

$$1. P(E|F) = \frac{2}{3}, P(E|F^c) = \frac{1}{2}, P(E|NF^c) = \frac{2}{3}.$$

$$P(F|E) = P(F) - P(F|E^c) = P(E|F) - P(E|F^c) - P(F|E^c)$$

$$= P(E|F) - P(E|F^c) - (1 - P(E|NF^c)) = \frac{1}{2} - \frac{2}{3} - (1 - \frac{2}{3}) = \frac{1}{2} - \frac{2}{3} - \frac{1}{3} = \frac{10-8-9}{20} = -\frac{3}{20} < 0. \text{ Since probability } P \text{ needs to satisfy } 0 \leq P \leq 1 \text{ within the sample space, the events } E, F \text{ can't exist.}$$

2 Assume E_1, E_2 are independent.

$$a) P(E^c|NE_1^c) = P((E_1 \cup E_2)^c) = 1 - P(E_1 \cup E_2) = 1 - (P(E_1) + P(E_2) - P(E_1|E_2))$$

$$= 1 - (P(E_1) + P(E_2) + P(E_1|E_2) - P(E_1|E_2)) = (1 - P(E_1)) (1 - P(E_2)) = P(E_1^c) \cdot P(E_2^c). \text{ Thus, events } E_1^c \text{ and } E_2^c \text{ are independent.}$$

$$b) P(E_1) = \frac{1}{2}, P(E_2) = \frac{1}{3}, \text{ prove } P(E_1|E_2) = \frac{2}{3}.$$

$$P(E_1|E_2) = P(E_1) + P(E_2) - P(E_1|E_2^c) = P(E_1) + P(E_2) - P(E_1|E_2)$$

$$= \frac{1}{2} + \frac{1}{3} - \frac{1}{2} \cdot \frac{1}{3} = \frac{3}{6} + \frac{2}{6} - \frac{1}{6} = \frac{4}{6} = \frac{2}{3}. \therefore P(E_1|E_2) = \frac{2}{3}.$$

$$c) \text{ When } P(E_1) = \frac{1}{2}, \text{ show } \frac{11}{24} \leq P(E_1|E_2|E_3) \leq \frac{13}{24}.$$

$$P(E_1|E_2|E_3) = P(E_1) + P(E_2) + P(E_3) - P(E_1|E_2) - P(E_1|E_3) - P(E_2|E_3) + P(E_1|E_2|E_3). \text{ Since } E_1, E_2, E_3 \text{ are independent to each other, } P(E_1|E_2|E_3) = P(E_1) + P(E_2) + P(E_3) - P(E_1) - P(E_2) - P(E_3) + P(E_1|E_2|E_3)$$

$$= \frac{1}{2} + \frac{1}{3} + \frac{1}{6} - \frac{1}{2} - \frac{1}{3} + P(E_1|E_2|E_3) = \frac{12+8+4-6-4-4}{24} + P(E_1|E_2|E_3) = \frac{10}{24} + P(E_1|E_2|E_3). \text{ We know for a given event, in this case } E_1|E_2|E_3, P(E_1|E_2|E_3) \geq 0. \text{ And it is also true that } P(E_1|E_2|E_3) \leq P(E_1|E_2), P(E_1|E_3), P(E_2|E_3).$$

$$\text{Hence, } 0 \leq P(E_1|E_2|E_3) \leq P(E_1|E_2) = \frac{2}{3} \leq P(E_1|E_3) = \frac{1}{2}. \text{ Therefore, } \frac{11}{24} \leq P(E_1|E_2|E_3) \leq \frac{1}{2} + \frac{10}{24} = \frac{13}{24}.$$

3.

