

RANDOM VARIABLES, CONDITIONAL PROBABILITY, DISTRIBUTIONS 7

COMPUTER SCIENCE MENTORS 70

October 24 to October 28, 2016

1 Conditional Probability

1.1 Introduction

Bayes' Rule

$$P[A|B] = \frac{P[A \cap B]}{P[B]}$$

Total Probability Rule

$$P[B] = P[A \cap B] + P[\bar{A} \cap B] = P[B|A] * P[A] + P[B|\bar{A}] * (1 - P[A])$$

Independence

Two events A, B in the same probability space are independent if

$$P[A \cap B] = P[A] * P[B]$$

1.2 Questions

1. A lie detector is known to be 80% reliable when the person is guilty and 95% reliable when the person is innocent. If a suspect is chosen from a group of suspects where only 1% have ever committed a crime, and the test indicates that the person is guilty, what is the probability they are innocent?

2. Jim and George are setting up venture capital portfolios. Suppose that Jim picks $n + 1$ startups to fund and George picks n startups to fund. Suppose that the probability of any startup succeeding is $\frac{1}{2}$ and all of the startups succeed or fail independently. What is the probability that Jim picks more successful startups than George?

3. Oski the bear has lost his dog in either forest A (with a priori probability 0.4) or in forest B (with a priori probability 0.6).

On any given day, if the dog is in A and Oski spends a day searching for it in A , the conditional probability that he will find the dog that day is 0.25. Similarly, if the dog is in B and Oski spends a day looking for it there, the conditional probability that he will find the dog that day is 0.15.

The dog cannot go from one forest to the other. Oski can search only in the daytime, and he can travel from one forest to the other only at night.

- (a) In which forest should Oski look to maximize the probability he finds his dog on the first day of the search?
- (b) Given that Oski looked in A on the first day but didn't find his dog, what is the probability that the dog is in A ?
- (c) If Oski flips a fair coin to determine where to look on the first day and finds the dog on the first day, what is the probability that he looked in A ?

- (d) If the dog is alive and not found by the N th day of the search, it will die that evening with probability $\frac{N}{N+2}$. Oski has decided to look in A for the first two days. What is the probability that he will find a live dog for the first time on the second day?

2 Monty Hall

2.1 Introduction

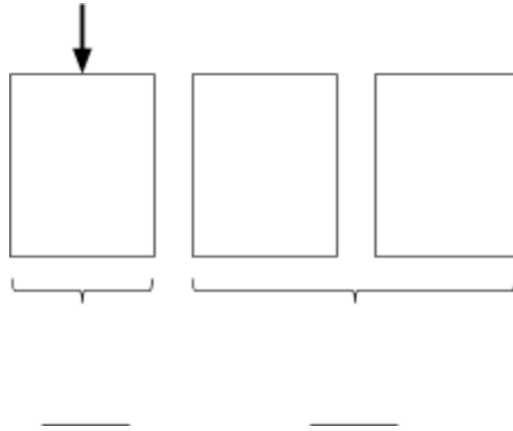
The Problem :

Suppose a contestant is shown 3 doors. There is a car behind one of them and goats behind the rest. Then they do the following:

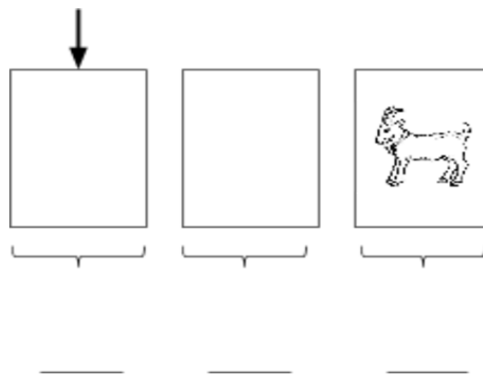
1. Contestant chooses a door.
2. Host opens a door with a goat behind it.
3. Contestant can choose to switch or stick to original choice

Is the contestant more likely to win if they switch?

At step 1, what is the probability that the car is behind the door the contestant chose? What is the probability that the car is behind the other two doors?



After the host opens a door with a goat, what are the probabilities of the car being behind each door?



2.2 Questions

1. Grouping Doors

Now we have 6 doors. You pick 1 and the other 5 doors are divided into two groups: one with 2 doors and the other with 3 doors. He removes doors until each group has 1 door left. Do you switch? What do you switch to?

2. Macs and Monty

Suppose instead of the normal Monty Hall scenario in which we have two empty doors and a car residing behind the third we have a car behind one door, a Mac behind

another, and nothing behind the third.

Let us assume that the contestant makes an initial pick at his/her discretion (random) and the host proceeds to ALWAYS open the empty door. When the contestant's initial choice corresponds to the empty door, the host will say so and the contestant must switch.

