You toss a fair coin three times:

a. What is the probability of three heads, HHH?
b. What is the probability that you observe exactly one heads?
c. Given that you have observed *at least* one heads, what is the probability that you observe at least two heads?

We assume that the coin tosses are independent.

a. $P(HHH) = P(H) \cdot P(H) \cdot P(H) = 0.5^3 = \frac{1}{8}$.
b. To find the probability of exactly one heads, we can write

$$\begin{aligned} P(\text{One heads}) &= P(HTT \cup THT \cup TTH) \\ &= P(HTT) + P(THT) + P(TTH) \\ &= \tfrac{1}{8} + \tfrac{1}{8} + \tfrac{1}{8} \\ &= \tfrac{3}{8}. \end{aligned}$$

c. Given that you have observed *at least* one heads, what is the probability that you observe at least two heads? Let A_1 be the event that you observe at least one heads, and A_2 be the event that you observe at least two heads. Then

$$A_1 = S - \{TTT\}, \text{ and } P(A_1) = \frac{7}{8};$$

$$A_2 = \{HHT, HTH, THH, HHH\}, \text{ and } P(A_2) = \frac{4}{8}.$$

Thus, we can write

$$\begin{aligned} P(A_2|A_1) &= \frac{P(A_2 \cap A_1)}{P(A_1)} \\ &= \frac{P(A_2)}{P(A_1)} \\ &= \tfrac{4}{8} \cdot \tfrac{8}{7} = \tfrac{4}{7}. \end{aligned}$$

Example 1 If $P(A) = \dfrac{7}{13}$, $P(B) = \dfrac{9}{13}$ and $P(A \cap B) = \dfrac{4}{13}$, evaluate $P(A|B)$.

Solution We have $P(A|B) = \dfrac{P(A \cap B)}{P(B)} = \dfrac{\frac{4}{13}}{\frac{9}{13}} = \dfrac{4}{9}$

Example 2 A family has two children. What is the probability that both the children are boys given that at least one of them is a boy ?

Solution Let b stand for boy and g for girl. The sample space of the experiment is

$$S = \{(b, b), (g, b), (b, g), (g, g)\}$$

Let E and F denote the following events :

E : 'both the children are boys'

F : 'at least one of the child is a boy'

Then $\quad E = \{(b,b)\}$ and $F = \{(b,b), (g,b), (b,g)\}$

Now $\quad E \cap F = \{(b,b)\}$

Thus $\quad P(F) = \frac{3}{4}$ and $P(E \cap F) = \frac{1}{4}$

Therefore $\quad P(E|F) = \frac{P(E \cap F)}{P(F)} = \frac{\frac{1}{4}}{\frac{3}{4}} = \frac{1}{3}$

Example 3 Ten cards numbered 1 to 10 are placed in a box, mixed up thoroughly and then one card is drawn randomly. If it is known that the number on the drawn card is more than 3, what is the probability that it is an even number?

Solution Let A be the event 'the number on the card drawn is even' and B be the event 'the number on the card drawn is greater than 3'. We have to find P(A|B).

Now, the sample space of the experiment is $S = \{1, 2, 3, 4, 5, 6, 7, 8, 9, 10\}$

Then $\quad A = \{2, 4, 6, 8, 10\}, \; B = \{4, 5, 6, 7, 8, 9, 10\}$

and $\quad A \cap B = \{4, 6, 8, 10\}$

Also $\quad P(A) = \frac{5}{10}, \; P(B) = \frac{7}{10}$ and $P(A \cap B) = \frac{4}{10}$

Then $\quad P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{\frac{4}{10}}{\frac{7}{10}} = \frac{4}{7}$

Example 4 In a school, there are 1000 students, out of which 430 are girls. It is known that out of 430, 10% of the girls study in class XII. What is the probability that a student chosen randomly studies in Class XII given that the chosen student is a girl?

Solution Let E denote the event that a student chosen randomly studies in Class XII and F be the event that the randomly chosen student is a girl. We have to find P (E|F).

Now $$P(F) = \frac{430}{1000} = 0.43 \text{ and } P(E \cap F) = \frac{43}{1000} = 0.043 \text{ (Why?)}$$

Then $$P(E|F) = \frac{P(E \cap F)}{P(F)} = \frac{0.043}{0.43} = 0.1$$

Example 5 A die is thrown three times. Events A and B are defined as below:

A : 4 on the third throw

B : 6 on the first and 5 on the second throw

Find the probability of A given that B has already occurred.

Solution The sample space has 216 outcomes.

