

Problem Set - 2.4

Q. 45 The population of a particular country consists of three ethnic groups. Each individual belongs to one of the four major blood groups. The accompanying joint probability table gives the proportions of individuals in the various ethnic group-blood combinations.

| | | Blood group | | | |
|--------------|---|-------------|-------|-------|-------|
| | | O | A | B | AB |
| Ethnic group | 1 | 0.082 | 0.106 | 0.008 | 0.004 |
| | 2 | 0.135 | 0.141 | 0.018 | 0.006 |
| | 3 | 0.215 | 0.200 | 0.065 | 0.020 |

Suppose that an individual is randomly selected from the population and define events by $A = \{\text{type A selected}\}$, $B = \{\text{type B selected}\}$ and $C = \{\text{ethnic group 3 selected}\}$

- calculate $P(A)$, $P(C)$ and $P(A \cap C)$
- calculate both $P(A|C)$ and $P(C|A)$ and explain in context what each of

these probabilities represents.

- (c) If the selected individual does not have type B blood, what is the probability that he or she is from ethnic group 1?

Solution:

$$(a) P(A) = 0.106 + 0.141 + 0.2 = 0.447$$

$$\begin{aligned}P(C) &= 0.215 + 0.2 + 0.065 + 0.02 \\&= 0.5\end{aligned}$$

$$P(A \cap c) = 0.2$$

$$(b) P(A|C) = \frac{P(A \cap C)}{P(C)} = \frac{0.2}{0.5} = 0.4$$

means, given that the individual come from ethnic group 3, the prob. that he or she has type A blood is

0.4

$$P(c|A) = \frac{P(A \cap c)}{P(A)} = \frac{0.2}{0.447} = 0.447427$$

means, given that the individual has type A blood, the probability that he or she is from ethnic group 3 is 0.447427

② Let $D = \{\text{ethnic group 1 selected}\}$
To find $P(D|B')$: we have

$$P(B) = 0.008 + 0.018 + 0.065 \\ = 0.091$$

$$\therefore P(B') = 1 - P(B) = 0.909$$

$$P(D \cap B') = 0.082 + 0.106 + 0.004 \\ = 0.192$$

$$P(D|B') = \frac{P(D \cap B')}{P(B')} \\ = \frac{0.192}{0.909} = 0.211221$$

(47) Consider randomly selecting a student at a large university, and let A be the event that the selected student has a Visa-card and B be the analogous event for Master-card. Suppose that $P(A) = 0.5$, $P(B) = 0.4$ and $P(A \cap B) = 0.25$. calculate and interpret each of the following probabilities in venn diagram.

(a) $P(B|A)$ (b) $P(B'|A)$

(c) $P(A|B)$ (d) $P(A'|B)$

(e) Given that the selected individual has at least one card what is the probability that he or she has a Visa card

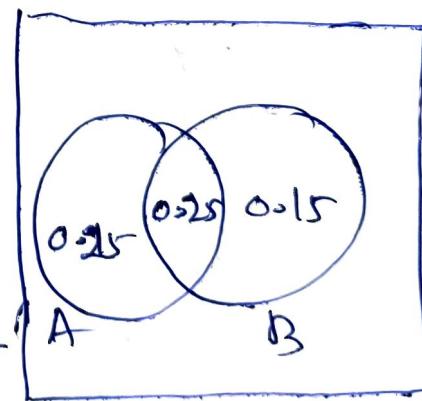
Sol:

$$P(A) = 0.5$$

$$P(B) = 0.4$$

$$P(A \cap B) = 0.25$$

$$(a) P(B|A) = \frac{P(B \cap A)}{P(A)} = \frac{0.25}{0.5} = 0.5$$



$$(b) P(B'|A) = 1 - P(B|A) = 1 - 0.5 = 0.5 \quad \left\{ \begin{array}{l} = \frac{0.5}{0.65} \\ = 0.7692 \end{array} \right.$$

$$(c) P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{0.25}{0.4} = 0.625 \quad \left\{ \begin{array}{l} \\ \downarrow \end{array} \right.$$

$$(d) P(A'|B) = 1 - P(A|B) = 1 - 0.625 = 0.375$$

$$(e) P(\text{Visa}|\text{Visa or Master}) = P(A|A \cup B) = \frac{P(A \cap (A \cup B))}{P(A \cup B)} = \frac{P(A)}{P(A \cup B)}$$

(ZFSY) A computer consulting firm presently has bids out on three projects.

