

P1: 1. $P(A \cup B) = 1 - P(\overline{A \cup B}) = 1 - 0.35 = 0.65$

2. $P(A \cap B)$

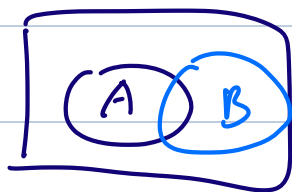
$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

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

$$= 0.4 + 0.3 - 0.65 = 0.05$$

3. $P(A \cap B^c) = P(A) - P(A \cap B)$ using venn diagram.

$$= 0.4 - 0.05 = 0.35$$



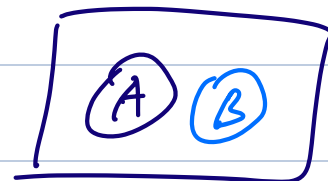
Alternatively:

$$P(A) = P(A \cap B) + P(A \cap B^c)$$

$$\Rightarrow P(A \cap B^c) = P(A) - P(A \cap B)$$

4. mutually exclusive:

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



$$P(A \cup B) = 0.65$$

$$P(A) + P(B) = 0.75.$$

$\therefore A, B$ are not mutually exclusive.

5. $P(A \cap C) = P(A) \cdot P(C)$ when A, C are independent

$$= 0.4 \times 0.2 = 0.08$$

$$P(A \cap C^c) = P(A) \cdot P(C^c) = 0.4 \times 0.8 = 0.32$$

Question: A, C independent $\Leftrightarrow A, C^c$ independent

proof: $P(A \cap C) = P(A)P(C)$

$$P(A) = P(A \cap C^c) + P(A \cap C)$$

$$\Rightarrow P(A) = P(A \cap C^c) + P(A) \cdot P(C)$$

(because A and C are independent)

$$\begin{aligned}\Rightarrow P(A \cap C^c) &= P(A) - P(A) \cdot P(C) \\ &= P(A)[1 - P(C)] \\ &= P(A) \cdot P(C^c)\end{aligned}$$

$\Rightarrow A, C^c$ are independent.

Problem 2. 1. $P(A) = \frac{13}{52}$ because 13 cards are spade.

$$\begin{aligned}P(B) &= P(\text{Jack}) + P(\text{Queen}) + P(\text{King}) \\ &= \frac{4}{52} + \frac{4}{52} + \frac{4}{52} = \frac{12}{52} = \frac{3}{13}\end{aligned}$$

$$\begin{aligned}P(A \cap B) &= P(\text{spade and (Jack or queen or king)}) \\ &= \frac{3}{52}\end{aligned}$$

2. if A and B are independent.

$$P(A) \cdot P(B) = P(A \cap B)$$

$$P(A) = \frac{13}{52}$$

$$P(B) = \frac{3}{13}$$

$$\Rightarrow P(A) \cdot P(B) = \frac{13}{52} \times \frac{3}{13}$$

$$= \frac{3}{52} = P(A \cap B)$$

Yes. A, B are independent.

3. if A, B are exclusive.

$P(A \cap B) = P(\emptyset) = 0$. which is not the case

$\therefore A, B$ are not exclusive.

Problem 3.

1. let A_{10} : the top face be 4 at least once in 10 rolls.

let B_i : the top face is a 4 at the i -th roll)

$$P(A_{10}) = 1 - P(A_{10}^c) = 1 - P(B_1^c \cap B_2^c \cap B_3^c \dots \cap B_{10}^c)$$

$$= 1 - P(B_1^c) \cdot P(B_2^c) \cdot P(B_3^c) \dots P(B_{10}^c)$$

$$= 1 - \left(\frac{5}{6}\right)^{10}$$

Because. the probability of not 4 in one roll of die is $\frac{5}{6}$.

$$\begin{aligned} 2. \quad P(A_{20}) &= 1 - P(A_{20}^c) = 1 - P(B_1^c \cap B_2^c \dots \cap B_{20}^c) \\ &= 1 - P(B_1^c) \times P(B_2^c) \dots \times P(B_{20}^c) = 1 - \left(\frac{5}{6}\right)^{20} \end{aligned}$$

3. let A_k be the probability of 'top face

be 4 at least once on k rolls "

$$P(A_k) = 1 - \left(\frac{5}{6}\right)^k$$

if $P(A_k) \geq \underbrace{90\%}_{\text{call this "P"}}$

$$\Rightarrow 1 - \left(\frac{5}{6}\right)^k \geq \underbrace{90\%}_P$$

$$\Rightarrow \left(\frac{5}{6}\right)^k \leq 1 - P$$

$$k \geq \log_{\frac{5}{6}}(1 - P)$$

$$k \geq \frac{\log(1 - P)}{\log\left(\frac{5}{6}\right)}$$

when $P = 0.9$, $k = 13$