

Assignment 8-Probability and Random Variable

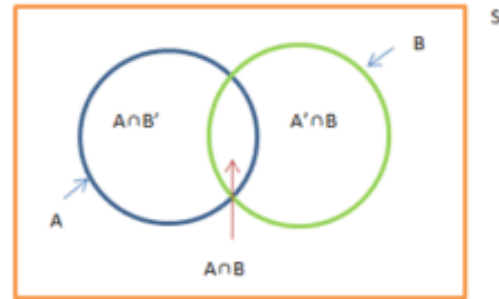
Annu-EE21RESCH01010

Download latex code from here-

<https://github.com/annu100/AI5002-Probability-and-Random-variables/tree/main.tex/>
ASSIGNMENT 8

Download python code from here-

<https://github.com/annu100/AI5002-Probability-and-Random-variables/tree/main.py/>
ASSIGNMENT 8



I. PROBLEM STATEMENT-PROBLEM 6.18

If $P(A) = \frac{7}{13}$, $P(B) = \frac{9}{13}$ and $P(A \cap B) = \frac{4}{13}$. Evaluate $P(A|B)$? Simulation part - Also generate random variables according to 2 given probabilities and using simulated probabilities, calculate $P(A|B)$ and cross check with actual result of $P(A|B)$ using bayes's theorem formula.

II. SOLUTIONS

A. Probability calculation

We know that for independent random variables, multiplication of probability 2 random variables must be equal to multiplication of individual probability of those random variables. $P(A) = \frac{7}{13}$ $P(B) = \frac{9}{13}$ $P(A \cap B) = \frac{4}{13}$ From baye's theorem ,we know that $P(A|B) = \frac{P(A \cap B)}{P(B)}$

$$P(A|B) = \frac{P(A \cap B)}{P(B)} \quad (1)$$

$$= \frac{\left(\frac{4}{13}\right)}{\left(\frac{9}{13}\right)} = \frac{4}{9} \quad (2)$$

Therefore, $P(A|B) = \frac{4}{9}$

B. Simulation using Random variables geeneration

Now generating numtrials=100 samples according to 2 given probability distribution described in above table.

Generated samples according to the probability distribution is

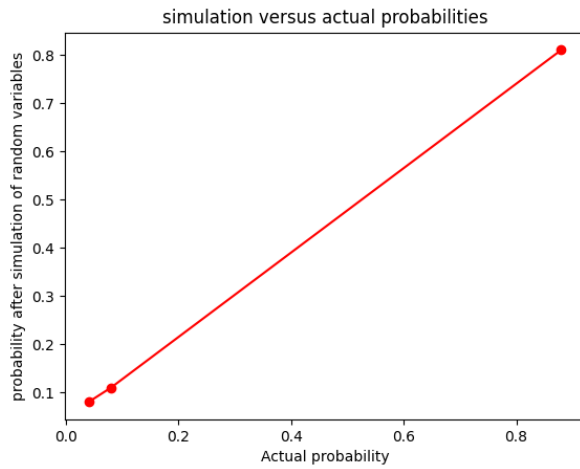
$$[1', 0', 1', 0', 1', 1', 1', 0', 0', 0', 1', 0', 0', 1', 1', 1', 0', 1', 1', 1', 0', 1', 1', 1', 0', 0', 0', 1', 1', 1', 0', 0', 0', 1', 1', 1', 0', 0', 0', 1', 1', 1', 0', 0', 0', 1', 1', 1', 0', 1', 1', 0', 0', 0', 0', 0', 0']$$

C. Simulation using Random variables generation

Results

simulation versus actual probabilities
Actual probabilities i.e P(A),P(B)are
[0.5384615384615384, 0.6923076923076923]
simulation probabilities are given by

Probability for $X=0$ i.e $P(A)$ is 0.48
 Probability for $X=1$ i.e $P(B)$ is 0.52
 simulation versus actual probabilities for $P(A|B)$
 simulated prob is i.e $P(A|B)$ 0.591715976331361
 using baye's probabilities i.e $P(A/B)$ is
 0.4444444444444445



We can increase the number of samples in order to get more appropriate results. Here, graph is linear which is implying same i. e. simulated and actual probability. More linear implies more appropriate result.