Let $A_i = \{\text{awarded project } i\}$ for $i=1,2,3$
 and suppose that $P(A_1) = 0.22$, $P(A_2) = 0.25$,
 $P(A_3) = 0.28$, $P(A_1 \cap A_2) = 0.11$, $P(A_1 \cap A_3) = 0.05$
 $P(A_2 \cap A_3) = 0.07$, $P(A_1 \cap A_2 \cap A_3) = 0.01$.

Find the probabilities

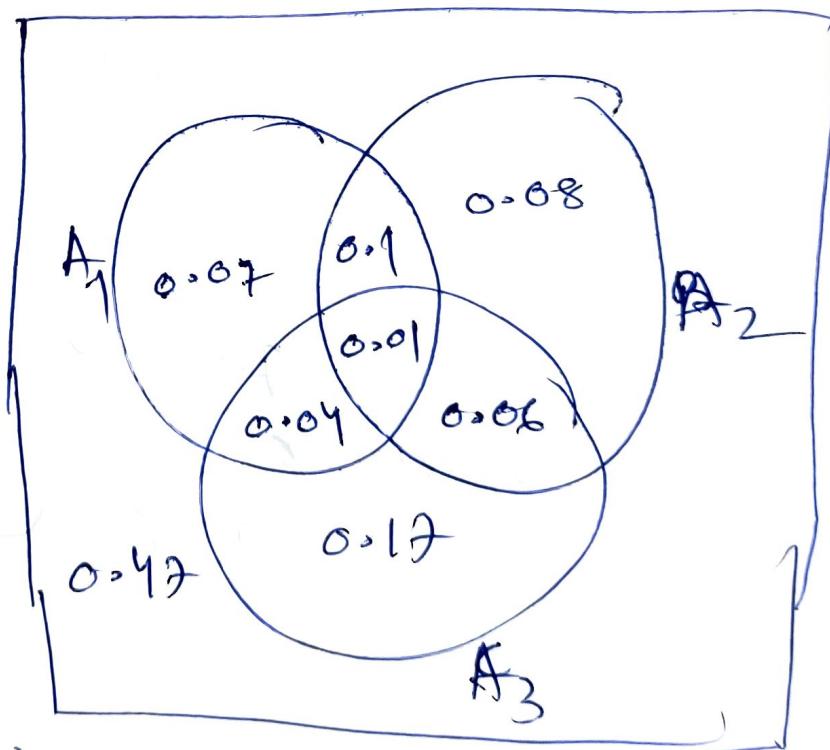
$$\textcircled{a} P(A_2 | A_1) \quad \textcircled{b} P(A_2 \cap A_3 | A_1)$$

$$\textcircled{c} P(A_2 \cup A_3 | A_1) \quad \textcircled{d} P(A_1 \cap A_2 \cap A_3 | A_1 \cup A_2 \cup A_3)$$

Sol)

$$\begin{aligned}\textcircled{a} P(A_2 | A_1) &= \frac{P(A_2 \cap A_1)}{P(A_1)} \\ &= \frac{0.11}{0.22} = 0.5 \\ &\approx 0.8333\end{aligned}$$

$$\begin{aligned}\textcircled{b} P(A_2 \cap A_3 | A_1) &= \frac{P(A_2 \cap A_3 \cap A_1)}{P(A_1)} = \frac{0.01}{0.22} = 0.0455\end{aligned}$$



$$\begin{aligned}
 \textcircled{C} \quad P(A_2 \cup A_3 | A_1) &= \frac{P((A_2 \cup A_3) \cap A_1)}{P(A_1)} \\
 &= \frac{P((A_1 \cap A_2) \cup (A_1 \cap A_3))}{P(A_1)} \\
 &= \frac{P(A_1 \cap A_2) + P(A_1 \cap A_3) - P(A_1 \cap A_2 \cap A_3)}{P(A_1)} \\
 &= \frac{0.11 + 0.05 - 0.01}{0.22} = \frac{0.15}{0.22} \\
 &= 0.6818
 \end{aligned}$$

$$\begin{aligned}
 \textcircled{D} \quad P[A_1 \cap A_2 \cap A_3 | A_1 \cup A_2 \cup A_3] &= \frac{P[(A_1 \cap A_2 \cap A_3) \cap (A_1 \cup A_2 \cup A_3)]}{P[A_1 \cup A_2 \cup A_3]} \\
 &= \frac{P(A_1 \cap A_2 \cap A_3)}{P(A_1 \cup A_2 \cup A_3)} = \frac{0.01}{0.53} = 0.0189
 \end{aligned}$$

