

1. There are two urns. In the first urn there are 6 red and 2 black balls, in the second one 3 red and 7 black. We roll a (fair) die, and if the die shows a 1 or 2 we draw at random a ball from the first urn and in the case that the die shows a 3, 4, 5, or 6 we draw a ball at random from the second urn.

- a) What is the probability that the drawn ball is red?
- b) If the drawn ball is red, what is the probability that it was from the first urn?

2. Two students participate in a quiz show where they are asked a true-false question. Both know, independently, the correct answer with probability p . Which of the following strategies is better for the team?

- i) Choose a priori one of the two who will give the answer.
- ii) Give the common answer if the answers agree, and if not flip a coin to decide which answer is given.

3. Let Ω be a sample space and E, F, G be independent events such that $\mathbb{P}[G] > 0$. Show that the events E and F are independent when using instead of \mathbb{P} the probability \mathbb{Q} defined as $\mathbb{Q}[A] = \mathbb{P}[A | G]$ for events A .

4. Assume that you have three four-sided dice with number 1, 2, 3, and 4 on the four sides and let denote by X the sum of the numbers shown on their bottom side. Write down and sketch the probability mass function of X .

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$$U_1 : \{6R, 2B\} \quad U_2 : \{3R, 7B\}$$

$$\begin{aligned} a) \quad P(R) &= P(R|U_1)P(U_1) + P(R|U_2)P(U_2) \\ &= 6/8 \cdot 1/3 + 3/10 \cdot 2/3 = 1/4 + 1/5 = 9/20 \end{aligned}$$

$$b) \quad P(U_1|R) = P(U_1, R) / P(R) = 1/4 / 9/20 = 5/9$$

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$$i) \quad P(C) = P(C|S_1)P(S_1) + P(C|S_2)P(S_2) = p/2 + p/2 = p$$

$$ii) \quad p^2 + p(1-p) = p^2 + p - p^2 = p$$

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$$\begin{aligned}
 \mathbb{Q}(EF) &= \mathbb{P}(EF|G) = \mathbb{P}(EFG) / \mathbb{P}(G) \\
 &= \mathbb{P}(E)\mathbb{P}(F)\mathbb{P}(G) / \mathbb{P}(G) = \mathbb{P}(E)\mathbb{P}(F) \\
 &= \frac{\mathbb{P}(E)\mathbb{P}(G)}{\mathbb{P}(G)} \frac{\mathbb{P}(F)\mathbb{P}(G)}{\mathbb{P}(G)} = \frac{\mathbb{P}(EG)}{\mathbb{P}(G)} \frac{\mathbb{P}(FG)}{\mathbb{P}(G)} \\
 &= \mathbb{P}(E|G) \cdot \mathbb{P}(F|G) = \mathbb{Q}(E)\mathbb{Q}(F)
 \end{aligned}$$

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$$p_2 = 1/16 \quad p_3 = 2/16 \quad p_4 = 3/16 \quad p_5 = 4/16$$

$$p_6 = 3/16 \quad p_7 = 2/16 \quad p_8 = 1/16$$

