

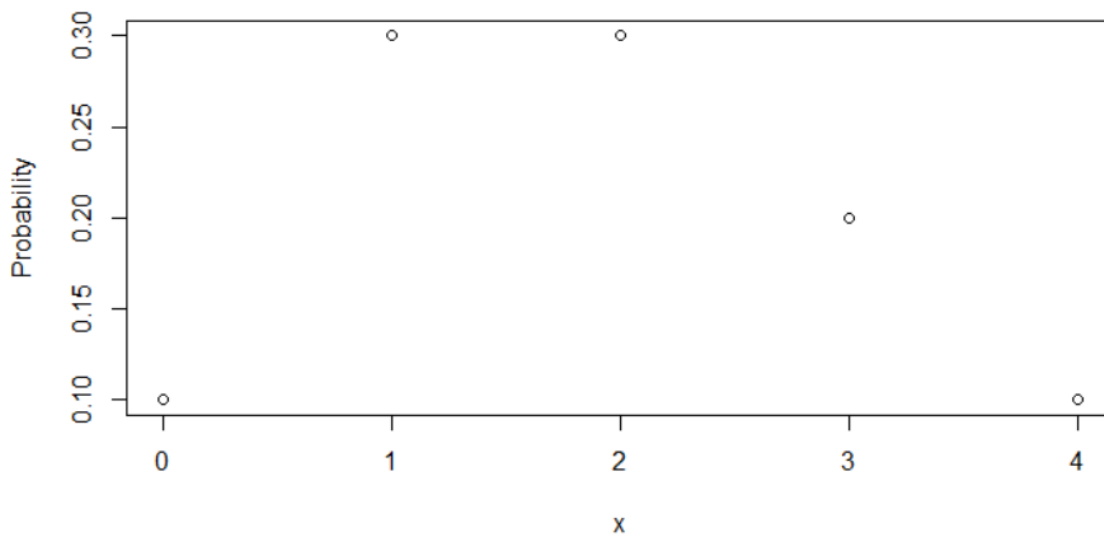
# MSIT 431: PROBABILITY AND STATISTICAL METHODS

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## Ques 1. Textbook Exercise 4.57

### Solution (a)



(b) At least one non word error:  $X \geq 1$

Probability of one non word error  $P(X \geq 1) = 1 - P(0)$

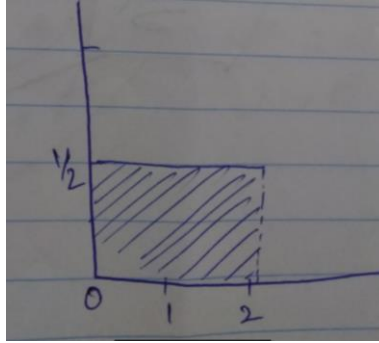
$$= 1 - 0.1$$

$$= 0.9$$

(c) Event  $X \leq 3$  implies there can be up to 3 non- word errors, X could take value 0 or 1 or 2 or 3. Probability of  $X \leq 3$  is  $P(0) + P(1) + P(2) + P(3) = 0.1 + 0.3 + 0.3 + 0.2 = 0.9$

## Ques 2. Textbook Exercise 4.59

**Solution (a)** Since the total area under the density curve is 1 and random variable can take value between 0 and 2. The height of the density curve is  $\frac{1}{2}$



**Solution (b)**  $P(Y \leq 1.6) = 1/2 * 1.6$

$$= 0.80$$

**Solution (c)**  $P(0.5 < Y < 1.7) = (1.7 - 0.5) * 0.5$

$$= 0.6$$

**Solution (d)**  $P(Y > 0.95) = (2 - 0.95) * 0.5$

$$= 0.525$$

### Ques 3. Textbook Exercise 4.62

**Solution (a)**  $P(0.52 \leq 0.56 \leq 0.60)$

$$= P((0.52 - 0.56) / 0.019 \leq 0 \leq (0.60 - 0.56) / 0.019)$$

$$= P(-2.10 \leq 0 \leq 2.10)$$

$$= 0.9826 - 0.0174$$

$$= 0.9652$$

**Solution (b)**  $P(p \geq 0.72)$

$$P(Z \geq 8.42)$$

$$1 - P(Z \leq 8.421053) = 0$$

$$> 1 - \text{pnorm}(0.72, 0.56, 0.019)$$

$$= 0$$

**Ques 4. Textbook Exercise 4.71**

$$\text{Solution } (-1)*0.3+(0*0.2)+(1*0.3)+2*(0.2)$$

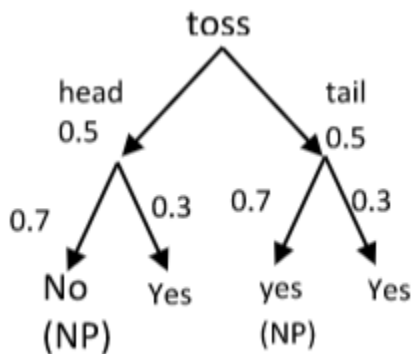
$$=0.4$$

$$\sigma^2=(-1-0.4)^2*0.3+(0-0.4)^2*0.2++(1-0.4)^2*0.3++(2-0.4)^2*0.2=0.588+0.032+0.108+0.512=1.24$$

$$\sigma=1.1136$$

**Ques 5. Textbook Exercise 4.112**

$$\text{Soution } P(A \text{ or } B)=P(A)+P(B)-P(A \text{ and } B)=0.138+0.261-0.082=0.317$$

**Ques 6. Textbook Exercise 4.138**

**Solution** (a) the probability of a No answer in the randomized-response poll is  $=(1-0.3)*0.5=0.35$

(b) if the probability of plagiarism were 0.2, the probability of a No answer on the poll  $=(1-0.2)*0.5=0.4$

(c)  $1-39\%*2=22\%$

**Ques 7. Spam Filter**

$$\begin{aligned} \text{Solution a) } P(S|W1 W2) &= P(W1 W2 | S) P(S) / (P(W1 W2 | S) P(S) + P(W1 W2 | H) P(H)) \\ &= P(W1 | S) P(W2 | S) P(S) / (P(W1 | S) P(W2 | S) P(S) + P(W1 | H) P(W2 | H) P(H)) \\ &= 1 / (1 + (P(W1|H)/P(W1 | S)) \times (P(W2 | H)/P(W2 | S))) \\ &= 1 / (1 + (0.002/0.4) * (0.004/0.2)) = 0.9999 \end{aligned}$$

b) The probability=  $P(S|)=1/(1+(0.998/0.6)*(0.004/0.2))=0.9678$

**Ques 8. The Importance of Independence.**

**Solution** (a) Sample space : {not A and not B and not C,

A and not B and not C,

not A and not B and C,

A and not B and C,

A and B and not C,

not A and B and not C,

A and B and C,

not A and B and C}

(b)  $P(A) = \frac{1}{2}p + \frac{1}{2}q$

$P(B) = \frac{1}{2}p + \frac{1}{2}q$

$P(A \text{ and } B) = \frac{1}{2}p^2 + \frac{1}{2}q^2$

Yes they are not independent as  $P(A)*P(B)$  is not equal to  $P(A \text{ and } B)$ .

(c)  $P(A|C) = p$

$P(B|C) = p$

$P(A \text{ and } B|C) = p^2 = P(A|C)*P(B|C)$

Therefore,  $P(A \text{ and } B|C) = P(A|C)*P(B|C)$

Hence, they are independent conditioned