committed the murder.

g : Person with brown hair committed the murder.

Brown hair was found near the body \Rightarrow a person with brown hair did the murder.

C: gardener is the
murderer

⑥

~~G: the particular strand
of brown hair
is the gardener's~~

$P(C) = 0.6$ (before
new evidence)

S: strand of ^{brown} hair
found

$P(C|S)$ = What is the
probability that the gardener
is the murderer given that
a strand of brown hair is
found near the victim?