

4:

(a) To prove :

$$P(A|BC) = \frac{P(B|AC) \cdot P(A|C)}{P(B|C)}$$

$$P(X|Y) = \frac{P(X \cdot Y)}{P(Y)}$$

$$\text{RHS: } \frac{P(B|AC) \cdot P(A|C)}{P(B|C)}$$

$$\Rightarrow \frac{P(BAC)}{P(AC)} \times \frac{P(AC)}{P(C)} \times \frac{P(C)}{P(BC)}$$

$$\Rightarrow \frac{P(BAC)}{P(BC)}$$

$$\Rightarrow \text{Since } P(ABC) = P(BAC) = P(CAB)$$

$$\Rightarrow \frac{P(ABC)}{P(BC)}$$

$$\Rightarrow P(A|BC)$$

Proved

Ans 4. (b)

$$\text{Bernoulli model } P(X=k) = (p)^n (1-p)^{n-k}$$

$$\text{Model } M_1 \text{ for fair coin} = (.5)^n (.5)^{n-k}$$

$$\text{Model } M_2 \text{ for double headed coin} = (1)^n (0)^{n-k}$$

$$\text{probability of model 1} = \frac{F}{1+F}$$

$$\text{probability of model 2} = \frac{1}{1+F}$$

Let the number of consecutive heads be N .

$$\begin{aligned} \text{probability of getting } N \text{ heads from model 1} &= \\ &= \left(\frac{1}{2}\right)^N \end{aligned}$$

$$\begin{aligned} \text{probability of } N \text{ heads from Model 2} &= \\ &= (1)^N \end{aligned}$$

for more than even chance of conclusion:

$$\text{likelihood (Model 2)} > \text{likelihood (Model 1)}$$

$$\Rightarrow \frac{1}{1+F} > \frac{F}{1+F} \left(\frac{1}{2}\right)^N$$

$$\Rightarrow \left\{ \begin{array}{l} 2^N > F \\ N > \log_2 F \end{array} \right\}$$

Answer