Does the typical Monty Hall paradox of $\frac{2}{3}$ chance of obtaining the car by switching versus a $\frac{1}{3}$ chance of obtaining the car by staying apply in this particular case?

3 Expectation and Random Variables

3.1 Introduction

Random variable : a function $X : \omega \rightarrow R$ that assigns a real number to every outcome ω in the probability space.

Expectation : The expectation of a random variable X is defined as

$$E(X) = \sum_{a \in A} a * P[X = a]$$

Where the sum is over all possible values taken by the random variable.

3.2 Questions

1. Does the random variable always take on the value of its expectation?

2. Make a random variable from the probability space: $\{2, 3, 6, 7\}$ that half the time is 1 and the other half the time is 0. What function can represent this random variable?
3. Given the random variable X defined as taking on the value 1 with probability .25, 2 with probability .5, and 20 with probability .25, what is the expectation of X ?

4 Variance

4.1 Introduction

For a random variable X with expectation $E(X) = \mu$, the variance of X is:

$$\text{Var}(X) = E((X - \mu)^2)$$

The square root of $\text{Var}(X)$ is called the standard deviation of X

Theorem: For a random variable X with expectation $E(X) = \mu$ and a constant c ,

$$\text{Var}(X) = E(X^2) - \mu^2$$

$$\text{Var}(cX) = c^2 * \text{Var}(X)$$

4.2 Questions

1. Let's consider the classic problems of flipping coins and rolling dice. Let X be a random variable for the number of coins that land on heads and Y be the value of the die roll.

- (a) What is the expected value of X after flipping 3 coins? What is the variance of X ?
- (b) Let Y be the sum of rolling a dice 1 time. What is the expected value of Y ?
- (c) What is the variance of Y ?
2. Say you're playing a game with a coin and die, where you flip the coin 3 times and roll the die once. In this game, your score is given by the number of heads that show multiplied with the die result. What is the expected value of your score? What's the variance?
3. You are at a party with n people where you have prepared a red solo cup labeled with their name. Before handing red cups to your friends, you pick up each cup and put a sticker on it with probability $\frac{1}{2}$ (independently of the other cups). Then you hand back the cups according to a uniformly random permutation. Let X be the number of people who get their own cup back AND it has a sticker on it.
- (a) Compute the expectation $E(X)$.
- (b) Compute the variance $\text{Var}(X)$

4. True or False?

Assume that X is a discrete random variable. If $Var(X) = 0$, then X is a constant.

5 Distributions

5.1 Introduction

Geometric Distribution: Geom(p) Number of trials required to obtain the first success. Each trial has probability of success equal to p . The probability of the first success happening at trial k is:

$$P[X = k] = (1 - p)^{k-1} * p, k > 0$$

The expectation of a geometric distribution is:

$$E(X) = \frac{1}{p}$$

Binomial Distribution: Bin(n, p) Number of successes when we do n independent trials. Each trial has a probability p of success. The probability of having k successes:

$$P[X = k] = \binom{n}{k} * p^k * (1 - p)^{n-k}$$

The expectation of a binomial distribution is:

$$E(X) = np$$

Poisson Distribution: $\text{Pois}(\lambda)$ This is an approximation to the binomial distribution. Let the number of trials approach infinity, let the probability of success approach 0, such that $E(X) = np = \lambda$. This is an accepted model for rare events. The probability of having k successes:

$$P[X = k] = \frac{e^{-\lambda} * \lambda^k}{k!}$$

The expectation of a poisson distribution is:

$$E(X) = \lambda$$

5.2 Questions

1. You are Eve, and as usual, you are trying to break RSA. You are trying to guess the factorization of N , from Bobs public key. You know that N is approximately 1,000,000,000,000. To find the primes p and q , you decide to try random numbers from 2 to 1,000,000 $\approx \sqrt{N}$, and see if they divide N .

To do this, you roll a 999,999-sided die to choose the number, and see if it divides N using your calculator, which takes five seconds. Of course, there will be one number in this range that does divide N namely, the smaller of p and q .

- (a) What kind of distribution would you use to model this?
 - (b) What is the expected amount of time until you guess the correct answer, if it takes five seconds per guess (you only have a calculator)? Answer in days.
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2. Now you are trying to guess the 6-digit factorization digit by digit. Lets assume that when you finish putting these digits together, you can figure out how many digits you got right. Use zeros for blank spaces. For example, to guess 25, you would put 000025
- (a) What kind of distribution would you use to model this?

(b) What is the probability that you get exactly 4 digits right?

(c) What is the probability that you get less than 3 correct?

3. You are Alice, and you have a high-quality RSA-based security system. However, Eve is often successful at hacking your system. You know that the number of security breaches averages 3 a day, but varies greatly.

(a) What kind of distribution would you use to model this?

(b) What is the probability you experience exactly seven attacks tomorrow? At least seven (no need to simplify your answer)?

(c) What is the probability that, on some day in April, you experience exactly six attacks?