

Ex 1:

X: prediction after testing.

G: Given

0: not infected.

1: infected

$$P(G = 1) = 0.05 \Rightarrow P(G = 0) = 0.95$$

$$P(X=1|G=1) = 0.98$$

$$P(X=1|G=0) = 0.03$$

Ex2:

$$\begin{aligned} P(G = 1|H = 1) &= (P(X = 1G = 1)P(G = 1))/(P(X = 1)) \\ &= (P(X = 1G = 1)P(G = 1))/(P(X = 1G = 1)P(G = 1) + P(X = 1G = 0)P(G = 0)) \\ &= ((0.05)(0.98))/P((0.05)(0.98) + (0.95) * (0.03)) = 0.623 \end{aligned}$$

$$f(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{(-\frac{1}{2} \frac{x-u}{\sigma})}$$

$$\int f(x)dx = \int \frac{1}{\sigma\sqrt{2\pi}} e^{(-\frac{1}{2} \frac{(x-u)^2}{\sigma})}$$

Choose:

$$a = \frac{x-u}{\sigma} \Rightarrow dx = \sigma da$$

$$\int f(x)dx = \int \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{a^2}{2}} \sigma da$$

$$\int f(x)dx = \int \frac{1}{\sqrt{2\pi}} e^{-\frac{a^2}{2}} da$$

$$choose : y^2 = \frac{a^2}{2} \Rightarrow y = \frac{a}{\sqrt{2}} \Rightarrow da = \sqrt{2}dy$$

$$\int f(x)dx = \int \frac{1}{\sqrt{2\pi}} e^{-y^2} dy$$

Have:

$$\int e^{-y^2} dy = \sqrt{\pi}$$

$$\int f(x)dx = \int \frac{1}{\sqrt{2\pi}} e^{-\frac{a^2}{2}} da = 1$$

*Mean

$$E[x] = \int x f(x)dx = \int x \cdot \frac{1}{\sigma\sqrt{2\pi}} e^{(-\frac{1}{2} \frac{(x-u)^2}{\sigma})}$$

Choose:

$$y = x - u \Rightarrow dx = dy$$

$$E[x] = \frac{1}{\sigma\sqrt{2\pi}} \int (y+u) e^{-\frac{1}{2} (\frac{y}{\sigma})^2}$$

$$E[x] = \frac{1}{\sigma\sqrt{2\pi}} \int y \cdot e^{-\frac{1}{2} (\frac{y}{\sigma})^2} dy + \frac{1}{\sigma\sqrt{2\pi}} \int u \cdot e^{-\frac{1}{2} (\frac{y}{\sigma})^2} dy$$

$$y \cdot e^{-y^2} \text{ is odd function}$$

=>

$$\frac{1}{\sigma\sqrt{2\pi}} \int y \cdot e^{-\frac{1}{2} (\frac{y}{\sigma})^2} dy = 0$$

$$E[x] = \frac{1}{\sigma\sqrt{2\pi}} \int u \cdot e^{-\frac{1}{2}(\frac{u}{\sigma})^2} dx$$

$$E[x] = u \frac{1}{\sigma\sqrt{2\pi}} \int e^{-\frac{1}{2}(\frac{u}{\sigma})^2} dx$$

$$\Rightarrow E(x) = u$$