

MITx: 6.041x Introduction to Probability - The Science of Uncertainty



Unit 0: Overview

- EntranceSurvey
- Unit 1: Probability models and axioms
- Unit 2: Conditioning and independence
- Unit 3: Counting
- Unit 4: Discrete random variables
- Unit 5: Continuous random variables

Unit overview

Lec. 8: Probability density functions

Exercises 8 due Mar 16, 2016 at 23:59 UT

Lec. 9: Conditioning on an event; Multiple r.v.'s

Exercises 9 due Mar 16, 2016 at 23:59 UT Unit 5: Continuous random variables > Lec. 10: Conditioning on a random variable; Independence; Bayes' rule > Lec 10 Conditioning on a random variable Independence Bayes rule vertical10

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Exercise: Inference of the bias of a coin

(1/1 point)

The random variable K is geometric with a parameter which is itself a uniform random variable Q on [0,1]. Find the value $f_{Q|K}(0.5\,|\,1)$ of the conditional PDF of Q, given that K=1. Hint: Use the result in the last segment.

1 **✓** Answer: 1

Answer:

We identify $m{Q}$ with the variable $m{Y}$ in the last segment. The information that $m{K}=\mathbf{1}$ is the information that the first coin flip resulted in Heads, which is the same as the information that $m{K}=\mathbf{1}$ in the last segment. Therefore, the conditional PDF of $m{Q}$ is $m{2q}$, which for $m{q}=\mathbf{0.5}$ evaluates to 1.

You have used 1 of 2 submissions

Lec. 10: Conditioning on a random variable;

Independence;

Bayes' rule

Exercises 10 due Mar 16, 2016 at 23:59 UT @

Standard normal table

Solved problems

Problem Set 5

Problem Set 5 due Mar 16, 2016 at 23:59 UT 🗹

Unit summary

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