

EE351k: Homework 1

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0.1

- a. $A \cup B \cup C$
- b. $(A \cup B \cup C) \setminus (A \triangle B \triangle C)$
- c. $(A \triangle B \triangle C)^c$
- d. $(A \cap B \cap C)^c$

0.2

Model: $\Omega = \{1, 2, 3, 4, 5, 6\}$; $\mathfrak{F} = \{1, 2, 3, 4, 5, 6\}$

$$\mathbb{P}(\text{Even}) = 2 * \mathbb{P}(\text{Odd})$$

$$\mathbb{P}(\{1\}) = \mathbb{P}(\{3\}) = \mathbb{P}(\{5\}) = \frac{1}{9}; \mathbb{P}(\{1\}) = \mathbb{P}(\{2\}) = \mathbb{P}(\{4\}) = \frac{2}{9}$$

$$\mathbb{P}(\{1, 2, 3\}) = \mathbb{P}(\{1\}) + \mathbb{P}(\{2\}) + \mathbb{P}(\{3\}) = \frac{1}{9} + \frac{2}{9} + \frac{1}{9} = \frac{4}{9}$$

0.3

- a. $\mathbb{P}(A^c \cup B^c) = \mathbb{P}((A \cup B)^c) = 1 - \mathbb{P}(A \cup B) = z$
- b. $\mathbb{P}(A^c \cap B) = \mathbb{P}(A \setminus B) = \mathbb{P}(A) - \mathbb{P}(B) = x - y$
- c. $\mathbb{P}(A^c \cup B) = \mathbb{P}((A \cap B^c)^c) = 1 - (\mathbb{P}(B) - \mathbb{P}(A)) = 1 - y + x$
- d. $\mathbb{P}(A^c \cap B^c) = \mathbb{P}(A^c) - \mathbb{P}(B) + \mathbb{P}(A \cap B) = x - y + z$

0.4

Probability that at least one of A, B, and C occurs = $\mathbb{P}(A \cup B \cup C)$

$\mathbb{P}(A \cap B) = \mathbb{P}(B \cap C) = \emptyset \implies$ the pairs $\{A, B\}$ and $\{B, C\}$ are disjoint

$$\mathbb{P}((A \cup C) \cup B) = (\mathbb{P}(A) + \mathbb{P}(C) - \mathbb{P}(A \cap C)) + \mathbb{P}(B) = \frac{5}{8}$$

0.5

Conditional probability $\mathbb{P}(A|B) = \frac{\mathbb{P}(A \cap B)}{\mathbb{P}(B)}$

Event $AB = A \leftrightarrow B$; *Event* $CD = C \leftrightarrow D$

$$\mathbb{P}(AB) = \mathbb{P}(AB_1 \cup AB_2) = \mathbb{P}(AB_1) + \mathbb{P}(AB_2) - \mathbb{P}(AB_1 \cap AB_2) = 2p - p * p$$

$$AB \perp CD^c \implies \mathbb{P}(AB|CD^c) = \mathbb{P}(AB) = 2p - p^2$$

$$AB \perp AC^c \implies \mathbb{P}(AB|AC^c) = \mathbb{P}(AB) = 2p - p^2$$

0.6

Given universe, $\Omega = \{OO, OE, EE, EO\}$

$$A = \{OO, OE\}; B = \{EE, OE\}; C = \{OO, EE\}$$

$$\mathbb{P}(A) = \mathbb{P}(B) = \mathbb{P}(C) = \frac{1}{2}$$

$$\mathbb{P}(A \cap B) = \mathbb{P}(\{OE\}) = \frac{1}{4} \equiv \mathbb{P}(A) * \mathbb{P}(B) \implies A \perp B$$

$$\mathbb{P}(A \cap C) = \mathbb{P}(\{OO\}) = \frac{1}{4} \equiv \mathbb{P}(A) * \mathbb{P}(C) \implies A \perp C$$

$$\mathbb{P}(B \cap C) = \mathbb{P}(\{EE\}) = \frac{1}{4} \equiv \mathbb{P}(B) * \mathbb{P}(C) \implies B \perp C$$

$$\mathbb{P}(A \cap B \cap C) = \mathbb{P}(\emptyset) \neq \mathbb{P}(A) * \mathbb{P}(B) * \mathbb{P}(C) \implies A, B, C \text{ are not independent}$$

0.7