

AI1110 ASSIGNMENT 5

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Abstract—This document refers to the Example 10, Chapter 2, from the Papoulis and Pillai Probability, Random Variables and Stochastic Processes Text Book.

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1. QUESTION

In a fair die experiment, S represents the set consisting of the faces $f_1, f_2, f_3, f_4, f_5, f_6$. Determine the conditional probability of the event $\{f_2\}$, assuming the event *even* occurred.

2. FORMULAS

$$\Pr(E) = \frac{n(E)}{n(S)} \quad (2.0.1)$$

$$\Pr(E|F) = \frac{\Pr(E, F)}{\Pr(F)} \quad (2.0.2)$$

3. SOLUTION

Let X be a random variable which is used to denote the outcome of the dice. Then we have, $X \in \{f_1, f_2, f_3, f_4, f_5, f_6\}$ where in f_k , k denotes the outcome of the dice.

We must find the value of

$$\Pr(X = f_2 \mid X = f_2 \cdot f_4 \cdot f_6) \quad (3.0.1)$$

$$\Pr(X = k) = \begin{cases} \frac{1}{6}, & 1 \leq k \leq 6 \\ 0, & \text{otherwise} \end{cases} \quad (3.0.2)$$

$$\Pr(X = f_2 \mid X = f_2, f_4, f_6) = \frac{\Pr(X = f_2 \cdot f_2, f_4, f_6)}{\Pr(X = f_2, f_4, f_6)} \quad (3.0.3)$$

Since the events f_2, f_4, f_6 are mutually exclusive, we have

$$\Pr(X = f_2, f_4, f_6) = \Pr(X = f_2) + \Pr(X = f_4) + \Pr(X = f_6) \quad (3.0.4)$$

$$\implies \Pr(X = f_2, f_4, f_6) = \frac{1}{6} + \frac{1}{6} + \frac{1}{6} \quad (3.0.5)$$

$$\implies \Pr(X = f_2, f_4, f_6) = \frac{3}{6} = \frac{1}{2} \quad (3.0.6)$$

We see that $\{f_2\}$ is a subset of $\{f_2, f_4, f_6\}$. We know that if

$$A \subset B \text{ then, } A \cdot B = A. \quad (3.0.7)$$

Therefore

$$\Pr(X = f_2 \cdot f_2, f_4, f_6) = \Pr(f_2) = \frac{1}{6} \quad (3.0.8)$$

Therefore, by substituting the results (3.0.6) and (3.0.8), in the equation (3.0.3), we have

$$\Pr(X = f_2 \mid X = f_2, f_4, f_6) = \frac{1/6}{1/2} \quad (3.0.9)$$

$$\implies \Pr(X = f_2 \mid X = f_2, f_4, f_6) = \frac{1}{6} \times \frac{2}{1} \quad (3.0.10)$$

$$\implies \Pr(X = f_2 \mid X = f_2, f_4, f_6) = \frac{1}{3} \quad (3.0.11)$$