

$P(A)$

5-) Let  $P(i)$  be the probability that finding the best candidate in the  $i$ -th trial.

We are asked to find;  $P(i)$

$P(i\text{-th candidate is the best} \mid i\text{-th candidate has got the job})$ .

$$P(1) = \frac{1}{N} \quad , \quad P(2) = 1 - \left( \left( 1 - \frac{1}{N} \right) \left( 1 - \frac{1}{N-1} \right) \right)$$

$$P(i) = 1 - \left( \left( 1 - \frac{1}{N} \right) \cdots \left( 1 - \frac{1}{N-i+1} \right) \right)$$

$$= 1 - \left( \frac{N-i}{N} \right) = \frac{i}{N}$$

8-) In a group of  $n$  people, we have  $\binom{n}{k}$  distinct groups of size  $k$ . The probability for  $k$  people to have the same birthday is equal to  $\left(\frac{1}{365}\right)^{k-1}$ . As a result, we have  $\binom{n}{k}$  different groups of size  $k$ . And all have the same probability  $\left(\frac{1}{365}\right)^{k-1}$ . So the expected number of groups is  $\frac{\binom{n}{k}}{365^{k-1}}$  as  $E(X) = X \cdot p$  by linearity.

10-) let  $X = k$ , for Heads  $P(X=k) = p^k$  and for Tails  $P(X=k) = (1-p)^k$ . So  $P(X=k) = p^k + (1-p)^k$ .

\*  $E(X) = \sum_{k=1}^{\infty} k (p^k + (1-p)^k) = \sum_{k=1}^{\infty} k \cdot p^k + \sum_{k=1}^{\infty} k (1-p)^k$

6-) we are asked to find  $P(X_1=1 | \sum_{i=1}^n X_i = k)$  where  $k \in \{1, 2, \dots, n\}$

$$\frac{P(X_1=1 \text{ and } \sum_{i=1}^n X_i = k)}{P(\sum_{i=1}^n X_i = k)} = \frac{P(\sum_{i=2}^n X_i = k-1)}{P(\sum_{i=1}^n X_i = k)}$$

$$= \frac{\frac{(n-1)!}{(n-k)!(k-1)!} \cdot p^{k-1} \cdot (1-p)^{n-k}}{\frac{n!}{(n-k)!k!} p^k (1-p)^{n-k}} = \frac{1}{p} \cdot \frac{k}{n} \dots$$

8-) In a group of  $n$  people we have  $\binom{n}{k}$  distinct



4-7 Let,

•  $C_1$  be the chosen customer is high-risk  $\Rightarrow P(C_1) = 2/10$

•  $C_2$  " " " " " medium risk  $\Rightarrow P(C_2) = 3/10$

•  $C_3$  " " " " " lower-risk  $\Rightarrow P(C_3) = 5/10$

And let  $A$  be the probability that a customer has at least one accident in the current year.

$$a) P(A) = \sum_{k=1}^3 P(A|C_k) P(C_k)$$

$$= P(A|C_1) P(C_1) + P(A|C_2) P(C_2) + P(A|C_3) P(C_3)$$

$$= 0,25 \times 0,2 + 0,16 \times 0,3 + 0,1 \times 0,5$$

$$= 0,148$$

$$b) P(C_1|A) = \frac{P(A|C_1) P(C_1)}{P(A)} = \frac{0,05}{0,148} = \frac{25}{74}$$

3-) Let  $B = \{\text{all possible distributions of 12 calls for 7 days}\}$   
 $|B| = 12^7$

Now, give each day a call randomly. Then we have 5 calls to distribute. Let  $A = \{\text{possible dist. of 5 calls for 7 days}\}$

$$|A| = 5^7$$

The result follows as  $\frac{|A|}{|B|} = \frac{5^7}{12^7}$

4-) Let,

- $C_1$  be the chosen customer is high-risk  $\Rightarrow P(C_1) = 2/10$
- $C_2$  " " " " " " medium risk  $\Rightarrow P(C_2) = 3/10$
- $C_3$  " " " " " " lower-risk  $\Rightarrow P(C_3) = 5/10$

2.) a) Let  $P$  be the probability of the case where no match occurs at  $i^{\text{th}}$  roll. So  $P = \frac{n-1}{n}$  where we have  $n$  sided die. So, for  $n$  trial, the probability to get unmatched result is  $\left(\frac{n-1}{n}\right)^n$ . To get at least one match subtract the result from 1,  $1 - \left(\frac{n-1}{n}\right)^n$  as desired.

b) let  $f(n) = 1 - \left(\frac{n-1}{n}\right)^n$ , we are asked to solve the following limit,

$$\lim_{n \rightarrow \infty} f(n) = \lim_{n \rightarrow \infty} 1 - \left(\frac{n-1}{n}\right)^n$$

$$= 1 - \lim_{n \rightarrow \infty} \left(1 - \frac{1}{n}\right)^n$$

$$= 1 - \frac{1}{e}$$



HW1

1-  $P(A) = 1/3$  ,  $P(B) = 1/2$  ;  $P(A^c \cap B) = ?$

(i) if  $A$  and  $B$  are disjoint, then  $P(A^c \cap B) = P(B) - \underbrace{P(A \cap B)}_0 = P(B) = \underline{\underline{1/2}}$

(ii) if  $A \subset B$  ,  $P(B \cap A^c) = P(B) - P(A \cap B) = P(B) - P(A) = 1/2 - 1/3 = \underline{\underline{1/6}}$

(iii) if  $P(A \cap B) = 1/8$  , then  $P(B \cap A^c) = P(B) - P(A \cap B) = 1/2 - 1/8 = \underline{\underline{3/8}}$

2-) a) Let  $P$  be the probability of the case where no match occurs at  $i^{\text{th}}$  roll. So  $P = \frac{n-1}{n}$  where we have  $n$  sided die. So, for  $n$  trial, the probability to get unmatched is  $(\frac{n-1}{n})^n$ . To get at least one match subtract