Homework 5

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Problem 1

Part (a)

Since a person can only either have a heart attack or not have one,

$$P(S = 0) = P(S = 0 \cap P = 0) + P(S = 0 \cap P = 1)$$
$$= 0.50 + 0.03$$
$$= \boxed{0.53}$$

Part (b)

Similarly, since a person is either a smoker or a non-smoker,

$$P(H = 0) = P(H = 0 \cap S = 0) + P(H = 0 \cap S = 1)$$

= 0.50 + 0.44
= $\boxed{0.94}$

Part (c)

$$P(H = 1|S = 0) = \frac{P(H = 1 \cap S = 0)}{P(S = 0)}$$
$$= \frac{0.03}{0.53}$$
$$\approx \boxed{0.057}$$

$$P(H = 1|S = 1) = \frac{P(H = 1 \cap S = 1)}{P(S = 1)}$$
$$= \frac{0.03}{1 - 0.53}$$
$$\approx \boxed{0.064}$$

These two numbers indicate the probability of drawing a non-smoker having heart attack and drawing a smoker having heart attack, respectively. The probability of the latter is higher, which matches our intuition.

Part (d)

No. According to the results of the calculations done above, $P(H=1) \neq P(H=1|S=1)$. By definition of independence, the variables H and S are not independent.

Problem 2

Part (a)

$$p_{X,Y}(s,t) = \begin{cases} \frac{1}{\pi}, & s^2 + t^2 \le 1\\ 0, & s^2 + t^2 > 1 \end{cases}$$

Part (b)

Intuitively, $p_X(0) > p_X(1)$. The reason is if X = 1, then the only value Y can be is 0 for the point to still be inside the unit disk; the probability of Y = 0 for a continuous random variable Y is infinitely small. On the other hand, when X = 0, Y can be anything between -1 and 1, which happens 100% of the time. Therefore, $p_X(0)$ should be greater.

Part (c)

 $\mathbb{E}[X+Y]=0$ since X and Y are both symmetric about the origin.

Part (d)

This is not a valid way to sample uniformly. For example, as described in $Part\ (b)$, we have $p_X(0) > p_X(1)$, meaning that X is "denser" around 0 and it is more likely to have an X value close to 0 than one close to 1. Therefore, X cannot be sampled uniformly between [-1, 1] in the first step.

Problem 3

Part (a)

Part (b)

Part (c)