My probability and statistics exercises

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Contents

Chapter 1

Introduction to Probability

1.1 The History of Probability

1.2 Interpretations of Probability

1.3 Experiments and Events

1.4 Set Theory

Exercises in this section (or exercises similar to them) are handled in the set theory course

1.5 The Definition of Probability

1	2/5
2	0.7
3a	1/2
3b	1/6
3c	3/8
4	0.6
5	0.4
6	0.5
8	30
11a	1 - $\pi/4$
11b	0.75
11c	2/3
11d	0
14a	0.38, 0.16
14b	0.04

A little notation, related to 6:

$$Pr(A) = 0.5$$

$$Pr(B) = 0.2$$

$$Pr(A \cap B) = 0.1$$

$$Pr(A \cup B) = 0.6$$

$$Pr((A \cup B) \cap (A \cap B)^c) = P(A \cup B) - P((A \cup B) \cap (A \cap B)) = P(A \cup B) - P(A \cap B) = 0.5$$

1.5.7

If $Pr(A) = 0.4$ and $Pr(B) = 0.7$, then we follow that the maxium $Pr(A \cap B)$ is attained if $A \subset B$, in which case $Pr(A \cap B) = Pr(A) = 0.4$. The minimum is obtained if $A \cup B = S$, in which case $Pr(A \cap B) = 0.1$

1.5.9

The event that exaclty one of the events occurs can be expressed as

$$(A \cap B^c) \cup (A^c \cap B)$$

which comes from either the definition of xor, common sense or something else, depending on your preferences. Thus we follow that

$$Pr((A \cap B^c) \cup (A^c \cap B)) = Pr(A \cap B^c) + Pr(A^c \cap B) - Pr((A \cap B^c) \cap (A^c \cap B)) =$$

$$= Pr(A \cap B^c) + Pr(A^c \cap B) - Pr((A \cap A^c) \cap (B^c \cap B)) =$$

$$= Pr(A \cap B^c) + Pr(A^c \cap B) = Pr(A) - Pr(A \cap B) + Pr(B) - Pr(B \cap A) =$$

$$= Pr(A) - Pr(A \cap B) + Pr(B) - Pr(A \cap B) = Pr(A) + Pr(B) - 2Pr(A \cap B)$$

as desired (rules used in this derivitation: association of unions, $A \cap A^c = \emptyset$ and other trivial stuff)

1.5.10

$$Pr(A \cap B^c) = Pr(A) - Pr(A \cap B)$$

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

as desired.

1.5.12

Suppose that $n > m \in N$. Then we follow that by definition

$$B_m \subseteq A_m$$

and

$$B_n \subseteq A_m^c$$

thus we follow that

$$B_m \cap B_n \subseteq A_m \cap A_m^c = \emptyset$$

thus

$$B_m \cap B_n = \emptyset$$

therefore we conclude that $B_1, B_2...$ are disjoint sets. Thus we follow that

$$Pr(\bigcup_{i=1}^{n} B_i) = \sum_{i=1}^{n} Pr(B_i)$$

For $n = 2$ we've got that

$$B_1 \cup B_2 = A_1 \cup (A_1^c \cap A_2) = (A_1 \cup A_1^c) \cap (A_1 \cup A_2) = A_1 \cup A_2$$

and by induction we can follow that

$$\bigcup_{i=1}^{n} B_i = \bigcup_{i=1}^{n} A_i$$

thus

$$Pr(\bigcup_{i=1}^{n} B_i) = \sum_{i=1}^{n} Pr(B_i)$$

implies that

$$Pr(\bigcup_{i=1}^{n} A_i) = \sum_{i=1}^{n} Pr(B_i)$$

for $n \in N$. Given that n is arbirtary, we can follow that

$$Pr(\bigcup_{i=1}^{\infty} A_i) = \sum_{i=1}^{\infty} Pr(B_i)$$

as desired.

