

COMP 680 Problem Set 01

1. [20 pts] Suppose our experimental equipment consists of 1 green 6-sided die, and 1 red 6-sided die.

1.1. [10 pts] Experiment 1 consists of rolling both dice, and observing at the color and top face on the left, and observing the color and top face on the right.

Example 1: R2, G2 is possible outcome

Example 2: G2, R2 is a possible outcome (distinct from example 1)

Enumerate the sample space for this experiment.

$S = \{ (R1,G1), (R1,G2), (R1,G3), (R1,G4), (R1, G5), (R1, G6),$
 $(R2,G1), (R2,G2), (R2,G3), (R2,G4), (R2, G5), (R2, G6),$
 $(R3,G1), (R3,G2), (R3,G3), (R3,G4), (R3, G5), (R3, G6),$
 $(R4,G1), (R4,G2), (R4,G3), (R4,G4), (R4, G5), (R4, G6),$
 $(R5,G1), (R5,G2), (R5,G3), (R5,G4), (R5, G5), (R5, G6),$
 $(R6,G1), (R6,G2), (R6,G3), (R6,G4), (R6, G5), (R6, G6) \}$

1.2. [10 pts] Experiment 2 consists of rolling both dice and summing 2 top faces.

Enumerate the sample space for this experiment

$S = \{2,3,4,5,6,7,8,9,10,11,12\}$

2. [20 pts] You are preparing a quarterfinal bracket for a single-elimination tournament.

A,B,C,D are the 4 teams in the quarterfinal. Enumerate all of the possible tournament matchups, including the winner. The order in a matchup does not matter.

Round 1: {A,B}, {C,D}

Round 2: {A,C}

Winner : {A}

Round 1: {A,B}, {C,D}

Round 2: {A,C}

Winner : {C}

Round 1: {A,B}, {C,D}

Round 2: {A,D}

Winner : {A}

Round 1: {A,B}, {C,D}

Round 2: {A,D}

Winner : {D}

Round 1: {A,B}, {C,D}

Round 2: {B,C}

Winner : {B}

Round 1: {A,B}, {C,D}

Round 2: {B,C}

Winner : {C}

Round 1: {A,B}, {C,D}

Round 2: {B,D}

Winner : {B}

Round 1: {A,B}, {C,D}

Round 2: {B,D}

Winner : {D}

Round 1: {A,C}, {B,D}

Round 2: {A,B}

Winner : {A}

Round 1: {A,C}, {B,D}

Round 2: {A,B}

Winner : {B}

Round 1: {A,C}, {B,D}

Round 2: {A,D}

Winner : {A}

Round 1: {A,C}, {B,D}

Round 2: {A,D}

Winner : {D}

Round 1: {A,C}, {B,D}

Round 2: {C,B}

Winner : {C}

Round 1: {A,C}, {B,D}

Round 2: {C,B}

Winner : {B}

Round 1: {A,C}, {B,D}

Round 2: {C,D}

Winner : {C}

Round 1: {A,C}, {B,D}

Round 2: {C,D}

Winner : {D}

Round 1: {A,D}, {B,C}

Round 2: {A,B}

Winner : {A}

Round 1: {A,D}, {B,C}

Round 2: {A,B}

Winner : {B}

Round 1: {A,D}, {B,C}

Round 2: {A,C}

Winner : {A}

Round 1: {A,D}, {B,C}

Round 2: {A,C}

Winner : {C}

Round 1: {A,D}, {B,C}

Round 2: {D,B}

Winner : {D}

Round 1: {A,D}, {B,C}

Round 2: {D,B}

Winner : {B}

Round 1: {A,D}, {B,C}

Round 2: {D,C}

Winner : {D}

Round 1: {A,D}, {B,C}

Round 2: {D,C}

Winner : {C}

3. [20 pts] Let $S = \{a, b, c, d\}$ be the sample space for an experiment.

3.1. [10 pts] Suppose the $\{a\}$ is in the Sigma Algebra for the sample space. Is $\{b\}$ necessarily in the Sigma Algebra?

$\Sigma = \{S, \emptyset, \{a\}, \{b,c,d\}\}$ so $\{b\}$ is not necessarily in the Sigma Set

3.2. [10 pts] Suppose $\{a\}$ and $\{b\}$ are in the Sigma Algebra. Is the $\{c\}$ necessarily in the Sigma Algebra?

$\Sigma = \{S, \emptyset, \{a\}, \{b\}, \{a,b\}, \{c,d\}, \{a,c,d\}, \{b,c,d\}\}$ so $\{c\}$ is not necessarily in the Sigma Set.

4. [20 pts] Let (S, Σ, P) be a probability tuple with sample space S , sigma algebra Σ and probability function P . Also, let $A, B \in \Sigma$, where $A \subseteq B$.

Show that $P(A) \leq P(B)$.

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

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

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

$$P(A) \leq P(B)$$

Because $A \subseteq B$

Let $\varepsilon = P(B \cap A^c)$ then $0 \leq \varepsilon \leq 1$

5. [20 pts] Let (S, Σ, P) be a probability tuple with sample space S , sigma algebra Σ and probability function P . Also, let $E_1, E_2 \in \Sigma$

Show that $P(E_1 \cap E_2) \geq P(E_1) + P(E_2) - 1$

Hint: You could start with the Inclusion/Exclusion formula for 2 sets:

$$P(E_1 \cup E_2) = P(E_1) + P(E_2) - P(E_1 \cap E_2)$$

$$0 \leq P(E_1 \cup E_2) \leq 1$$

Because max value of $P(E_1 \cup E_2)$ is $P(S)$ and $E_1, E_2 \in \Sigma$

$$P(E_1) + P(E_2) - P(E_1 \cap E_2) \leq 1$$

Because Inclusion/Exclusion formula for 2 sets

$$P(E_1 \cap E_2) \geq P(E_1) + P(E_2) - 1$$

