

Question 4  
Handwritten Solution  
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Let us define event  $E_1 : \{ Q_1 < q_1 \}$

$E_2 : \{ Q_2 < q_2 \}$  and  $E : \{ Q_1, Q_2 < q_1, q_2 \}$

Given:  $Q_1$  and  $Q_2$  and  $q_1, q_2$  are non-negative

Hence for  $Q_1 < q_1$  and  $Q_2 < q_2$ ,

$$Q_1, Q_2 < q_1, q_2$$

So all values satisfying  $Q_1 < q_1$  AND  $Q_2 < q_2$  also satisfy  $Q_1, Q_2 < q_1, q_2$

Now  $\{ Q_1 < q_1 \text{ AND } Q_2 < q_2 \} = E_1 \cap E_2$

and  $\{ Q_1, Q_2 < q_1, q_2 \} = E$

Hence all values belonging to  $E_1 \cap E_2$  also belong to  $E$

$$\therefore E_1 \cap E_2 \subseteq E$$

$E_1 \cap E_2$  is subset of  $E$ .

Ⓐ Now property of probability:  
 $A \subseteq B \Rightarrow P(A) \leq P(B)$

$$\text{so } P(E_1 \cap E_2) \leq P(E)$$

Ⓐ Now as  $Q_1, Q_2$  are independent events  $Q_1 < q_1$  and  $Q_2 < q_2$  are also independent  $\Rightarrow E_1, E_2$  are independent.

For any independent events  $A, B$ ,  
 $P(A \cap B) = P(A) \cdot P(B)$



$$\text{So, } P(E_1 \cap E_2) = P(E_1) \cdot P(E_2)$$

$$\text{so } P(E) \geq P(E_1 \cap E_2) = P(E_1) \cdot P(E_2)$$

$$\text{or } P(E) \geq P(E_1) \cdot P(E_2)$$

$$\text{and given } \rightarrow P(E_1) \geq 1 - p_1, \text{ and}$$

$$P(E_2) \geq 1 - p_2$$

$$\text{so } P(E_1) \cdot P(E_2) \geq (1 - p_1)(1 - p_2)$$

This inequality is okay as both  $P(E_1), P(E_2) \geq 0$  are non-negative and  $1 - p_1$  and  $1 - p_2$  also  $\geq 0$

$$\text{Hence } P(E) \geq P(E_1) \cdot P(E_2) \geq (1 - p_1)(1 - p_2)$$

$$\text{or } P(E) \geq (1 - p_1)(1 - p_2)$$

$$= 1 - p_1 - p_2 + p_1 p_2$$

$$\text{or } P(E) \geq 1 - p_1 - p_2 + p_1 p_2 \geq 1 - p_1 - p_2$$

$$(\text{as } p_1, p_2 \geq 0)$$

$$\text{so } P(E) \geq 1 - (p_1 + p_2)$$

$$\text{or } P(Q_1, Q_2 < q_1, q_2) \geq 1 - (p_1 + p_2)$$

Hence proved.