1.5.13

First equation follow from induction on the result that

$$Pr(A \cup B) \leq Pr(A) + Pr(B)$$

the second equation follows from the first equation, DeMorgan laws and induction on the form

$$Pr(A \cap B) = Pr((A^c \cup B^c)^c) = 1 - Pr(A^c \cup B^c) \geq 1 - (Pr(A^c) + Pr(B^c))$$

1.5.14

$$Pr(A) = 0.34$$
$$Pr(B) = 0.12$$
$$Pr(O) = 0.5$$
$$Pr(AB) = 1 - 0.34 - 0.12 - 0.5 = 0.04$$
$$Pr(a - A) = 0.34 + 0.04 = 0.38$$
$$Pr(a - B) = 0.12 + 0.04 = 0.16$$

1.6 Finite Sample Spaces

1	1/2
2	1/2
3	2/3
4	1/7
5	4/7
6	1/4
8b	1/4

1.6.7

The possinble genotypes are Aa and aa with probabilities 1/2 and 1/2 respectively

1.6.8a

The sample space of the experiment is $\{heads, tails\} \times \{1, 2, 3, 4, 5, 6\}$,

1.7 Counting Methods

1	14
2	9000
3	120
4	24
5	5/18
6	5/324
7	0.014731
8	360 / 2401
9	1 / 20
10a	r/100
10b	r/100
10c	r/100

1.7.11

$$s(n) = \frac{1}{2}\log(2\pi) + (n+\frac{1}{2})\log n - n \approx \log n!$$

$$\log n! - \log{(n-m)!} = \log\frac{n!}{(n-m)!}$$

$$s(n)-s(n-m) = \frac{1}{2}\log(2\pi)+(n+\frac{1}{2})\log n-n-(\frac{1}{2}\log(2\pi)+((n-m)+\frac{1}{2})\log n - m-(n-m)) =$$

$$= (n+\frac{1}{2})\log n - n - ((n-m)+\frac{1}{2})\log{(n-m)} + (n-m) =$$

$$= (n+\frac{1}{2})\log n - ((n-m)+\frac{1}{2})\log{(n-m)} - m \approx \log\frac{n!}{(n-m)!}$$

$P(n,m) = \frac{n!}{(n-m)!} = \exp(s(n) - s(n-m))$

1.8 Combinatorial Methods

1	184756
2	latter
3	equal
4	1 / 10626
5	-
6	2/n
7	(n - k - 1)/C(n, k)
8	(n - k)/C(n, k)
9	(n + 1)/C(2n, n)
10	$15/92 \approx 0.16304$
11	$1/75 \approx 0.01333$
12	$69/119 \approx 0.57983$
13	$173/1518 \approx 0.114$
14	-
15	-
16a	$48/175 \approx 0.27429$
16b	$2^{50}/C(100,50) \approx 0$
17	$4C(13,4)/C(52,4) = 44/4165 \approx 0.0105$
18	$C(20,2)^5/C(100,10) \approx 0.0143$
19	-
20	-
21	C(365 + 7 - 1, 7)
22	-

1.8.5

Prove that

$$\frac{\prod_{4155 \leq i \leq 4251} i}{\prod_{2 \leq i \leq 97} i}$$

is an integer

$$\frac{\prod_{4155 \leq i \leq 4251} i}{\prod_{2 \leq i \leq 97} i} = \frac{\prod_{4155 \leq i \leq 4251} i}{\prod_{1 \leq i \leq 97} i} =$$

$$= \frac{\prod_{4155 \leq i \leq 4251} i}{97!} = \frac{4251!}{4154!97!} = \frac{4251!}{4154!(4251-4174)!} = C(4251, 4154)$$

and binomial coefficients are integers (pretty sure that we can follow that by induction in some more advanced course).

1.8.10

There are total of $C(24,10)$ possible subsets of length 10 in the space of 24. We follow that there are $C(22,8)$ ways to pick 8 normal bulbs, which is what required to pick 2 defective bulbs. Therefore the probability is

$$\frac{C(22,8)}{C(24,10)} = 15/92 \approx 0.16304...$$

1.8.12

Using the same logic as in 1.8.10, there is a possibility $\frac{C(33,8)}{C(35,10)}$ that same two guys will be in the first team, and probability of $\frac{C(33,23)}{C(35,10)}$ that they'll be in the other team. Thus the total probability is the sum of two.

