

## MA4603 - Lecture 3B - Appendix

(Remark : It would be advised to keep this sheet handy for future SULIS homeworks) Basics of Probability

Addition Rule Independent Events

The complement rule in Probability

$$P(C') = 1 - P(C)$$

If the probability of C is 70% then the probability of  $C'$  is 30%

Question 1 Events (Important the event names are explained)

**F:** Student plays football  $P(F) = 50$

**S:** Student does Swimming  $P(S) = 20$

**F and S:** Student takes part in both swimming and football  $P(S \text{ and } F) = 15$

Find  $P(F \text{ or } S)$

Use addition rule

$$\begin{aligned} P(F \text{ or } S) &= P(F) + P(S) - P(F \text{ and } S) \\ &= 50\% + 20\% - 15\% = 55\% \end{aligned}$$

(We subtract 15% to stop the boths getting counted twice)

Probability of playing neither This is the complement event of playing one or both sports.

$$P(\text{Neither}) = 1 - P(F \text{ or } S) = 45\%$$

1. 2 components A and B.

**P(A)** = event that A is working  $P(A) = 0.98$

**P(B)** = event that B is working  $P(B) = 0.95$

**P(A and B)** = event that both A and B are working  $= P(A) \times P(B) = 0.98 \times 0.95 = 0.931$

2. Lots of useless information. Complement event of at least one working is that they are both broken.

Answer  $100 - 4\% = 96$

3. Events

A components from supplier A  $P(A) = 0.8$

B components from supplier B  $P(B) = 0.2$

F = resistor fails test

1\% Probability of a Failure given that component is from Supplier A.

$$P(F|A) = 0.01$$

3\% Probability of a Failure given that component is from Supplier B.

$$P(F|B) = 0.03$$

Probability of flaw :  $P(F)$  Failed resistors either come from A or B

$$P(F) = P(F \text{ and } A) + P(F \text{ and } B)$$

Use conditional Probability rule

$$P(F) = P(F|A) \times P(A) + P(F|B) \times P(B)$$

$$P(F) = (0.01 \times 0.8) + (0.03 \times 0.2) = (0.008) + (0.06) = 0.014$$

Answer 1.4

Part ii Given that a component failed, what was the probability of coming from A  $P(A|F)$

$P(A|F) = P(A \text{ and } F) / P(F)$  We found  $P(A \text{ and } F)$  earlier ; 0.008

$P(A|F) = 0.008/0.014 = 0.57$  [answer : 57]

## Probability

### Question 1 Part A

Consider the experiment where three coins are flipped.

- (i) List all possible outcomes.
- (ii) Calculate  $\Pr(\text{more heads than tails})$ ?
- (iii) Calculate  $\Pr(\text{two tails})$ ?

Remark: draw out a probability tree

### Question 3 Part A - Simple Addition Rule for Probability

- $P(M) = 0.60$
- $P(CS) = 0.40$
- $P(M \text{ and } CS) = 0.20$

$$P(M \cup CS) = P(M) + P(CS) - P(M \cap CS) = 0.60 + 0.40 - 0.20 = 0.80$$

#### Combining Probabilities - Worked Example

Bayes Rule is given in the Formulae

We can rearrange it as follows

## 0.1 Combining Probabilities - Worked Example

We can now write our equation in terms of all the information we have :

ANS

For the second part, we simply use Bayes Rule again, using information we have determined previously

The Addition Rule for Probability

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

$$\binom{8}{2} = \frac{8!}{2!(8-2)!} = \frac{8 \times 7 \times 6!}{2! \times 6!} = \frac{8 \times 7}{2 \times 1} = \frac{56}{2} = 28$$

## 0.2 Probability Rules

There are two rules which are very important.

- All probabilities are between 0 and 1 inclusive

$$0 \leq P(E) \leq 1$$

- The sum of all the probabilities in the sample space is 1

## 0.3 Addition Rule

The addition rule is a result used to determine the probability that event  $A$  or event  $B$  occurs or both occur. The result is often written as follows, using set notation:

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

- $P(A)$  = probability that event  $A$  occurs.
- $P(B)$  = probability that event  $B$  occurs.
- $P(A \cup B)$  = probability that either event  $A$  or event  $B$  occurs, or both occur.
- $P(A \cap B)$  = probability that event  $A$  and event  $B$  both occur.

**Remark:**  $P(A \cap B)$  is subtracted to prevent the relevant outcomes being counted twice.

## 0.4 Probability: Addition Rule for Any Two Events

- For any two events  $A$  and  $B$ , the probability of  $A$  or  $B$  is the sum of the probability of  $A$  and the probability of  $B$  minus the probability of both  $A$  and  $B$ :

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

- We subtract the probability of  $A \cap B$  to prevent it getting counted twice.
- ( $A \cup B$  and  $A \cap B$  denotes “ $A$  or  $B$ ” and “ $A$  and  $B$ ” respectively)
- If events  $A$  and  $B$  are **mutually exclusive**, then the probability of  $A$  or  $B$  is the sum of the probability of  $A$  and the probability of  $B$ :

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

- If  $A$  and  $B$  are mutually exclusive, then the probability of both  $A$  and  $B$  is zero.