Now $$A = \begin{Bmatrix} (1,1,4) & (1,2,4) & \ldots & (1,6,4) & (2,1,4) & (2,2,4) & \ldots & (2,6,4) \\ (3,1,4) & (3,2,4) & \ldots & (3,6,4) & (4,1,4) & (4,2,4) & \ldots & (4,6,4) \\ (5,1,4) & (5,2,4) & \ldots & (5,6,4) & (6,1,4) & (6,2,4) & \ldots & (6,6,4) \end{Bmatrix}$$

$$B = \{(6,5,1), (6,5,2), (6,5,3), (6,5,4), (6,5,5), (6,5,6)\}$$

and $$A \cap B = \{(6,5,4)\}.$$

Now $$P(B) = \frac{6}{216} \text{ and } P(A \cap B) = \frac{1}{216}$$

Then $$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{\frac{1}{216}}{\frac{6}{216}} = \frac{1}{6}$$

Example 6 A die is thrown twice and the sum of the numbers appearing is observed to be 6. What is the conditional probability that the number 4 has appeared at least once?

Solution Let E be the event that 'number 4 appears at least once' and F be the event that 'the sum of the numbers appearing is 6'.

Then, $E = \{(4,1), (4,2), (4,3), (4,4), (4,5), (4,6), (1,4), (2,4), (3,4), (5,4), (6,4)\}$

and $F = \{(1,5), (2,4), (3,3), (4,2), (5,1)\}$

We have $P(E) = \frac{11}{36}$ and $P(F) = \frac{5}{36}$

Also $E \cap F = \{(2,4), (4,2)\}$

Therefore $P(E \cap F) = \frac{2}{36}$

Hence, the required probability

$$P(E|F) = \frac{P(E \cap F)}{P(F)} = \frac{\frac{2}{36}}{\frac{5}{36}} = \frac{2}{5}$$

For the conditional probability discussed above, we have considered the elementary events of the experiment to be equally likely and the corresponding definition of the probability of an event was used. However, the same definition can also be used in the general case where the elementary events of the sample space are not equally likely, the probabilities $P(E \cap F)$ and $P(F)$ being calculated accordingly. Let us take up the following example.

Example 7 Consider the experiment of tossing a coin. If the coin shows head, toss it again but if it shows tail, then throw a die. Find the conditional probability of the event that 'the die shows a number greater than 4' given that 'there is at least one tail'.

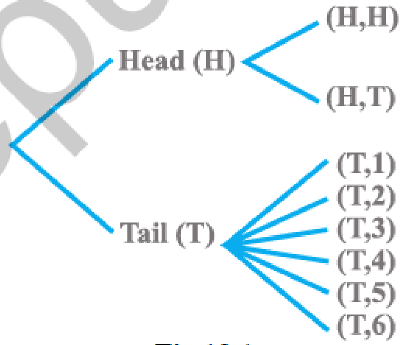

Fig 13.1

Solution The outcomes of the experiment can be represented in following diagrammatic manner called the 'tree diagram'.

The sample space of the experiment may be described as

$$S = \{(H,H), (H,T), (T,1), (T,2), (T,3), (T,4), (T,5), (T,6)\}$$

where (H, H) denotes that both the tosses result into head and (T, i) denote the first toss result into a tail and the number i appeared on the die for $i = 1,2,3,4,5,6$.

Thus, the probabilities assigned to the 8 elementary events

(H, H), (H, T), (T, 1), (T, 2), (T, 3) (T, 4), (T, 5), (T, 6)

are $\frac{1}{4}, \frac{1}{4}, \frac{1}{12}, \frac{1}{12}, \frac{1}{12}, \frac{1}{12}, \frac{1}{12}, \frac{1}{12}$ respectively which is clear from the Fig 13.2.

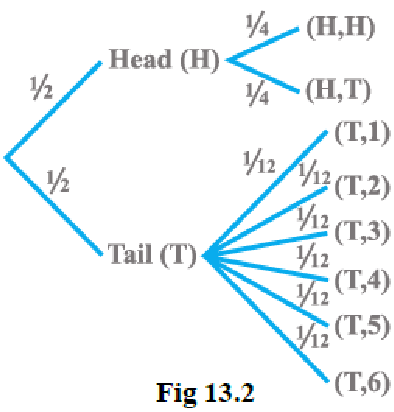

Fig 13.2

Let F be the event that 'there is at least one tail' and E be the event 'the die shows a number greater than 4'. Then