1.8.14

Prove that for all positive integers n, k such that $n \geq k$

$$C(n,k) + C(n,k-1) = C(n+1,k)$$

$$\begin{aligned}
C(n,k) + C(n,k-1) &= \frac{n!}{(n-k)!k!} + \frac{n!}{(n-k+1)!(k-1)!} = \\
&= \frac{n!}{k(n-k)!(k-1)!} + \frac{n!}{(n-k+1)(n-k)!(k-1)!} = \\
&= \frac{(n-k+1)n!}{k(n-k+1)(n-k)!(k-1)!} + \frac{kn!}{k(n-k+1)(n-k)!(k-1)!} = \\
&= \frac{(n-k+1)n! + kn!}{k(n-k+1)(n-k)!(k-1)!} = \frac{n!((n-k+1)+k)}{k(n-k+1)(n-k)!(k-1)!} = \\
&= \frac{n!(n+1)}{k(n-k+1)(n-k)!(k-1)!} = \frac{(n+1)!}{((n+1)-k)!k!} = C(n+1,k)
\end{aligned}$$

as desired.

1.8.15

(a) Prove that

$$\sum_{i=0}^{n} C(n,i) = 2^n$$

We can follow that from the fact that there are 2^n subsets of any given finite set, which means that the number of subsets of different lengths sums up to 2^n.

Another way to do this is to use binomial theorem:

$$(x+y)^n = \sum_{i=0}^{n} C(n,i)x^k y^{n-k}$$

thus if we subisitute x and y for 1, we get

$$(1+1)^n = \sum_{i=0}^{n} C(n,i)1^k 1^{n-k}$$

$$2^n = \sum_{i=0}^{n} C(n,i)$$

(b) Prove that

$$\sum_{i=0}^{n} (-1)^i C(n,i) = 0$$

I'm sure that there is a neat explanation for this one as well, but using the binomial theorem once again, but now substituting 1 for x and -1 for y we get

$$(1-1)^n = \sum_{i=0}^{n} C(n,i)1^i(-1)^{n-i}$$

$$\sum_{i=0}^{n} C(n,i)1^i(-1)^{n-i} = 0$$

we can follow through the even-odd argument that $1^i(-1)^{n-i} = (-1)^i$, but I'll skip it.

1.8.19

(rewording) Prove the formula for unordered sampling with replacement.

This thing is ought to be covered rigorously in a course for discrete maths, combinatorics or something of sorts. Currentry there is a better proof at Belcastro's "Discrete mathematics with ducks".

1.8.20

Prove the binomial theorem 1.8.2

1.8.2 states that

$$(x+y)^n = \sum_{i=0}^{n} C(n,i)x^i y^{n-i}$$

Let

$$I = \{n \in \omega : (x+y)^n = \sum_{i=0}^{n} C(n,i)x^i y^{n-i}\}$$

We follow that

$$(x+y)^0 = C(0,0)x^0y^0 = 1$$

Thus $0 \in I$. (we can start with a base case of 1 as well for a more clear example, but I like this one more, and it suffices as well).

Now suppose that $n \in I$. We follow that

$$(x+y)^n = \sum_{i=0}^{n} C(n,i)x^i y^{n-i}$$

thus we follow that

$$(x+y)(x+y)^n = (x+y)\left[\sum_{i=0}^{n} C(n,i)x^i y^{n-i}\right]$$

Left-hand side is reduced to

$$(x+y)(x+y)^n = (x+y)^{n+1}$$

Right-hand side is obviously a bit trickier, but we can follow

$$(x+y)\sum_{i=0}^{n} C(n,i)x^i y^{n-i} =$$

$$= x\sum_{i=0}^{n} C(n,i)x^i y^{n-i} + y\sum_{i=0}^{n} C(n,i)x^i y^{n-i} =$$

$$= \sum_{i=0}^{n} C(n,i)x^{i+1} y^{n-i} + \sum_{i=0}^{n} C(n,i)x^i y^{n+1-i} =$$

