

- 2.2 *A fair coin is flipped three times. What is the probability that the second flip is tails, given that there is at most one tails among the three flips?*

Let $A := \{ \text{the second flip is tails} \}$ and $B := \{ \text{there is at most one tails among the three flips} \}$. We want to compute $\mathbb{P}(A|B)$. Therefore by the multiplication rule $\mathbb{P}(A|B) = \frac{\mathbb{P}(AB)}{\mathbb{P}(B)}$. Note that $\mathbb{P}(B) = \frac{1}{2}$, as there are four three digit binary sequences with at max a single 1. For $\mathbb{P}(AB)$, the probability would be $\frac{1}{8}$ as $A \subset B$, and $\mathbb{P}(A) = \frac{1}{8}$. Therefore $\mathbb{P}(A|B) = \frac{1}{4}$.

- 2.8 *We shuffle a deck of cards and deal three cards (without replacement). Find the probability that the first card is a queen, the second is a king and the third is an ace.*

Let the events described above be given by $A = \{ \text{first card is a queen} \}$, $B = \{ \text{second card is a king} \}$, $C = \{ \text{third card is an ace} \}$. We want to compute $\mathbb{P}(ABC)$. Therefore we must apply the multiplication rule a few times:

$$\mathbb{P}(ABC) = \mathbb{P}(AB)\mathbb{P}(C | AB) = \mathbb{P}(A)\mathbb{P}(B | A)\mathbb{P}(C | AB)$$

Note that $\mathbb{P}(A) = \frac{4}{52}$, $\mathbb{P}(B | A) = \frac{4}{51}$, $\mathbb{P}(C | AB) = \frac{4}{50}$. Therefore $\mathbb{P}(ABC) = \frac{4^3}{50 \cdot 51 \cdot 52} \approx 0.05\%$

- 2.10 *I have a bag with 3 fair dice. One is 4-sided, one is 6-sided, and one is 12-sided. I reach into the bag, pick one die at random and roll it. The outcome of the roll is 4. What is the probability that I pulled out the 6-sided die?*

Let D_n where $n \in \{4, 6, 12\}$ denote the probability that a given die is drawn. The problem is asking to compute $\mathbb{P}(D_6 | 4)$. We don't have any easy way to compute this quantity, however if we apply Bayes' rule then we get $\mathbb{P}(D_6 | 4) = \frac{\mathbb{P}(4|D_6)\mathbb{P}(D_6)}{\mathbb{P}(4)}$.

Note that $\mathbb{P}(D_6) = \frac{1}{3}$ since there are 3 dice, $\mathbb{P}(4 | D_6) = \frac{1}{6}$ since there is an equal chance for a 4 to be rolled among the 6 faces, and $\mathbb{P}(4)$ can be computed using the decomposition rule as $\mathbb{P}(4) = \sum_{n \in \{4, 6, 12\}} \mathbb{P}(D_n)\mathbb{P}(4 | D_n) = \frac{1}{4 \cdot 3} + \frac{1}{6 \cdot 3} + \frac{1}{12 \cdot 3} = \frac{1}{6}$.

Therefore $\mathbb{P}(D_6 | 4) = \frac{\frac{1}{6} \cdot \frac{1}{3}}{\frac{1}{6}} = \frac{1}{3}$, which makes sense since every die can roll a four.

- 2.12 *We choose a number from the set $\{1, 2, 3, \dots, 100\}$ uniformly at random and denote this number by X . For each of the following choices decide whether the two events in question are independent or not.*

- (a) $A = \{X \text{ is even}\}$, $B = \{X \text{ is divisible by } 5\}$

$\mathbb{P}(A) = \frac{50}{100} = \frac{1}{2}$, $\mathbb{P}(B) = \frac{20}{100} = \frac{1}{5}$. Note that AB is the set of all numbers divisible by both 2 and 5, which would be 10. Therefore $\mathbb{P}(AB) = \frac{10}{100} = \frac{1}{10}$. Since $\frac{1}{2} \cdot \frac{1}{5} = \frac{1}{10}$, then the probability of the sets of independent.

- (b) $C = \{X \text{ has two digits}\}$, $D = \{X \text{ is divisible by } 3\}$.

Note that aside from the first 9 numbers and 100, every other element in the set has two digits. Therefore $\mathbb{P}(C) = \frac{90}{100} = \frac{9}{10}$. For $\mathbb{P}(D)$, there are 33 numbers under 100, thus $\mathbb{P}(D) = \frac{33}{100}$. Note that for $\mathbb{P}(CD)$ one has to take away three numbers, $\{3, 6, 9\}$, from D . Therefore $\mathbb{P}(CD) = \frac{3}{10}$. Note that this is not the same as $\frac{9}{10} \cdot \frac{33}{100}$. Therefore C, D do not have independent probabilities.