For the first row, we place a rook in one column, R_1 . On the second row, we can't place a rook in the column of the previous row, R_1 . So on and so on, we get $R_1, R_2, R_3, \dots, R_8 = 8!$. Since the total odds of placing 8 rooks is 8^8 .

$$\text{Hence, } P(A) = \frac{8!}{8^8}.$$

4.

$$\text{First, let's get the probability of each events. } P(E) = P(\text{first odd second odd}) + P(\text{first even second even}) = \frac{1}{2} \cdot \frac{1}{2} + \frac{1}{2} \cdot \frac{1}{2} = \frac{1}{2}. P(F) = P(\text{at least one outcome is 6}) = 1 - P(\text{no out come is 6}) = 1 - \frac{5}{6} \cdot \frac{5}{6} = \frac{11}{36}.$$

$$P(E|F) = P(\text{sum is even and at least one outcome is 6}) = P(E \text{ and } F) = P(\text{first even second even}) + P(\text{first 6 second even}) - P(\text{both 6s}) = \frac{1}{6} \cdot \frac{1}{2} + \frac{1}{6} \cdot \frac{1}{6} - \frac{1}{36} = \frac{11}{72}.$$

$$P(E|F) = \frac{P(E|F)}{P(F)} = \frac{\frac{11}{72}}{\frac{11}{36}} = \frac{1}{2}. P(F|E) = \frac{P(E|F)}{P(E)} = \frac{\frac{11}{72}}{\frac{1}{2}} = \frac{11}{36}.$$

5.

(a) We can get the probability by adding the three cases.

$$\textcircled{1} \text{ The don't appear in first three rolls. } 4C_0 \cdot \left(\frac{5}{6}\right)^3 \cdot \left(\frac{1}{6}\right)^0$$

$$\textcircled{2} \text{ The appears once in three three rolls. } 4C_1 \cdot \left(\frac{5}{6}\right)^2 \cdot \left(\frac{1}{6}\right)^1$$

$$\textcircled{3} \text{ The appears twice in first three rolls. } 4C_2 \cdot \left(\frac{5}{6}\right)^1 \cdot \left(\frac{1}{6}\right)^2 \therefore \frac{4}{3^3} \cdot 4C_2 \cdot \left(\frac{1}{6}\right)^2 \cdot \left(\frac{5}{6}\right)^2$$

6)

In order to not have a two before the fifth roll, we simply get $P(A) = 4C_0 \cdot (\frac{5}{6})^0 \cdot (\frac{1}{6})^4$.

6)

We need to get the probability where the first six appears between the fourth and twentieth roll.

$P(A) = P(\text{no six before fifth and first six from 5th to 19th})$, and since these events are independent

$P(\text{no six before fifth and first six from 5th to 19th}) = P(\text{no six before fifth}) \cdot P(\text{first six from 5th to 19th}) = P(\text{no six before fifth}) \cdot (1 - P(\text{no six between fourth and twentieth}))$

$$6. = 4C_0 \cdot (\frac{5}{6})^4 \cdot (1 - 5C_0 \cdot (\frac{5}{6})^5) = (\frac{5}{6})^4 \cdot (1 - (\frac{5}{6})^5) \quad \therefore (\frac{5}{6})^4 \cdot (1 - (\frac{5}{6})^5)$$

In the statement "some shops are sunny", the length of the words are 4, 4, 3 and 5 hence X can be 3, 4 or 5.

These are two words of length 4, and each for length 3 and 5. We can express the probability mass function as
$$P(X=k) = \begin{cases} \frac{3}{16} & (k=3) \\ \frac{4}{16} & (k=4) \\ \frac{3}{16} & (k=5) \end{cases}$$

7.

Let's prove by induction, when $n=1$, $P(S) = \frac{1}{1+1} = \frac{1}{2}$ hence the base case holds.

Now for all k s.t. $1 \leq k \leq n$ let's assume the assumption holds. Then since the events are jointly independent, $P(E_1 \cup E_2 \dots \cup E_n) = P((E_1 \cup E_2 \dots \cup E_{n-1}) \cup E_n) = P(E_1 \cup E_2 \dots \cup E_{n-1}) + P(E_n) - P((E_1 \cup E_2 \dots \cup E_{n-1}) \cap E_n)$

$$= P(E_1 \cup E_2 \dots \cup E_{n-1}) + P(E_n) - P(E_1 \cup E_2 \dots \cup E_{n-1}) \cdot P(E_n)$$

$$= \frac{n}{n+1} + \frac{1}{n+2} - \frac{n}{n+1} \cdot \frac{1}{n+2}$$

$$= \frac{n(n+2) + (n+1) - n}{(n+1)(n+2)} = \frac{n^2 + 2n + 1}{(n+1)(n+2)} = \frac{n+1}{n+2} = \frac{n+1}{(n+1)+1} \text{ as required.}$$