$$= \sum_{i=0}^{n} C(n,i)x^i y^{n+1-i} + \sum_{i=0}^{n} C(n,i)x^{i+1} y^{n-i} =$$

$$= C(n,n)x^{n+1}y^0 + \sum_{i=0}^{n} C(n,i)x^i y^{n+1-i} + \sum_{i=0}^{n-1} C(n,i)x^{i+1} y^{n-i} =$$

$$= x^{n+1} + \sum_{i=0}^{n} C(n,i)x^i y^{n+1-i} + \sum_{i=0}^{n-1} C(n,i)x^{i+1} y^{n-i} =$$

$$= x^{n+1} + \sum_{i=0}^{n} C(n,i)x^i y^{n+1-i} + x \sum_{i=0}^{n-1} C(n,i)x^i y^{n-i} =$$

$$= x^{n+1} + \sum_{i=0}^{n} C(n,i)x^i y^{n+1-i} + x \sum_{i=1}^{n} C(n,i-1)x^{i-1} y^{n-(i-1)} =$$

$$= x^{n+1} + C(n,0)x^0 y^{n+1} + \sum_{i=1}^{n} C(n,i)x^i y^{n+1-i} + \sum_{i=1}^{n} C(n,i-1)x^i y^{n+1-i} =$$

$$= x^{n+1} + y^{n+1} + \sum_{i=1}^{n} C(n,i)x^i y^{n+1-i} + \sum_{i=1}^{n} C(n,i-1)x^i y^{n+1-i} =$$

$$= x^{n+1} + y^{n+1} + \sum_{i=1}^{n} (C(n,i) + C(n,i-1))x^i y^{n+1-i} =$$

$$= x^{n+1}+y^{n+1}+\sum_{i=1}^{n} C(n+1,i)x^i y^{n+1-i} = x^{n+1}+C(n+1,0)x^0 y^{n+1-0}+\sum_{i=1}^{n} C(n+1,i)x^i y^{n+1-i} =$$

$$= x^{n+1} + \sum_{i=0}^{n} C(n+1,i)x^i y^{n+1-i} = x^{n+1}y^0 + \sum_{i=0}^{n} C(n+1,i)x^i y^{n+1-i} =$$

$$= C(n+1,n+1)x^{n+1}y^{n+1-(n+1)} + \sum_{i=0}^{n} C(n+1,i)x^i y^{n+1-i} = \sum_{i=0}^{n+1} C(n+1,i)x^i y^{n+1-i}$$

Thus we follow

$$(x+y)^{n+1} = \sum_{i=0}^{n+1} C(n+1,i)x^i y^{n+1-i}$$

or

$$(x+y)^{n^+} = \sum_{i=0}^{n^+} C(n^+,i)x^i y^{n^+-i}$$

which means that $n \in I \Rightarrow n^+ \in I$, from which we conclude that $I = \omega$, and thus

$$(x+y)^n = \sum_{i=0}^{n} C(n,i)x^i y^{n-i}$$

for all $n \in \omega$, as desired.

1.8.22

Skip

1.9 Multinomial Coefficients

1	$(21!)/(7! * 7! * 7!)$
2	$50!/(18! * 12! * 12! * 8!)$
3	$300!/(5! * 8! * 287!)$
4	$(3!3!2!)/10! = 1/50400$
5	$M(n, (n_1, ..., n_6))/6^n$
6	$(7!)/(2 * 6^7)$
7	$M(12, (6, 2, 4)) * M(13, (4, 6, 3))/M(25, (10, 8, 7))$
8	$M(12, (3, 3, 3, 3) * M(40, (10, 10, 10, 10))/M(52, (13, 13, 13, 13)$
9	$4!/M(52, (13, 13, 13, 13)$
10	$(2! * 3! * 4!)/9!$