- (c) $E = \{X \text{ is a prime}\}$, $F = \{X \text{ has a digit } 5\}$. $\mathbb{P}(E) = \frac{25}{100} = \frac{1}{4}$, $\mathbb{P}(F) = \frac{19}{100}$. Note that the prime numbers under 100 w/ a 5 are $\{5, 53, 59\}$. Therefore $\mathbb{P}(EF) = \frac{3}{100}$. Clearly these sets are not independent since $\mathbb{P}(E)\mathbb{P}(F) = \frac{19}{400}$.

2.30 Assume that $\frac{1}{3}$ of all twins are identical twins. You learn that Miranda is expecting twins, but you have no other information.

- (a) Find the probability that Miranda will have two girls.

Let GG denote the event that miranda has two girls, let F be the event that Miranda has fraternal twins, and let I be the event that Miranda has identical twins.

Since F and I partition the sample space, we can compute $\mathbb{P}(GG)$ via the decomposition rule as follows:

$$\mathbb{P}(GG) = \mathbb{P}(F)\mathbb{P}(GG | F) + \mathbb{P}(T)\mathbb{P}(GG | T) = \frac{2}{3} \frac{1}{4} + \frac{1}{3} \frac{1}{2} = \frac{1}{3}$$

- (b) You learn that Miranda gave birth to two girls. What is the probability that the girls are identical twins?

We can compute this quantity in the following way:

$$\mathbb{P}(I | GG) = \frac{\mathbb{P}(GGI)}{\mathbb{P}(GG)} = \frac{\frac{1}{6}}{\frac{1}{3}} = \frac{1}{2}$$

2.38 We choose one of the words in the following sentence uniformly at random and then choose one of the letters of that word, again uniformly at random:

SOME DOGS ARE BROWN

- (a) Find the probability that the chosen letter is R

$$\mathbb{P}(R) = \mathbb{P}(SOME)\mathbb{P}(R | SOME) + \mathbb{P}(DOGS)\mathbb{P}(R | DOGS) + \mathbb{P}(ARE)\mathbb{P}(R | ARE) + \mathbb{P}(BROWN)\mathbb{P}(R | BROWN) = \frac{1}{4}(0 + 0 + \frac{1}{3} + \frac{1}{5}) = \frac{2}{15}$$

- (b) Let X denote the length of the chosen word. Determine the probability mass function of X .

$$p_X(L) = \begin{cases} L=3 & \frac{1}{4} \\ L=4 & \frac{1}{2} \\ L=5 & \frac{1}{4} \\ 0 & \text{otherwise} \end{cases}$$

- (c) For each possible value k of X determine the conditional probability $\mathbb{P}(X = k | X > 3)$.

$$\begin{aligned} \bullet \mathbb{P}(X = 3 | X > 3) &= \frac{\mathbb{P}((X=3)(X>3))}{\mathbb{P}(X>3)} = \frac{4 \cdot 0}{3} = 0 \\ \bullet \mathbb{P}(X = 4 | X > 3) &= \frac{\mathbb{P}((X=4)(X>3))}{\mathbb{P}(X>3)} = \frac{4 \cdot \frac{1}{4}}{3} = \frac{1}{3} \\ \bullet \mathbb{P}(X = 5 | X > 3) &= \frac{\mathbb{P}((X=5)(X>3))}{\mathbb{P}(X>3)} = \frac{4 \cdot \frac{1}{4}}{3} = \frac{2}{3} \end{aligned}$$

(d) Determine the conditional probability $\mathbb{P}(R \mid X > 3)$.

$$\begin{aligned}
 \mathbb{P}(R \mid X > 3) &= \sum_i \mathbb{P}(R \mid \text{WORDS}(i) \mid X > 3) \\
 &= \sum_i \frac{\mathbb{P}(\text{WORDS}(i)(X > 3))\mathbb{P}(R \mid \text{WORDS}(i)(X > 3))}{\mathbb{P}(X > 3)} \\
 &= \sum_i \frac{\mathbb{P}(\text{WORDS}(i) \mid (X > 3))\mathbb{P}(X > 3)\mathbb{P}(R \mid \text{WORDS}(i)(X > 3))}{\mathbb{P}(X > 3)} \\
 &= \sum_i \mathbb{P}(\text{WORDS}(i) \mid X > 3)\mathbb{P}(R \mid \text{WORDS}(i) \mid X > 3) \\
 &= \frac{1}{3}0 + \frac{1}{3} * 0 + 0 * 0 + \frac{1}{3}\frac{1}{5}
 \end{aligned}$$

(e) Given that the chosen letter is R , what is the probability that the chosen word was $BROWN$?

