

DSC Assignment 2

Sunday, 29 October 2023 6:30 PM

1)

- a) If A & B are independent events
 $P(A|B) = P(A)$
 Since die rolls are independent
 Let X be the R.V. denoting second roll
 has a multiple of first roll.

$$P(X) = \sum_{i=1}^6 P(X|i) P(i)$$

$$P(X|i) \rightarrow$$

i	$P(X i)$
1	1
2	1/2
3	1/3
4	1/6
5	1/6
6	1/6

$$\therefore P(X) = 0.388$$

- b) Die rolls are independent

$$P(A) = \sum_{i=1}^K P(A|K) \cdot P(K)$$

For i b/w 1 & K/2

$$P(i) \cdot P(A|i) = \frac{1}{K} \times \frac{(X/i)}{K} \quad \left. \begin{array}{l} \text{K is div. by} \\ \text{1 to K/2} \end{array} \right\}$$

For i b/w K/2 to K

$$P(i) \cdot P(A|i) = \frac{1}{K} \times \frac{1}{K} \quad \left. \begin{array}{l} \text{Only same} \\ \text{number is multiple} \end{array} \right\}$$

$$P(X) = \frac{1}{K} \sum_{i=1}^{K/2} \frac{1}{K} + \frac{1}{K} \cdot \frac{1}{K} \cdot \frac{K}{2}$$

$$= \frac{1}{K} \left(\sum_{i=1}^{K/2} 1 \right) + \frac{1}{2K}$$

As $K \rightarrow \infty$
 sum tends to $\log K$

$$\leq \frac{1}{K} \log K + \frac{1}{2K}$$

As $K \rightarrow \infty$

$$P(X) \leq 0$$

$$\therefore P(X) = 0 \quad \text{as } P \text{ cannot be } < 0$$

- 2) a) Let X be the r.v. that 2 people don't have same b. day.

$$\therefore P(X) = \frac{364}{365}$$

For n people, let Y be the event that no 2 people share a b. day

$$P(Y) = P(X)^n = P(X)^{\frac{n(n-1)}{2}}$$

$$\therefore P(Y) < 1/2$$

$$\frac{n(n-1)}{2} \log \frac{364}{365} < \log 1/2$$

$$n(n-1) > 805$$

$$n = 23$$

- b) From a $\rightarrow P(Y) = P(X)^{\frac{n(n-1)}{2}}$

Now we want

$$P(Y) < 1/4$$

$$\therefore \frac{n(n-1)}{2} \log \left(\frac{364}{365} \right) = \log(1/4)$$

$$n(n-1) > 1008$$

$$\therefore n = 33$$

- c) Let there be n people s.t. R_i or F_i equals R_j or F_j with Probability $\geq p \quad \forall 1 \leq i < j \leq n$

Now due to the bug:

$$P(R_i \neq F_i) = 1$$

$$\therefore P(R_j \neq F_i) P(R_j \neq R_i) P(R_i \neq F_j) P(F_i \neq F_j)$$

$$\alpha = \frac{363}{365} \times \frac{362}{364} \rightarrow F_j \neq R_i \text{ \& } F_i \neq F_j$$

$$\downarrow$$

$$R_j \neq R_i \text{ \& } R_j \neq F_i$$

Hence for n people:

$P(Y) \rightarrow$ event that no 2 people have 4 dates common

$$P(Y) = \alpha^{\frac{n(n-1)}{2}}$$

$\Rightarrow 1 - P(Y) \rightarrow$ Probability that 4 dates common

$$\therefore 1 - P(Y) \leq p$$

$$1 - \alpha^{\frac{n(n-1)}{2}} \leq p$$

$$1 - p \leq \alpha^{\frac{n(n-1)}{2}}$$

$$2 \log(1-p) \leq n(n-1) \log \alpha$$

$$\log(0.989) n^2 - \log(0.989) n - 2 \log(1-p) \geq 0$$

$$\therefore \text{roots} = \frac{\log(0.989) \pm \sqrt{(\log(0.989))^2 + 8 \log(1-p) \log(0.989)}}{2 \log(0.989)} \rightarrow D$$

$$\text{We take the +ve root only as } D > -b$$

3)

- a) Hypothesis \rightarrow 50% spam
 Spam rec'd \rightarrow 55
 Level of significance $\rightarrow \alpha = 0.05$

$$p_0 = 0.5$$

$$H_0: p < p_0 \text{ (At most 50\% spam)}$$

$$H_1: p \geq p_0 \text{ (At least 50\% spam)}$$

Let number of mails needed for

H_0 to not be rejected = N

$$Z = \frac{p - p_0}{\sqrt{\frac{p_0(1-p_0)}{N}}}$$

$$Z_{\text{critical at } 0.05} = Z_{0.05} = 1.64$$

$$\therefore 1.64 > \frac{55 - 0.5}{\frac{0.5}{\sqrt{N}}}$$

$$n + 1.64\sqrt{n} - 110 > 0$$

$$\therefore \sqrt{n} = 9.6 \Rightarrow n \approx 94$$

- b) $p_0 = 1/3$

$$H_0: p < p_0 \text{ (At most } 1/3 \text{ times cond is correct)}$$

$$H_1: p \geq p_0 \text{ (At least } 1/3 \text{ times cond is correct)}$$

$$\alpha = 5/100$$

$$\text{Sample Probability} = 28/x$$

$$Z_{0.05} = 1.64$$

$$1.64 < Z \text{ (To reject Null Hypothesis)}$$

$$1.64 < \left(\frac{28}{x} - \frac{1}{3} \right) \cdot \sqrt{x} \cdot \frac{1}{\sqrt{2/3}}$$

$$x + 2.32\sqrt{x} - 84 < 0$$

$$\sqrt{x} = \frac{-2.32 \pm \sqrt{5.3824 + 336}}{2}$$

$$\text{Since } \sqrt{x} > 0$$

$$\sqrt{x} = 8.0755$$

$$\therefore x \approx 65$$