1.10 The Probability of a Union of Events

1	≈ 0.11913
2	85
3	45

1.10.1

$$Pr(A_1) = Pr(A_2) = Pr(A_3) = C(4, 2) * C(48, 3)/C(52, 5)$$

$$Pr(A_1 \cup A_2) = Pr(A_1 \cup A_3) = Pr(A_2 \cup A_3) = C(4, 2) * C(48, 3) * C(45, 3)/C(52, 5)^2$$

$$Pr(A_1 \cup A_2 \cup A_3) = 0$$

$$Pr(A_1 \cup A_2 \cup A_3) = 3 * C(4, 2) * C(49, 3)/C(52, 5) - 3C(4, 2) * C(49, 3) * C(46, 3)/C(52, 5)^2$$

TODO later (probably never).

Chapter 2

Conditional Probability

2.1 Definition of Conditional Probability

1	$Pr(A)/Pr(B)$
2	0
3	$Pr(A)$
4	$1/27 \approx 0.037037$
5	-
6	2/3
7	1/3
8	$0.6/0.85 \approx 0.706$
9a	3/4
9b	3/5
10	0.4485884485884486
11	-
12	-
13	4/9
14	0.056
15	0.47
16	5/12
17	-

$$Pr(A|B) = \frac{Pr(A \cap B)}{Pr(B)}$$

2.1.5

$$\frac{r}{r+b} * \frac{(r+k)}{(r+k)+b} * \frac{(r+2k)}{(r+2k)+b} * \frac{b}{(r+3k)+b}$$

2.1.6

Let A be an event, that we've picked up a card, looked at its side and that the side is green. We can follow that

$$Pr(A) = 1/2$$

Let B be an event that we've picked up a card, and it's green on both sides. We follow that

$$Pr(B) = 1/3$$

Probability that both A and B happened are 1/3. Thus we follow that

$$Pr(B|A) = \frac{Pr(A \cap B)}{Pr(A)} = \frac{1/3}{1/2} = 2/3$$

This makes me think about Monty Hall problem, as those two are (probably) closely related.

2.1.11

We want to prove that

$$Pr(A^c|B) = 1 - Pr(A|B)$$

we follow that by

$$Pr(A^c|B) = \frac{Pr(A^c \cap B)}{Pr(B)} = \frac{Pr(B) - Pr(A \cap B)}{Pr(B)} = 1 - \frac{Pr(A \cap B)}{Pr(B)} = 1 - Pr(A|B)$$

where

$$Pr(A^c \cap B) = Pr(B) - Pr(A \cap B)$$

is proven in Theorem 1.5.6. as desired.

2.1.12

$$Pr(A \cup B|D) = \frac{Pr((A \cup B) \cap D)}{Pr(D)} = \frac{Pr((A \cap D) \cup (B \cap D))}{Pr(D)} =$$

$$= \frac{Pr(A \cap D) + Pr(B \cap D) - Pr(A \cap D \cap B \cap D)}{Pr(D)} =$$

$$= \frac{Pr(A \cap D) + Pr(B \cap D) - Pr(A \cap B \cap D)}{Pr(D)} =$$

$$= \frac{Pr(A \cap D)}{Pr(D)} + \frac{Pr(B \cap D)}{Pr(D)} - \frac{Pr(A \cap B \cap D)}{Pr(D)} = Pr(A|D) + Pr(B|D) - Pr(A \cap B|D)$$

every deriviation that was done here was either justified by a theorem in section 1.5 or is a property of set operations.

