

Artificial Intelligence

Assig - 1

Q1 (a) Given

n faults are recorded in time T

Assuming each fault occurred as independent
∴ Probability of a fault in a unit time
 $= \frac{n}{T}$

∴ Probability of a fault in $(t_2 - t_1)$ interval
is $p = \frac{n(t_2 - t_1)}{T}$

Therefore for k fault to be in $(t_2 - t_1)$ interval
given that n fault has occurred in T interval will
be

$${}^nC_k p^k (1-p)^{n-k}$$

where p is the
probability of a fault in
 $t_2 - t_1$ interval

$$\boxed{\therefore \text{Probability} = {}^nC_k \left[\frac{n(t_2 - t_1)}{T} \right]^k \left[1 - \frac{n(t_2 - t_1)}{T} \right]^{n-k}}$$

(b) Given, fault rate $(\lambda) = n/T$

$\therefore E(x)$ in time interval $t_a = \frac{n t_a}{T} = \lambda t_a$

$$\therefore p(k_a \in t_a) = \frac{(\lambda t_a)^{k_a} e^{-\lambda t_a}}{(k_a)!}$$

$$= \frac{\left(\frac{n t_a}{T}\right)^{k_a} e^{-(n t_a / T)}}{(k_a)!} \quad \text{--- (1)}$$

$$\therefore p(k_b \in t_b) = \frac{(\lambda t_b)^{k_b} e^{-\lambda t_b}}{(k_b)!}$$

$$= \frac{\left(\frac{n t_b}{T}\right)^{k_b} e^{-(n t_b / T)}}{(k_b)!} \quad \text{--- (2)}$$

Assuming both events to be independent

$$p(k_a \in t_a, k_b \in t_b) = p(k_a \in t_a) \cdot p(k_b \in t_b)$$

$$= \left(\frac{\left(\frac{n t_a}{T}\right)^{k_a} e^{-(n t_a / T)}}{(k_a)!} \right) \left(\frac{\left(\frac{n t_b}{T}\right)^{k_b} e^{-n t_b / T}}{(k_b)!} \right)$$

(c) ^{Product} From ~~sums~~ rule

$$P(x/y) = \frac{P(x, y)}{P(y)}$$

$$\therefore P(k_a \in t_a / k_b \in t_b) = \frac{P(k_a \in t_a, k_b \in t_b)}{P(k_b \in t_b)}$$

* Let

$$k_b = k_c - k_a$$

$$\text{and } t_b = t_c - t_a$$

$$\therefore P(k_a \in t_a, k_b \in t_b) = P(k_a \in t_a, k_b \in t_b)$$

As k_a & k_b are non-overlapping

$\therefore k_a$ & k_b are independent (iid)

$$P(k_a \in t_a, k_b \in t_b) = P(k_a \in t_a, k_b \in t_b) = P(k_a \in t_a) \times P(k_b \in t_b)$$

— (1)

Now, from previous question

$$P(k_a \in t_a) = \frac{(\lambda t_a)^{k_a} e^{-\lambda t_a}}{k_a!} \quad \text{--- (2)}$$

From (1)

$$\therefore P(k_a \in t_a, k_c \in t_c) = P(k_a \in t_a) P(k_b \in t_b)$$

$$\therefore P\left(\frac{k_a \in t_a}{k_c \in t_c}\right) = \frac{P(k_a \in t_a) \cdot P(k_b \in t_b)}{P(k_c \in t_c)}$$

Substituting $k_b = k_c - k_a$ & $t_b = t_c - t_a$

$$\frac{P(k_a \in t_a) \cdot P(k_c - k_a \in t_c - t_a)}{P(k_c \in t_c)}$$

$$= \frac{\left[\frac{(\lambda t_a)^{k_a} e^{-\lambda t_a}}{k_a!} \right] \left[\frac{[\lambda(t_c - t_a)]^{k_c - k_a} e^{-\lambda(t_c - t_a)}}{(k_c - k_a)!} \right]}{\frac{(\lambda t_c)^{k_c} e^{-\lambda t_c}}{(k_c)!}}$$

$$= \frac{(k_c)!}{(k_a)! (k_c - k_a)!} \frac{t_a^{k_a} (t_c - t_a)^{k_c - k_a}}{t_c^{k_c}}$$

$$\boxed{P\left(\frac{k_a \in t_a}{k_c \in t_c}\right) = \frac{{}^{k_c}C_{k_a} t_a^{k_a} (t_c - t_a)^{k_c - k_a}}{t_c^{k_c}}}$$