$$F = \{(H,T), (T,1), (T,2), (T,3), (T,4), (T,5), (T,6)\}$$

$$E = \{(T,5), (T,6)\} \text{ and } E \cap F = \{(T,5), (T,6)\}$$

Now $$P(F) = P(\{(H,T)\}) + P(\{(T,1)\}) + P(\{(T,2)\}) + P(\{(T,3)\}) + P(\{(T,4)\}) + P(\{(T,5)\}) + P(\{(T,6)\})$$

$$= \frac{1}{4} \quad \frac{1}{12} \quad \frac{1}{12} \quad \frac{1}{12} \quad \frac{1}{12} \quad \frac{1}{12} \quad \frac{1}{12} \quad \frac{3}{4}$$

and $$P(E \cap F) = P(\{(T,5)\}) + P(\{(T,6)\}) = \frac{1}{12} \quad \frac{1}{12} \quad \frac{1}{6}$$

Hence $$P(E|F) = \frac{P(E \cap F)}{P(F)} = \frac{\frac{1}{6}}{\frac{3}{4}} = \frac{2}{9}$$

12. Assume that each born child is equally likely to be a boy or a girl. If a family has two children, what is the conditional probability that both are girls given that (i) the youngest is a girl, (ii) at least one is a girl?

13. An instructor has a question bank consisting of 300 easy True / False questions, 200 difficult True / False questions, 500 easy multiple-choice questions and 400 difficult multiple-choice questions. If a question is selected at random from the question bank, what is the probability that it will be an easy question given that it is a multiple choice question?

14. Given that the two numbers appearing on throwing two dice are different. Find the probability of the event 'the sum of numbers on the dice is 4'.

15. Consider the experiment of throwing a die, if a multiple of 3 comes up, throw the die again, and if any other number comes, toss a coin. Find the conditional probability of the event 'the coin shows a tail', given that 'at least one die shows a 3'.

Bayes Theorem

Example 16 Bag I contains 3 red and 4 black balls while another Bag II contains 5 red and 6 black balls. One ball is drawn at random from one of the bags and it is found to be red. Find the probability that it was drawn from Bag II.

Solution Let E_1 be the event of choosing the bag I, E_2 the event of choosing the bag II and A be the event of drawing a red ball.

Then $\quad P(E_1) = P(E_2) = \frac{1}{2}$

Also $\quad P(A|E_1) = \text{P(drawing a red ball from Bag I)} = \frac{3}{7}$

and $\quad P(A|E_2) = \text{P(drawing a red ball from Bag II)} = \frac{5}{11}$

Now, the probability of drawing a ball from Bag II, being given that it is red, is $P(E_2|A)$

By using Bayes' theorem, we have

$$P(E_2|A) = \frac{P(E_2)P(A|E_2)}{P(E_1)P(A|E_1)+P(E_2)P(A|E_2)} = \frac{\frac{1}{2}\times\frac{5}{11}}{\frac{1}{2}\times\frac{3}{7}+\frac{1}{2}\times\frac{5}{11}} = \frac{35}{68}$$

Example 17 Given three identical boxes I, II and III, each containing two coins. In box I, both coins are gold coins, in box II, both are silver coins and in the box III, there is one gold and one silver coin. A person chooses a box at random and takes out a coin. If the coin is of gold, what is the probability that the other coin in the box is also of gold?

Solution Let E_1, E_2 and E_3 be the events that boxes I, II and III are chosen, respectively.

Then $$P(E_1) = P(E_2) = P(E_3) = \frac{1}{3}$$

Also, let A be the event that 'the coin drawn is of gold'

Then $$P(A|E_1) = P(\text{a gold coin from bag I}) = \frac{2}{2} = 1$$

$$P(A|E_2) = P(\text{a gold coin from bag II}) = 0$$

$$P(A|E_3) = P(\text{a gold coin from bag III}) = \frac{1}{2}$$

Now, the probability that the other coin in the box is of gold

= the probability that gold coin is drawn from the box I.

= $P(E_1|A)$

By Bayes' theorem, we know that

$$P(E_1|A) = \frac{P(E_1)P(A|E_1)}{P(E_1)P(A|E_1)+P(E_2)P(A|E_2)+P(E_3)P(A|E_3)}$$

$$= \frac{\frac{1}{3}\times 1}{\frac{1}{3}\times 1+\frac{1}{3}\times 0+\frac{1}{3}\times\frac{1}{2}} = \frac{2}{3}$$

Example 18 Suppose that the reliability of a HIV test is specified as follows:

Of people having HIV, 90% of the test detect the disease but 10% go undetected. Of people free of HIV, 99% of the test are judged HIV–ive but 1% are diagnosed as showing HIV+ive. From a large population of which only 0.1% have HIV, one person is selected at random, given the HIV test, and the pathologist reports him/her as HIV+ive. What is the probability that the person actually has HIV?