2.1.17

We can't have
$$Pr((A|C)|B)$$
on the account that $A|C$ is not an event, but just a funky notation introduced with the probability function. What this notation gives is just a syntactic sugar.

$$Pr(A|C) = \frac{Pr(A \cap C)}{Pr(C)} = \frac{1}{Pr(C)} Pr(A \cap C) = \frac{1}{Pr(C)} \sum_{j=1}^{n} Pr(B_j) Pr(A \cap C|B_j) =$$

$$= \frac{1}{Pr(C)} \sum_{j=1}^{n} Pr(B_j) \frac{Pr(A \cap C \cap B_j)}{Pr(B_j)} = \sum_{j=1}^{n} Pr(B_j) \frac{Pr(A \cap C \cap B_j)}{Pr(B_j) Pr(C)} =$$

$$= \sum_{j=1}^{n} \frac{Pr(A \cap C \cap B_j)}{Pr(C)} = \sum_{j=1}^{n} \frac{Pr(B_j \cap C) Pr(A \cap C \cap B_j)}{Pr(B_j \cap C) Pr(C)} =$$

$$= \sum_{j=1}^{n} \frac{Pr(B_j \cap C) Pr(A \cap B_j \cap C)}{Pr(C) Pr(B_j \cap C)} =$$

$$= \sum_{j=1}^{n} \frac{Pr(B_j \cap C)}{Pr(C)} * \frac{Pr(A \cap B_j \cap C)}{Pr(B_j \cap C)} = \sum_{j=1}^{n} Pr(B_j|C) Pr(A|B_j \cap C)$$

assuming that $Pr(B_j \cap C), Pr(C) \neq 0$ for all $1 \leq j \leq n$.

2.2 Independent Events

1	$Pr(A^c)$
2	-
3	-
4	$1/216$
5	$1-10^{-6}$
6	$149/5000 = 0.0298$
7a	$23/25 = 0.92$
7b	$20/23 \approx 0.869565$
8	$1/36 \approx 0.0277778$
9	$1/7 \approx 0.142857$
10	$\frac{106}{781} \approx 0.1357234314980794$
11	$67/256 = 0.26171875$
12a	$3/4 = 0.75$
12b	$11/24 \approx 0.4583333333$
13	0.09135172474836409
14	0.09561792499119552
15	161

2.2.1

Suppose that A and B are independent events. Thus

$$P(A|B) = P(A)$$

and

$$P(B|A) = P(B)$$

thus

$$Pr(A^c|B^c) = \frac{Pr(A^c \cap B^c)}{Pr(B^c)} = \frac{Pr((A \cup B)^c)}{Pr(B^c)} = \frac{1 - Pr(A \cup B)}{Pr(B^c)} =$$

$$= \frac{1 - (Pr(A) + Pr(B) - Pr(A)Pr(B))}{Pr(B^c)} = \frac{1 - Pr(A) - Pr(B) + Pr(A)Pr(B))}{Pr(B^c)} =$$

$$= \frac{1 - Pr(B) - Pr(A) + Pr(A)Pr(B))}{Pr(B^c)} = \frac{1 - Pr(B)}{Pr(B^c)} + \frac{-Pr(A) + Pr(A)Pr(B))}{Pr(B^c)} =$$

$$= 1 + \frac{Pr(A)(-1 + Pr(B))}{Pr(B^c)} = 1 - \frac{Pr(A)(1 - Pr(B))}{Pr(B^c)} = 1 - Pr(A)\frac{1 - Pr(B)}{Pr(B^c)} =$$

$$= 1 - Pr(A) = Pr(A^c)$$

Same goes for $Pr(B^c|A^c)$

2.2.2

2.2.1 implies that

$$Pr(A^c) = Pr(A^c|B^c)$$

and

$$Pr(B^c) = Pr(B^c|A^c)$$

for the nonzero cases, and if $Pr(A) = 0$ or $Pr(B) = 0$, then the cases are trivial.

2.2.3

Suppose that A is an event and $Pr(A) = 0$ and B is another event. We follow that

$$Pr(A \cap B) \leq Pr(A)$$

and thus

$$Pr(A \cap B) = 0$$

as desired.

