Discretionary Note

Anish Krishna Lakkapragada

IF YOU USE THIS FILE TO CHEAT, YOU ARE NOT ONLY STUPID BUT YOU ARE CHEATING YOURSELF OUT OF THE ABILITY TO FALL IN LOVE WITH MATH. Furthermore, I am not smarter than you and my solutions did not always get a perfect score.

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MATH 241 PSET 3

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1.

a) We can compute the probability Fred completes the project on time, given that he completes his first milestone on time as:

$$P(A_3|A_1) = P(A_3|A_2, A_1)P(A_2|A_1) + P(A_3|A_2^c, A_1)P(A_2^c|A_1)$$

Because A_3 and A_1 are conditionally independent given A_2 and A_2^c, $P(A_3|A_2, A_1) = P(A_3|A_2) = 0.8$ and $P(A_3|A_2^c, A_1) = P(A_3|A_2^c) = 0.3$. We are also know that $P(A_2|A_1) = 0.8$ and $P(A_2^c|A_1) = 1 - P(A_2^c|A_1) = 0.2$. Thus, $P(A_3|A_1) = 0.8(0.8) + 0.3(0.2) = 0.7$.

We now compute the probability Fred completes the project on time, given that he completes his first milestone late as:

$$P(A_3|A_1^c) = P(A_3|A_2, A_1^c)P(A_2|A_1^c) + P(A_3|A_2^c, A_1^c)P(A_2^c|A_1^c)$$

Given $P(A_3|A_2, A_1^c) = P(A_3|A_2) = 0.8$, $P(A_3|A_2^c, A_1^c) = P(A_3|A_2^c) = 0.3$, $P(A_2|A_1^c) = 0.3$ and $P(A_2^c|A_1^c) = 1 - P(A_2|A_1^c) = 0.7$, we get that $P(A_3|A_1^c) = 0.8(0.3) + 0.3(0.7) = 0.45$.

b) The probability Fred will finish his project on time is given by $P(A_3)$. Given $P(A_1) = 0.75$ and $P(A_3|A_1) = 0.7$, $P(A_3|A_1^c) = 0.45$ from (a), we can compute $P(A_3)$ as:

$$P(A_3) = P(A_3|A_1)P(A_1) + P(A_3|A_1^c)P(A_1^c)$$
$$P(A_3) = 0.7(0.75) + 0.45(1 - P(A_1))$$
$$P(A_3) = 0.7(0.75) + 0.45(0.25)$$
$$P(A_3) = 0.6375$$

2.

We are given $P(A) = 1$ and we have to prove that for any B where $P(B) > 0$, $P(A|B) = 1$. The proof is below.

$$P(B) = P(B \cap A) + P(B \cap A^c)$$

Note that $P(B \cap A) = P(B|A)P(A) = P(B)$ as event A is guaranteed to happen. Thus:

$$P(B) = P(B) + P(B \cap A^c)$$
$$P(B \cap A^c) = 0$$

Because $P(A^c|B) = \frac{P(B \cap A^c)}{P(B)}$ and we know $P(B) > 0$, $P(A^c|B) = 0$. Thus, we have proven $P(A|B) = 1 - P(A^c|B) = 1$ given $P(A) = 1$ and for any B where $P(B) > 0$.

3.

   b) We compute $P(G|A^c)$ below.

$$P(G|A^c) = \frac{P(A^c|G)P(G)}{P(A^c)} = \frac{(1 - P(A|G))g}{P(A^c|G)P(G) + P(A^c|G^c)P(G^c)}$$

$$P(G|A^c) = \frac{(1 - p_1)g}{(1 - P(A|G))g + (1 - P(A|G^c))(1 - g)} = \frac{(1 - p_1)g}{(1 - p_1)g + (1 - p_2)(1 - g)}$$

   c) Note that because A and B are conditionally independent given G or G^c, $P(B|A^c, G) = P(B|G)$ and $P(B|A^c, G^c) = P(B|G^c)$. We compute $P(B|A^c)$ below.

$$P(B|A^c) = P(B|A^c, G)P(G|A^c) + P(B|A^c, G^c)P(G^c|A^c)$$
$$P(B|A^c) = P(B|G)P(G|A^c) + P(B|G^c)(1 - P(G|A^c))$$
$$P(B|A^c) = p_1 P(G|A^c) + p_2(1 - P(G|A^c))$$
$$P(B|A^c) = p_2 + \frac{(p_1 - p_2)(1 - p_1)g}{(1 - p_1)g + (1 - p_2)(1 - g)}$$

4.

   a) Let us define events A and B as the event that the sample goes to labs A and B, respectively. Let us define C as the event in which the patient has the disease conditionitis. and the events $+$ and $-$ as the events in which the patient tested positive and negative, respectively.