Solution Let E denote the event that the person selected is actually having HIV and A the event that the person's HIV test is diagnosed as +ive. We need to find $P(E|A)$.

Also E' denotes the event that the person selected is actually not having HIV.

Clearly, $\{E, E'\}$ is a partition of the sample space of all people in the population. We are given that

$$P(E) = 0.1\% \quad \frac{0.1}{100} \quad 0.001$$

$$P(E') = 1 - P(E) = 0.999$$

$P(A|E)$ = P(Person tested as HIV+ive given that he/she is actually having HIV)

$$= 90\% \quad \frac{90}{100} \quad 0.9$$

and $P(A|E')$ = P(Person tested as HIV +ive given that he/she is actually not having HIV)

$$= 1\% = \frac{1}{100} = 0.01$$

Now, by Bayes' theorem

$$P(E|A) = \frac{P(E)\,P(A|E)}{P(E)\,P(A|E) + P(E\ )\,P(A|E\ )}$$

$$= \frac{0.001 \times 0.9}{0.001 \times 0.9 + 0.999 \times 0.01} = \frac{90}{1089}$$

$$= 0.083 \text{ approx.}$$

Thus, the probability that a person selected at random is actually having HIV given that he/she is tested HIV+ive is 0.083.

Example 19 In a factory which manufactures bolts, machines A, B and C manufacture respectively 25%, 35% and 40% of the bolts. Of their outputs, 5, 4 and 2 percent are respectively defective bolts. A bolt is drawn at random from the product and is found to be defective. What is the probability that it is manufactured by the machine B?

Solution Let events B_1, B_2, B_3 be the following :

B_1 : the bolt is manufactured by machine A

B_2 : the bolt is manufactured by machine B

B_3 : the bolt is manufactured by machine C

Clearly, B_1, B_2, B_3 are mutually exclusive and exhaustive events and hence, they represent a partition of the sample space.

Let the event E be 'the bolt is defective'.

The event E occurs with B_1 or with B_2 or with B_3. Given that,

$$P(B_1) = 25\% = 0.25, \ P(B_2) = 0.35 \text{ and } P(B_3) = 0.40$$

Again $P(E|B_1)$ = Probability that the bolt drawn is defective given that it is manufactured by machine A = 5% = 0.05

Similarly, $P(E|B_2) = 0.04$, $P(E|B_3) = 0.02$.

Hence, by Bayes' Theorem, we have

$$P(B_2|E) = \frac{P(B_2)\,P(E|B_2)}{P(B_1)\,P(E|B_1) + P(B_2)\,P(E|B_2) + P(B_3)\,P(E|B_3)}$$

$$= \frac{0.35 \times 0.04}{0.25 \times 0.05 + 0.35 \times 0.04 + 0.40 \times 0.02}$$

$$= \frac{0.0140}{0.0345} = \frac{28}{69}$$

Example 20 A doctor is to visit a patient. From the past experience, it is known that the probabilities that he will come by train, bus, scooter or by other means of transport are respectively $\frac{3}{10}, \frac{1}{5}, \frac{1}{10}$ and $\frac{2}{5}$. The probabilities that he will be late are $\frac{1}{4}, \frac{1}{3}$, and $\frac{1}{12}$, if he comes by train, bus and scooter respectively, but if he comes by other means of transport, then he will not be late. When he arrives, he is late. What is the probability that he comes by train?

Solution Let E be the event that the doctor visits the patient late and let T_1, T_2, T_3, T_4 be the events that the doctor comes by train, bus, scooter, and other means of transport respectively.

Then $$P(T_1) = \frac{3}{10}, P(T_2) = \frac{1}{5}, P(T_3) = \frac{1}{10} \text{ and } P(T_4) = \frac{2}{5} \qquad \text{(given)}$$

$$P(E|T_1) = \text{Probability that the doctor arriving late comes by train} = \frac{1}{4}$$

Similarly, $P(E|T_2) = \frac{1}{3}$, $P(E|T_3) = \frac{1}{12}$ and $P(E|T_4) = 0$, since he is not late if he comes by other means of transport.

