

2017-12-15 | 중간시험준비 | 이항분포 | 이산확률변수 | 2415

7.1.38. a) $P(E_1) = \frac{1}{2}, P(E_2) = \frac{1}{2}, P(E_1 \cap E_2) = \frac{1}{4}$
 $\therefore P(E_1)P(E_2) = P(E_1 \cap E_2) + \frac{1}{4}$ 이다.

b) $P(E_1) = \frac{1}{2}, P(E_2) = \frac{1}{4}, P(E_1 \cap E_2) = \frac{1}{8}$
 $\therefore P(E_1)P(E_2) = P(E_1 \cap E_2) + \frac{1}{8}$ 이다.

c) $P(E_1) = \frac{1}{2}, P(E_2) = \frac{1}{4}, P(E_1 \cap E_2) = 0$
 $\therefore P(E_1)P(E_2) \neq P(E_1 \cap E_2) + \frac{1}{8}$ 이다.

7.2.24. $P_r(4 \text{ head} \mid 5 \text{ flip, first=tail}) = \frac{1}{2^4} = \frac{1}{16}$

7.2.34. a) $b(0; n, p) = (1-p)^n$, b) $1 - (1-p)^n$

c) $b(0; n, p) + b(1; n, p) = (1-p)^n + n \cdot p \cdot (1-p)^{n-1}$

d) $1 - (1-p)^n - np(1-p)^{n-1}$

7.3.14. $P(F_2|E) = \frac{P(E|F_2)P(F_2)}{P(E|F_1)P(F_1) + P(E|F_2)P(F_2) + P(E|F_3)P(F_3)}$
 $= \frac{3/8 \cdot 1/2}{2/4 \cdot 1/6 + 3/8 \cdot 1/2 + 1/2 \cdot 1/3} = \frac{1}{15}$

7.3.22. a) $p(s) = s/sth$, $p(\bar{s}) = h/sth$

b) $p(w|s) = p(w)$, $p(w|\bar{s}) = g(w)$ 일 때

$$p(s|w) = \frac{p(w|s)p(s)}{p(w|s)p(s) + p(w|\bar{s})p(\bar{s})} = \frac{p(w) \cdot \frac{s}{sth}}{p(w) \cdot \frac{s}{sth} + g(w) \cdot \frac{h}{sth}} = \frac{p(w)s}{p(w)s + g(w)h}$$

$$\begin{aligned} 7.4.18. \quad E(Z) &= \sum p(s) Z(s) \leq \sum p(s) (X(s) + Y(s)) \\ &= \sum p(s) X(s) + \sum p(s) Y(s) = E(X) + E(Y) \end{aligned}$$

$$7.4.38. a) \quad E(X) = 10000, \quad a = 11000 \rightarrow P(X \geq 11000) \leq \frac{10000}{11000} = \frac{10}{11}$$

$$\begin{aligned} b) \quad v = 1000 \rightarrow P(|X - 10000| \geq 1000) &\leq \frac{1000}{1000^2} = 0.001, \\ \therefore P(|X - 10000| \leq 1000) &= 0.999 \end{aligned}$$

$$7.4.48. \quad X = X_1 + \dots + X_m, \quad X_{\bar{n}} = \begin{cases} 1 & (\bar{n}\text{th ball falls into 1st bin}) \\ 0 & (\text{otherwise}) \end{cases}$$

$$\rightarrow E(X_{\bar{n}}) = P(X_{\bar{n}} = 1) = \frac{1}{n}, \quad \therefore E(X) = \sum E(X_{\bar{n}}) = \frac{m}{n}$$