Given these definitions, $P(C) = p$, $P(A) = P(B) = \frac{1}{2}$, $P(+|C, A) = a_1$, $P(-|C^c, A) = a_2$, $P(+|C, B) = b_1$, and $P(-|C^c, B) = b_2$. We compute $P(C|+)$ below.

$$P(C|+) = \frac{P(+|C)P(C)}{P(+)} = p\frac{P(+|C, A)P(A) + P(+|C, B)P(B)}{P(+)} = p\frac{(a_1 + b_1)}{2P(+)}$$

We now compute $P(+)$ below. Note that events (C, A) and (C, B) are entirely independent as the patient having conditionitis has no relation to which lab their sample is tested at.

$$P(+) = P(+|C, A)P(C \cap A) + P(+|C^c, A)P(C^c \cap A) + P(+|C, B)P(C \cap B) + P(+|C^c, B)P(C^c \cap B)$$
$$= a_1 P(A)P(C) + (1 - a_2)P(C^c)P(A) + b_1 P(C)P(B) + (1 - b_2)P(C^c)P(B)$$
$$= \frac{p(a_1 + b_1)}{2} + \frac{(1 - a_2)(1 - p)}{2} + \frac{(1 - b_2)(1 - p)}{2}$$

As such, given $P(+)$, we can compute $P(C|+)$ as:

$$P(C|+) = \frac{p(a_1 + b_1)}{p(a_1 + b_2) + (1 - p)[2 - a_2 - b_2]}$$

b) We compute $P(A|+)$ below:

$$P(A|+) = \frac{P(+|A)P(A)}{P(+)}$$
$$= \frac{P(+|A, C)P(C) + P(+|A, C^c)P(C^c)}{2P(+)}$$
$$= \frac{pa_1 + (1 - a_2)(1 - p)}{2P(+)}$$

Using our calculation for $P(+)$ in (a), we get our final answer:

$$P(A|+) = \frac{pa_1 + (1 - a_2)(1 - p)}{p(a_1 + b_1) + (1 - p)[2 - a_2 - b_2]}$$

5.

a) Let us define M as the event that the mother has the disease and C_1, C_2 as the events that the first and second child have the disease, respectively. Given these definitions, $P(M) = \frac{1}{3}$, $P(C_1|M) = P(C_2|M) = \frac{1}{2}$, and $P(C_1|M^c) = P(C_2|M^c) = 0$. We compute the probability neither children has the condition given by $P(C_1^c \cap C_2^c)$ below:

$$P(C_1^c \cap C_2^c) = P(C_1^c \cap C_2^c|M)P(M) + P(C_1^c \cap C_2^c|M^c)P(M^c)$$

Note that C_1 and C_2 are conditionally independent given M. As such,

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$$P(C_1^c \cap C_2^c) = \frac{P(C_1^c|M)P(C_2^c|M)}{3} + P(C_1^c \cap C_2^c|M^c)P(M^c)$$

$$= \frac{(1 - P(C_1|M))(1 - P(C_2|M))}{3} + P(C_1^c \cap C_2^c|M^c)P(M^c)$$

$$= \frac{1}{12} + P(C_1^c \cap C_2^c|M^c)P(M^c)$$

We also know that events C_1, C_2 will not occur given M^c. Thus $P(C_1^c \cap C_2^c|M^c) = 1$:

$$P(C_1^c \cap C_2^c) = \frac{1}{12} + (1 - P(M))$$

$$P(C_1^c \cap C_2^c) = \frac{1}{12} + \frac{2}{3}$$

$$P(C_1^c \cap C_2^c) = \frac{3}{4}$$

c) We compute $P(M|C_2^c \cap C_1^c)$ below, given that $P(C_1^c \cap C_2^c) = \frac{3}{4}$ from (a). Note again that C_1 and C_2 are conditionally independent given M.

$$P(M|C_2^c \cap C_1^c) = \frac{P(C_2^c \cap C_1^c|M)P(M)}{P(C_1^c \cap C_2^c)}$$

$$= \frac{4(1 - P(C_1|M))(1 - P(C_2|M))}{9} = \frac{4}{2*2*9}$$

$$P(M|C_2^c \cap C_1^c) = \frac{1}{9}$$

6. Anish Lakkapragada. I worked independently.