

What is the mass function for this problem?

$$\mathbf{P}(H) = \mathbf{P}(H \mid A) \mathbf{P}(A) + \mathbf{P}(H \mid A^c) \mathbf{P}(A^c)$$

● *Sample space  $\Omega$* : set of triples (coin toss; first face, second face);  
generic sample point  $\omega = (x; y_1, y_2)$ ,  $x \in \{1, 2\}$ ,  $y_1, y_2 \in \{R, W\}$ .

● *The events of interest*:

$R_1 :=$  first throw shows red  $= \{ (x; y_1, y_2) : y_1 = R \}$ .

$R_2 :=$  second throw shows red  $= \{ (x; y_1, y_2) : y_2 = R \}$ .

$A :=$  first die is chosen  $= \{ (x; y_1, y_2) : x = 1 \}$ .

● *Implicit probability measure  $\mathbf{P}$* :

- Random selection of die:  $\mathbf{P}(A) = \mathbf{P}(A^c) = 1/2$ .

- Conditional probabilities for a given die:

$$\mathbf{P}(R_1 \mid A) = 5/6,$$

$$\mathbf{P}(R_1 \mid A^c) = 1/6,$$

$$\mathbf{P}(R_1 \cap R_2 \mid A) = 5^2/6^2 = 25/36, \quad \mathbf{P}(R_1 \cap R_2 \mid A^c) = 1^2/6^2 = 1/36.$$



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$$\mathbf{P}\{(1; R, R)\} = \mathbf{P}(A \cap R_1 \cap R_2)$$



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$$\mathbf{P}\{(1; R, R)\} = \mathbf{P}(A \cap R_1 \cap R_2) = \mathbf{P}(R_1 \cap R_2 \mid A) \mathbf{P}(A) = \frac{25}{36} \cdot \frac{1}{2} = \frac{25}{72}$$



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$$\mathbf{P}\{(2; R, W)\} = \mathbf{P}(A^c \cap R_1 \cap R_2^c) = \mathbf{P}(R_1 \cap R_2^c \mid A^c) \mathbf{P}(A^c) = \frac{1 \cdot 5}{36} \cdot \frac{1}{2} = \frac{5}{72}$$



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Atom	Probability
{(1; R, R)}	25/72
{(1; R, W)}	5/72
{(1; W, R)}	5/72
{(1; W, W)}	1/72
{(2; R, R)}	1/72
{(2; R, W)}	5/72
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{(2; W, W)}	25/72

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