Therefore, by Bayes' Theorem, we have

$$P(T_1|E) = \text{Probability that the doctor arriving late comes by train}$$

$$= \frac{P(T_1)P(E|T_1)}{P(T_1)P(E|T_1) + P(T_2)P(E|T_2) + P(T_3)P(E|T_3) + P(T_4)P(E|T_4)}$$

$$= \frac{\frac{3}{10} \quad \frac{1}{4}}{\frac{3}{10} \quad \frac{1}{4} \quad \frac{1}{5} \quad \frac{1}{3} \quad \frac{1}{10} \quad \frac{1}{12} \quad \frac{2}{5} \quad 0} = \frac{3}{40} \times \frac{120}{18} = \frac{1}{2}$$

Hence, the required probability is $\frac{1}{2}$.

Example 21 A man is known to speak truth 3 out of 4 times. He throws a die and reports that it is a six. Find the probability that it is actually a six.

Solution Let E be the event that the man reports that six occurs in the throwing of the die and let S_1 be the event that six occurs and S_2 be the event that six does not occur.

Then $P(S_1)$ = Probability that *six* occurs = $\frac{1}{6}$

$P(S_2)$ = Probability that *six* does not occur = $\frac{5}{6}$

$P(E|S_1)$ = Probability that the man reports that *six* occurs when *six* has actually occurred on the die

= Probability that the man speaks the truth = $\frac{3}{4}$

$P(E|S_2)$ = Probability that the man reports that *six* occurs when *six* has not actually occurred on the die

= Probability that the man does not speak the truth $1 \quad \frac{3}{4} \quad \frac{1}{4}$

Thus, by Bayes' theorem, we get

$P(S_1|E)$ = Probability that the report of the man that *six* has occurred is actually a *six*

$$= \frac{P(S_1)\,P(E|S_1)}{P(S_1)\,P(E|S_1) + P(S_2)\,P(E|S_2)}$$

$$= \frac{\frac{1}{6} \quad \frac{3}{4}}{\frac{1}{6} \quad \frac{3}{4} \quad \frac{5}{6} \quad \frac{1}{4}} \quad \frac{1}{8} \quad \frac{24}{8} \quad \frac{3}{8}$$

Examples:

1. A bag contains 4 red and 4 black balls; another bag contains 2 red and 6 black balls. One of the two bags is selected at random and a ball is drawn from the bag which is found to be red. Find the probability that the ball is drawn from the first bag.

2. Of the students in a college, it is known that 60% reside in hostel and 40% are day scholars (not residing in hostel). Previous year results report that 30% of all students who reside in hostel attain A grade and 20% of day scholars attain A grade in their annual examination. At the end of the year, one student is chosen at random from the college and he have an A grade, what is the probability that the student resides in hostel?

3. A laboratory blood test is 99% effective in detecting a certain disease when it is in fact, present. However, the test also yields a false positive result for 0.5% of the healthy person tested (i.e. if a healthy person is tested, then, with probability 0.005, the test will imply he has the disease). If 0.1 percent of the population actually has the disease, what is the probability that a person has the disease given that his test result is positive?

4. There are three coins. One is a two headed coin (having head on both faces), another is a biased coin that comes up heads 75% of the time and third is an unbiased coin. One of the three coins is chosen at random and tossed, it shows heads, what is the probability that it was the two headed coin?

5. An insurance company insured 2000 scooter drivers, 4000 car drivers and 6000 truck drivers. The probability of an accidents are 0.01, 0.03 and 0.15 respectively. One of the insured persons meets with an accident. What is the probability that he is a scooter driver?

6. A factory has two machines A and B. Past record shows that machine A produced 60% of the items of output and machine B produced 40% of the items. Further, 2% of the items produced by machine A and 1% produced by machine B were defective. All the items are put into one stockpile and then one item is chosen at random from this and is found to be defective. What is the probability that it was produced by machine B?

7. Two groups are competing for the position on the Board of directors of a corporation. The probabilities that the first and the second groups will win are 0.6 and 0.4 respectively. Further, if the first group wins, the probability of introducing a new product is 0.7 and the corresponding probability is 0.3 if the second group wins. Find the probability that the new product introduced was by the second group.

8. Suppose a girl throws a die. If she gets a 5 or 6, she tosses a coin three times and notes the number of heads. If she gets 1, 2, 3 or 4, she tosses a coin once and notes whether a head or tail is obtained. If she obtained exactly one head, what is the probability that she threw 1, 2, 3 or 4 with the die?

9. A manufacturer has three machine operators A, B and C. The first operator A produces 1% defective items, where as the other two operators B and C produce 5% and 7% defective items respectively. A is on the job for 50% of the time, B is on the job for 30% of the time and C is on the job for 20% of the

time. A defective item is produced, what is the probability that it was produced by A?

10. A card from a pack of 52 cards is lost. From the remaining cards of the pack, two cards are drawn and are found to be both diamonds. Find the probability of the lost card being a diamond.