**Opgave 38** Let A and B be disjoint events. Show that

$$P(A/A \cup B) = \frac{P(A)}{P(A) + P(B)} \tag{1}$$

Definition 1.4 bruges. Så fås

$$P(A/A \cup B) = \frac{P(A \cap (A \cup B))}{P(A \cup B)} \tag{2}$$

Den distributive lov bruges og regel om foreningsmængder, som ingen skæring har, bruges, og der fås

$$\frac{P(A \cap (A \cup B))}{P(A \cup B)} = \frac{P(A \cap A) \cup P(A \cap B)}{P(A \cup B)} = \frac{P(A)}{P(A) + P(B)} \tag{3}$$

**Opgave 43** Show that both  $\emptyset$  and the sample space S are independent of any event. Explain intuitively.

Brug definitionen for uafhængighed og sæt S ind.

$$P(A \cap B) = P(A)P(B) \tag{4}$$

$$P(S \cap B) = P(S)P(B) \tag{5}$$

Da  $P(S \cap B) = P(B)$  og P(S) = 1 fås

$$P(B) = P(B) \tag{6}$$

og udsagnet er altså sandt.

Det samme gøres med den tomme mængde. Da  $P(\emptyset) = 0$  og  $P(\emptyset \cap B) = 0$  fås

$$P(\emptyset \cap B) = P(S)P(B) \tag{7}$$

$$0 = 0 \tag{8}$$

**Opgave 46** A fair coin is flipped twice. Explain the difference between the following: (a) the probability that both flips give heads, and (b) the conditional probability that the seecond flip gives heads given that the first flip gave heads.

Se, at

$$S = \{HH, HT, TH, TT\} \tag{9}$$

$$A = \{HH\} \tag{10}$$

$$B = \{HT, HH\} \tag{11}$$

Det ses dermed, at

$$P(A) = \frac{\#A}{\#S} = \frac{1}{4} \tag{12}$$

$$P(B) = \frac{\#B}{\#S} = \frac{1}{2} \tag{13}$$

Formlen for betinget sandsynlighed er dermed

$$P(A/B) = \frac{P(A \cap B)}{P(B)} \tag{14}$$

$$=\frac{P(A)}{P(B)}\tag{15}$$

$$=\frac{1}{2}\tag{16}$$

Det ses, at de to sandsynligheder er forskellige. Rent intuitivt sker dette fordi der i  $(\mathbf{b})$  er elimineret to af mulighederne i S fra starten.

**Opgave 50** You roll a dice twice and record the largest number. (a) Given that the first roll gives 1, what is the conditional probability that the largest number is 3? (b) Given that the first roll gives 3, what is the conditional probability that the largest number is 3?

Lad  $S = \{(1,1), (1,2), \dots, (1,6)\}$  og  $A = \{(1,3)\}$ . Da haves

$$P(A) = \frac{\#A}{\#S} = \frac{1}{6} \tag{17}$$

og

$$P(A/S) = \frac{P(A \cap S)}{P(S)} = \frac{P(A)}{1} = P(A) = \frac{1}{6}$$
 (18)

Lad nu  $S = \{(3,1), (3,2), \dots, (3,6)\}$  og  $A = \{(3,1), (3,2), (3,3)\}$ . Da haves

$$P(A) = \frac{\#A}{\#S} = \frac{1}{2} \tag{19}$$

og

$$P(A/S) = \frac{P(A \cap S)}{P(S)} = \frac{P(A)}{1} = P(A) = \frac{1}{2}$$
 (20)

**Opgave 73** You roll a die and flip a fair coin a number of times determined by the number on the die. What is the probability that you get no heads?

## Opgave 87