71. An oil exploration company currently has two active projects, one in Asia and the other in Europe. Let A be the event that the Asian project is successful and B be the event that the Europe project is successful. Suppose that A & B are independent events with $P(A) = 0.4$ & $P(B) = 0.7$

- (a) If the Asian project is not successful, what is the probability that the European project is also not successful?
- (b) What is the probability that at least one of the two project will be successful?
- (c) Given that at least one of the two projects is successful, what is the probability that only Asian project is successful?

Sol: Given $A = \{\text{Asian project successful}\}$
 $B = \{\text{European } " "\}$

$$P(A) = 0.4, P(B) = 0.7$$

$$\begin{aligned} \text{Since } A \text{ & } B \text{ are independent, } P(A \cap B) &= P(A)P(B) \\ &= 0.4 \times 0.7 \\ &= 0.28 \end{aligned}$$

(a) A & B are independent, so A' & B' are also independent,

$$P(\text{European not successful} \mid \text{Asian not successful})$$

$$= P(B' \mid A')$$

$\boxed{\begin{array}{l} A \& B \text{ are independent} \\ \Rightarrow P(A \cap B) = P(A) \end{array}}$

$$= P(B') = 1 - P(B) = \cancel{0.7} 1 - 0.7 = 0.3$$

(b) Prob. that at least one ~~least~~ one of the ~~two~~ two projects will be successful

$$= P(A \cup B)$$

$$= P(A) + P(B) - P(A \cap B)$$

$$= 0.4 + 0.7 - 0.28$$

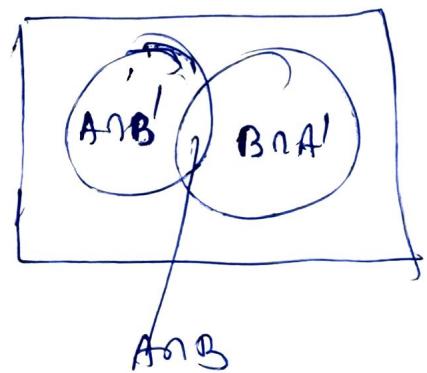
$$= 0.82$$

(c) $P(\text{only Asian} \mid \text{Asian or European})$

$$\geq P(A' \cap B) / P(A \cup B)$$

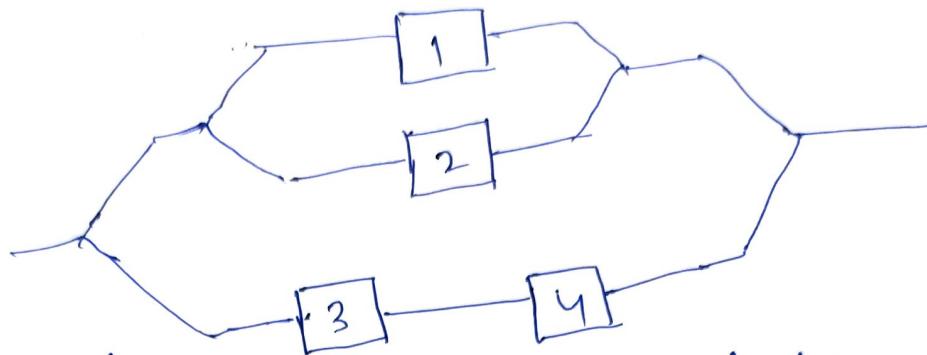
$$= P(A \cap B' \mid A \cup B)$$

$$= \frac{P[(A \cap B') \cap (A \cup B)]}{P(A \cup B)}$$



$$\Rightarrow \frac{P(A \cap B')}{P(A \cup B)} = \frac{P(A) - P(A \cap B)}{P(A \cup B)} = \frac{0.4 - 0.28}{0.82} = \frac{0.12}{0.82} = 0.146$$