$$\mathbb{P}(BROWN \mid R) = \frac{\mathbb{P}(RBROWN)}{\mathbb{P}(BROWN)} = \frac{\mathbb{P}(R \mid BROWN)\mathbb{P}(BROWN)}{\mathbb{P}(R)} = \frac{\frac{1}{4} \frac{1}{5}}{\frac{2}{15}} = \frac{3}{8}$$

2.58 Suppose that a person's birthday is a uniformly random choice from the 365 days of a year (leap years are ignored), and one person's birthday is independent of the birthdays of other people. Alex, Betty and Conlin are comparing birthdays. Define these three events:

$$\begin{aligned}
 A &= \{\text{Alex and Betty have the same birthday}\} \\
 B &= \{\text{Betty and Conlin have the same birthday}\} \\
 C &= \{\text{Conlin and Alex have the same birthday}\}.
 \end{aligned}$$

(a) Are events A , B and C pairwise independent?

Yes, observe that

$$\mathbb{P}(A) = \mathbb{P}(B) = \mathbb{P}(C) = \frac{1}{365}$$

Since once one birthday is fixed the chance that the day is the same is $\frac{1}{365}$. Additionally,

$$\mathbb{P}(ABC) = \mathbb{P}(AB) = \mathbb{P}(BC) = \mathbb{P}(AC) = \frac{1}{365^2}$$

are all equivalent, and are the successive probabilities once one pair is fixed, you choose again. Therefore

$$\mathbb{P}(AB) = \frac{1}{365^2} = \mathbb{P}(A)\mathbb{P}(B)$$

$$\mathbb{P}(BC) = \frac{1}{365^2} = \mathbb{P}(B)\mathbb{P}(C)$$

$$\mathbb{P}(AC) = \frac{1}{365^2} = \mathbb{P}(A)\mathbb{P}(C)$$

thus the probabilities are pairwise independent.

(b) Are events A , B and C independent?

They are not independent, as

$$\frac{1}{365^3} = \mathbb{P}(ABC) \neq \mathbb{P}(A)\mathbb{P}(B)\mathbb{P}(C) = \frac{1}{365^2}$$

2.60 Assume that A , B and C are mutually independent events according to Definition 2.22. Verify the identities below, using the definition of independence, set operations and rules of probability

(a) $\mathbb{P}(AB^c) = \mathbb{P}(A)\mathbb{P}(B^c)$

$$\begin{aligned}\mathbb{P}(AB^c) &= \mathbb{P}(A) - \mathbb{P}(AB) \\ &= \mathbb{P}(A) - \mathbb{P}(A)\mathbb{P}(B) \\ &= \mathbb{P}(A)(1 - \mathbb{P}(B)) \\ &= \mathbb{P}(A)\mathbb{P}(B^c)\end{aligned}$$

(b) $\mathbb{P}(A^cC^c) = \mathbb{P}(A^c)\mathbb{P}(C^c)$

$$\begin{aligned}\mathbb{P}(A^cC^c) &= \mathbb{P}(C^c) - \mathbb{P}(AC^c) \\ &= \mathbb{P}(C^c)(1 - \mathbb{P}(A)) \\ &= \mathbb{P}(C^c)\mathbb{P}(A^c)\end{aligned}$$

(c) $\mathbb{P}(AB^cC) = \mathbb{P}(A)\mathbb{P}(B^c)\mathbb{P}(C)$

$$\begin{aligned}\mathbb{P}(AB^cC) &= \mathbb{P}(AC) - \mathbb{P}(ABC) \\ &= \mathbb{P}(A)\mathbb{P}(C) - \mathbb{P}(A)\mathbb{P}(B)\mathbb{P}(C) \\ &= \mathbb{P}(A)\mathbb{P}(C)(1 - \mathbb{P}(B)) \\ &= \mathbb{P}(A)(1 - \mathbb{P}(B))\mathbb{P}(C) \\ &= \mathbb{P}(A)\mathbb{P}(B^c)\mathbb{P}(C)\end{aligned}$$

(d) $\mathbb{P}(A^cB^cC^c) = \mathbb{P}(A^c)\mathbb{P}(B^c)\mathbb{P}(C^c)$

$$\begin{aligned}\mathbb{P}(A^cB^cC^c) &= \mathbb{P}(B^c) - \mathbb{P}(AB^cC) \\ &= \mathbb{P}(B^c) - \mathbb{P}(A)\mathbb{P}(B^c)\mathbb{P}(C) \\ &= \mathbb{P}(B^c)(1 - \mathbb{P}(A)\mathbb{P}(C)) \\ &= \mathbb{P}(B^c)\mathbb{P}(A^cC^c) \\ &= \mathbb{P}(B^c)\mathbb{P}(A^c)\mathbb{P}(C^c) \\ &= \mathbb{P}(A^c)\mathbb{P}(B^c)\mathbb{P}(C^c)\end{aligned}$$