## Problems on general probability rules, independence, conditional probability

- 1. Assuming A, B, C are mutually independent, with P(A) = P(B) = P(C) = 0.1, compute:
  - (a)  $P(A \cup B)$  Solution:  $P(A) + P(B) P(A)P(B) = \boxed{0.19}$
  - (b)  $P(A \cup B \cup C)$

**Solution:** By formula the formula for  $P(A \cup B \cup C)$  and indep.,  $P(A \cup B \cup C) = 3 \cdot 0.1 - 3 \cdot 0.1^2 + 0.1^3 = \boxed{0.271}$ 

(c)  $P(A \setminus (B \cup C))$ 

**Solution:**  $P(A) - P(A \cap B) - P(A \cap C) + P(A \cap B \cap C) = \boxed{0.081}$ 

- 2. Given that P(A) = 0.3, P(A|B) = 0.4, and P(B) = 0.5, compute:
  - (a)  $P(A \cap B)$  Solution:  $P(A|B)P(B) = 0.4 \cdot 0.5 = \boxed{0.2}$
  - (b) P(B|A) Solution:  $P(B \cap A)/P(A) = 0.2/0.3 = \boxed{0.666}$
  - (c) P(A'|B) Solution:  $P(A' \cap B)/P(B) = ((P(B) P(A \cap B))/P(B) = \boxed{0.6}$
  - (d) P(A|B') Solution:  $P(A \cap B')/P(B') = (P(A) P(A \cap B))/(1 P(B)) = \boxed{0.2}$
- 3. Assume A and B are independent events with P(A) = 0.2 and P(B) = 0.3. Let C be the event that **at least one** of A or B occurs, and let D be the event that **exactly one** of A or B occurs.
  - (a) Find P(C).

**Solution:** The event C is just the union of A and B, so  $P(C) = P(A \cup B) = P(A) + P(B) - P(A)P(B) = \boxed{0.44}$ 

(b) Find P(D).

**Solution:** Drawing a Venn diagram, we see that D consists of the union of A and B minus the overlap. Thus,  $P(D) = P(A \cup B \setminus A \cap B) = P(A \cup B) - P(A)P(B) = \boxed{0.38}$ 

(c) Find P(A|D) and P(D|A).

**Solution:**  $P(A|D) = P(A \cap D)/P(D) = P(A \setminus A \cap B)/P(D) = (0.2 - 0.2 \cdot 0.3)/0.38 = \boxed{7/19}$ .  $P(D|A) = P(A \setminus A \cap B)/P(A) = (0.2 - 0.2 \cdot 0.5)/0.2 = \boxed{0.7}$ .

(d) Determine whether A and D are independent.

**Solution:** A and D are not independent since by the previous part,  $P(A|D) \neq P(A)$ .

Alternative solution: From above,  $P(A \cap D) = 0.14$ ,  $P(A)P(D) = 0.2 \cdot 0.38 = 0.076$ , so  $P(A \cap D) \neq P(A)P(D)$ , and therefore A and D are not independent.

4. Given that  $P(A \cup B) = 0.7$  and  $P(A \cup B') = 0.9$ , find P(A).

**Solution:** By De Morgan's law,  $P(A' \cap B') = P((A \cup B)') = 1 - P(A \cup B) = 1 - 0.7 = 0.3$  and similarly  $P(A' \cap B) = 1 - P(A \cup B') = 1 - 0.9 = 0.1$ . Thus,  $P(A') = P(A' \cap B') + P(A' \cap B) = 0.3 + 0.1 = 0.4$ , so  $P(A) = 1 - 0.4 = \boxed{0.6}$ .

5. Given that A and B are independent with P(A) = 2P(B) and  $P(A \cap B) = 0.15$ , find  $P(A' \cap B')$ .

**Solution:** By independence and the given data,  $0.15 = P(A \cap B) = P(A)P(B) = 2P(B)^2$ , so  $P(B) = \sqrt{0.075} = 0.273$ , and P(A) = 2P(B) = 0.546. Hence  $P(A' \cap B') = P(A')P(B') = (1 - 0.546)(1 - 0.273) = 0.33$ . (Note the use of the "independence of complements" property here.)

6. Given that A and B are independent with  $P(A \cup B) = 0.8$  and P(B') = 0.3, find P(A).

**Solution:** We have P(B) = 1 - 0.3 = 0.7 and  $0.8 = P(A) + P(B) - P(A \cap B) = P(A) + P(B) - P(A)P(B) = P(A)(1 - 0.7) + 0.7$ . Solving for P(A) gives  $P(A) = (0.8 - 0.7)/0.3 = \boxed{0.33}$ .

- 7. Given that P(A) = 0.2, P(B) = 0.7, and P(A|B) = 0.15, find  $P(A' \cap B')$ . **Solution:** By De Morgan's Law,  $P(A' \cap B') = P((A \cup B)') = 1 - P(A \cup B) = 1 - P(A) - P(B) + P(A \cap B)$ . Using the given values of P(A) and P(B) and  $P(A \cap B) = P(A|B)P(B) = 0.15 \cdot 0.7 = 0.105$  (the multiplication formula), we get  $P(A' \cap B') = 1 - 0.2 - 0.7 + 0.105 = \boxed{0.205}$ .
- 8. Given P(A) = 0.6, P(B) = 0.7, P(C) = 0.8,  $P(A \cap B) = 0.3$ ,  $P(A \cap C) = 0.4$ ,  $P(B \cap C) = 0.5$ ,  $P(A \cap B \cap C) = 0.2$ , find  $P(A \cap B' \cap C')$ .

  Solution: If A, B' and C' were independent, we could apply the product formula,

**Solution:** If A, B' and C' were independent, we could apply the product formula, and the answer would be immediate, but we don't know this (in fact, they are not). However, from a Venn diagram we see that  $P(A \cap B' \cap C')$  is equal to to  $P(A) - P(A \cap B) - P(A \cap C) + P(A \cap B \cap C)$ . Inserting the given values, we get 0.6 - 0.3 - 0.4 + 0.2 = 0.1 as answer.