Q) consider system of components connected as in the accompanying picture



Component 1 & 2 are connected in parallel, so that subsystem works iff either 1 or 2 works; since 3 and 4 are connected in series that subsystem works iff both 3 & 4 work. If component work independently of one another and $P(\text{component works}) = 0.9$, calculate $P(\text{system works})$

Sol: Let event A_i = Component i works
then $P(A_i) = 0.9$ for $i = 1, 2, 3, 4$

$$P(\text{system works}) = P[(A_1 \cup A_2) \cup (A_3 \cap A_4)]$$

$$= P[(A_1 \cup A_2 \cup A_3) \cap (A_1 \cup A_2 \cup A_4)]$$

$$= P(A_1 \cup A_2 \cup A_3) \cdot P(A_4 \cup A_2 \cup A_4)$$

$$= [P(A_1) + P(A_2) + P(A_3) - P(A_1 \cap A_2) - P(A_1 \cap A_3)$$

$$- P(A_2 \cap A_3) + P(A_1 \cap A_2 \cap A_3)]$$

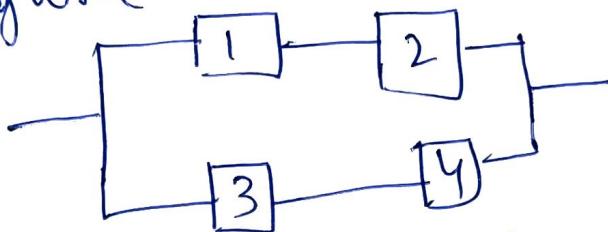
$$[P(A_1) + P(A_2) + P(A_4) - P(A_1 \cap A_2) - P(A_1 \cap A_4) \\ - P(A_2 \cap A_4) + P(A_1 \cap A_2 \cap A_4)]$$

$$= [3 \times 0.9 - 3 \times 0.9^2 + 0.9^3]^2 = 0.998001$$

$$\boxed{\begin{aligned} P(A_i \cap A_j) &= P(A_i)P(A_j) \\ P(A_i \cap A_j \cap A_k) &= P(A_i)P(A_j)P(A_k) \\ P(A_i \cap A_j \cap A_k \cap A_l) &= P(A_i)P(A_j)P(A_k)P(A_l) \end{aligned}}$$

81) [Porter: "Reliability evaluation of solar photovoltaic" (Solar energy, 2002, 129-141) presents various configurations of solar photovoltaic arrays consists of crystalline silicon solar cells]

Consider the system illustrated in figure



There are two subsystems connected in parallel, each one containing two cells. In order for the system to function, at least one of the two parallel subsystems must work.

Within each subsystem, the two cells are connected in series, so the subsystem will work only if all cells in the subsystem work.

Consider a particular life-time value to. Let A_i denote the event that the lifetime of cell i exceeds t_0 ($i=1, 2, 3, 4$). Assume that A_i 's are independent events.

If $P(A_i) = p$ ($i=1, 2, 3, 4$) and prob. that system lifetime exceed t_0 is 0.99. Find p .

Sol)

Prob. that the system ~~works~~ lifetime exceeds to

$$\begin{aligned}
 &= P[(A_1 \cap A_2) \cup (A_3 \cap A_4)] \\
 &= P(A_1 \cap A_2) + P(A_3 \cap A_4) - P(A_1 \cap A_2 \cap A_3 \cap A_4) \\
 &= P(A_1)P(A_2) + P(A_3)P(A_4) - P(A_1)P(A_2)P(A_3)P(A_4) \\
 &= P^2 + P^2 - P^4 \quad (\because A_i \text{ s are independent}) \\
 &= 2P^2 - P^4, \text{ since } P(A_i) = P
 \end{aligned}$$

Given that

~~P~~: P(system lifetime exceeds to) = 0.99

$$\Rightarrow 2P^2 - P^4 = 0.99$$

$$\Rightarrow P^4 - 2P^2 + 0.99 = 0$$

$$\Rightarrow P^2 = \frac{2 \pm \sqrt{4 - 4 \times 0.99}}{2} = 0.9 \text{ or } 1.1$$

~~so 1.1 is not possible~~

$$\therefore P = 0.9987 \text{ or } 1.049$$

Since $P \leq 1$, we have $P = 0.9987$

Ans