

EE2 Mathematics – Probability & Statistics

Solution 2

1.

$$\begin{aligned}
 P(D) &= P(D|A)P(A) + P(D|B)P(B) + P(D|C)P(C) \\
 &= \frac{15}{150} \cdot \frac{1}{3} + \frac{5}{100} \cdot \frac{1}{3} + \frac{5}{50} \cdot \frac{1}{3} \\
 &= \frac{1}{30} + \frac{1}{60} + \frac{1}{30} \\
 &= \frac{5}{60} = \frac{1}{12}
 \end{aligned}$$

2. Let F denote failure and N denote a normal environment. Then:

$$P(N) = 0.99 \quad P(\bar{N}) = 0.01 \quad P(F|N) = 0.02 \quad P(F|\bar{N}) = 0.5$$

(a) The probability of failure is

$$\begin{aligned}
 P(F) &= P(F|N)P(N) + P(F|\bar{N})P(\bar{N}) \\
 &= 0.02 \cdot 0.99 + 0.5 \cdot 0.01 \\
 &= 0.0248
 \end{aligned}$$

(b) We require $P(\bar{N}|F)$. Using Bayes' theorem we have:

$$\begin{aligned}
 P(\bar{N}|F) &= \frac{P(F|\bar{N})P(\bar{N})}{P(F)} \\
 &= \frac{0.5 \cdot 0.01}{0.0248} \\
 &\approx 0.2016
 \end{aligned}$$

3. Let A and B denote the probability that sensors A and B fail, respectively. Given $P(A) = 0.04$, $P(B) = 0.12$, and $P(A \cap B) = 0$, we can construct the table:

	A	\bar{A}	
B	0.00	0.12	0.12
\bar{B}	0.04	0.84	0.88
	0.04	0.96	1.00

(a) $P(\bar{A}|\bar{B}) = 0.84/0.88 \approx 0.955$

(b) $P(\bar{B}|A) = 0.04/0.04 = 1.00$

4. Again, we can construct a probability table:

	A	\bar{A}	
B	0.77	0.03	0.80
\bar{B}	0.08	0.12	0.20
	0.85	0.15	1.00

(a) $P(A \cap B) = 0.77$

(b) $P[(A \cap B) \cup (\bar{A} \cap \bar{B})] = 0.77 + 0.12 = 0.89$

(c) $P(B|\bar{A}) = \frac{P(B \cap \bar{A})}{P(\bar{A})} = 0.03/0.15 = 0.2$