2.2.7b

$$Pr(A|A \cup B) = \frac{Pr(A \cap (A \cup B))}{Pr(A \cup B)} = \frac{Pr(A)}{Pr(A \cup B)}$$

2.2.9

Assuming $1 \leq n \leq \infty$

$$\sum (p_n)^3 = \sum (2^{-n})^3 = \sum 2^{-3n} = \sum (1/8)^n = \frac{1/8}{1 - 1/8} = 1/7$$

2.2.10

Let A be an event that at least 1 child in the family has blue eyes and let B be an event that at least 3 children have blue eyes. We follow that

$$Pr(B|A) = \frac{Pr(A \cap B)}{Pr(A)}$$

given that $B \subseteq A$, we follow that

$$Pr(B|A) = \frac{Pr(B)}{Pr(A)}$$

We follow that

$$Pr(A) = 1 - (1 - 1/4)^5 = 781/1024$$

and

$$Pr(B) = \sum_{i \in \{3,4,5\}} C(n,i)1/4 * C(n, n-i)(1-1/4) = \sum_{i \in \{3,4,5\}} C(n,i)(1/4)^i(3/4)^{5-i} = 53/512$$

thus

$$Pr(B|A) = \frac{Pr(B)}{Pr(A)} = \frac{106}{781} \approx 0.1357234314980794$$

2.2.11

If the youngest child in the family has the blue eyes, then we can't say that $B \subseteq A$. Given that the probabilitiees of children having different colored eyes are independent, we follow that we can rewrite this problem as "what's the probability of that the remaining 4 children have at least 2 blue-eyed children among them". This happens to be equal to

$$\sum_{i \in \{2,3,4\}} C(4,i)(1/4)^i(3/4)^{4-i} = 67/256 = 0.26171875$$

Done with this section; moving on

2.3 Bayes' Theorem

1	-
2	3
3	0.3
4	0.0001899658061548921
5	0.30508474576271183
6a	0.9896907216494846
6b	0.9846153846153847
7a	0, 1/10, 1/5, 3/10, 2/5
8	skip
16	-

2.3.1

Suppose that S can be partitioned into $B_1, ..., B_k$. Suppose also that A is an event such that $Pr(A) > 0$ and

$$Pr(B_1|A) < Pr(B_1)$$

and

$$Pr(B_i|A) \leq Pr(B_i)$$

for all $1 < i \leq k$. Thus we follow that

$$\sum Pr(B_i|A) < \sum Pr(B_i) = 1$$

thus

$$\sum Pr(B_i|A) < 1$$

$$\sum \frac{Pr(B_i \cap A)}{Pr(A)} < 1$$

$$\sum Pr(B_i \cap A) < Pr(A)$$

Given that B_i is a partition of S, we follow that B_i's are disjoint (BTW if several sets are all pairwise disjoint, then all of them are disjoint), therefore we follow that $B_j \cap A$ is disjoint from $B_l \cap A$ for all $1 \leq j, l \leq k$. Thus

$$\sum Pr(B_i \cap A) = Pr(\bigcup [B_i \cap A]) = Pr(\bigcup [B_i] \cap A) = Pr(S \cap A) = Pr(A) < Pr(A)$$

which is a contradiction.

2.3.16

(a)

Suppose that D_1 is independent of B. That is,

$$Pr(D_1) = Pr(D_1|B) = 0.01$$

Assume that for some n we've got that

$$Pr(D_n) = 0.01$$

We follow that

$$Pr(D_{n+1}|B) = 0.01$$

If B^c is true and we know that n'th item is normal, then we can follow that

$$Pr(D_{n+1}|D_n^c \cap B^c) = 1/165$$

If n'th item is defective, then

$$Pr(D_{n+1}|D_n \cap B^c) = 2/5$$

therefore, because D and D^c are partitioning space, we follow that

$$Pr(D_{n+1}|B^c) = Pr(D_n^c) * 1/165 + Pr(D_n) * 2/5 = 0.01$$

thus we now can follow that

$$Pr(D_{n+1}) = 0.1 * 0.7 + 0.01 * 0.3 = 0.1$$

therefore by induction we can conclude that $Pr(D_n) = 0.01$ for all $n \in N$

(b)

Let us assume that we've got a typo in the text, and we actually need to compute $Pr(B|E)$. From our initial assumptions we follow that

$$Pr(E|B) = 0.99^4 * 0.01^2 = 9.65 * 10^{-5}$$

thus we need to compute

$$Pr(B|E) = \frac{Pr(E|B) * Pr(B)}{Pr(E|B) * Pr(B) + Pr(E|B^c) * Pr(B^c)}$$

thus the only thing that we need to compute is $Pr(E|B^c)$. We follow that

$$Pr(E|B^c) =$$

$$= Pr(D_1^c \cap D_2^c \cap D_3 \cap D_4 \cap D_5^c \cap D_6^c | B^c) = Pr(D_1^c|B^c)Pr(D_2^c|D_1^c \cap B)Pr(D_3|D_2^c \cap B)... =$$

$$= 0.99 * 164/165 * 1/165 * 2/5 * 3/5 * 164/165 = 0.99 * (164/165)^2 * 1/165 * 2/5 * 3/5 =$$

$$= 0.001422598347107438$$

thus we can now compute the rest and state that

$$Pr(B|E) = 0.11898006688921978 \approx 12\%$$

2.4 The Gambler's Ruin Promlem

1	-
2	all the same
3	a
4	c
5	198
6	7
7	-

2.4.1

Suppose that we've got conditions from Example 2.4.2. Let i be a natural number such that $i \leq 98$. Probability that gambler A's gonna win i dollars before losing $100 - i$ is

$$a_i = \frac{(3/2)^i - 1}{(3/2)^{100} - 1}$$

we follow that a_i is an increasing function and thus we can conclude that in order to get the desired conclusion, we need to calculate the case $i = 98$. We follow that

$$a_{98} = \frac{(3/2)^{98} - 1}{(3/2)^{100} - 1} \approx 0.444444$$

BTW, it's not a pretty rational number.

2.4.7

we follow that

$$f_i = \frac{(1/3)^i - 1}{(1/3)^{i+2} - 1}$$

is the desired function. We want to show that the function is decreasing and $a_1 < 1/4$. Simple calculation show that $a_1 \approx 0.14285714285714282$. We also follow that

$$f_n - f_{n+1} = \frac{(1/3)^n - 1}{(1/3)^{n+2} - 1} - \frac{(1/3)^{n+1} - 1}{(1/3)^{n+3} - 1}$$

Maxima shows that this thing is equal to

$$-\frac{16 * 3^{n+2}}{something.positive}$$

which is good enough for me to prove that this thing is always below 1/4, as desired.

Done with this section

Chapter 3

Random Variables and Distributions

3.1 Random Variables and Discrete Distributions

1	6/11
2	1/15
3	no
4	binomial with 10 and 1/2
5	skip
6	0.15087890625
7	0.80589565
8	0.13295332343433508
9	1/2
10a	1/120 (x + 1)(8 - x)
10b	1/3
11	harmonics

3.2 Continous Distributions

1	4/9
2	31/48, 9/16, 136/243
3	1/2, 13/27, 2/27

The rest of that damned section is just exercises in trivial calculus. Skipping all this stuff.

3.3 The Cumulative Distribution Function

Exercises in this section are once again exercises in trivial calculus and graphing. Skip

3.4 Bivariate Distributions

1	1/2, 1/4
2	0.27, ...

Exercises are a bunch of integrals/sums and other borderline trivial stuff. This is practically exercise in Maxima. Skip

3.5 Marginal Distributions

1	f(y) = (d - c)k, f(y) = (b - a) k
2	$f(y) = \frac{y+1}{30}, f(x) = \frac{2x+3}{15}$, dependent

this section is also an exercise in calculus.

3.6 Conditional Distributions

3.6.1

$$f(x|y) = \frac{3y^2}{2x^2 - 1^{3/2}}$$

for appropriate values of x and y.

The rest is calculus

3.7 Multivariate Distributions

1	1/3, $x_3 + 1/3x_1 + 1/3$, 0.557762265046662