

FA3 Bayes Theorem

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1. A binary communication channel carries data as one of two sets of signals denoted by 0 and 1. Owing to noise, a transmitted 0 is sometimes received as a 1, and a transmitted 1 is sometimes received as a 0. For a given channel, it can be assumed that a transmitted 0 is correctly received with probability 0.95, and a transmitted 1 is correctly received with probability 0.75. Also, 70% of all messages are transmitted as a 0. If a signal is sent, determine the probability that: (a) a 1 was received; (b) a 1 was transmitted given that a 1 was received.

Let r_0 be the event that the signal received is 0, r_1 be the event that the signal received is 1, t_0 be the event that the signal transmitted is 0, and t_1 be the event that the signal transmitted is 1. Then from the problem, we can obtain the following:

```
p_r0t0 <- 0.95
p_r1t0 <- (1-p_r0t0)
p_r1t1 <- 0.75
p_t0 <- 0.70
p_t1 <- (1-p_t0)
```

To find the probability that 1 was received, we must use the law of total probability given by:

$$P(r_1) = P(r_1|t_0) \times P(t_0) + P(r_1|t_1) \times P(t_1)$$

```
p_r1 <- (p_r1t0)*(p_t0)+(p_r1t1)*(p_t1)
p_r1
```

```
## [1] 0.26
```

Therefore, if a signal was sent, the probability that 1 was received is 0.26.

Using Bayes' theorem, we can find the probability that the signal transmitted was 1 given that the signal received was 1 using the formula:

$$P(t_1|r_1) = (P(r_1|t_1) \times P(t_1)) / P(r_1)$$

```
p_t1r1 <- (p_r1t1*p_t1)/p_r1
p_t1r1
```

```
## [1] 0.8653846
```

Therefore, given the probability is about 0.865.

2. There are three employees working at an IT company: Jane, Amy, and Ava, doing 10%, 30%, and 60% of the programming, respectively. 8% of Jane's work, 5% of Amy's work, and just 1% of Ava's work is in error. What is the overall percentage of error? If a program is found with an error, who is the most likely person to have written it?

From the problem, we can obtain the following values:

```
p_jane <- 0.10
p_amy <- 0.30
p_ava <- 0.60

p_er_jane <- 0.08
p_er_amy <- 0.05
p_er_ava <- 0.01
```

To find the overall percentage of error, we must use the law of total probability given by:

$$P(E) = P(\text{jane}) \times P(E|\text{jane}) + P(\text{amy}) \times P(E|\text{amy}) + P(\text{ava}) \times P(E|\text{ava})$$

```
total_error <- p_jane*p_er_jane + p_amy*p_er_amy + p_ava*p_er_ava
total_error
```

```
## [1] 0.029
```

Therefore, the overall percentage of error is 0.029.

To find which employee is likely responsible if a program has an error, we must apply Bayes' theorem for each possibility: $P(\text{jane}|E)$, $P(\text{amy}|E)$, and $P(\text{ava}|E)$

```
p_jane_er <- (p_er_jane*p_jane)/total_error
p_amy_er <- (p_er_amy*p_amy)/total_error
p_ava_er <- (p_er_ava*p_ava)/total_error
```

V1	Probabilities
$P(\text{jane} E)$	0.2758621
$P(\text{amy} E)$	0.5172414
$P(\text{ava} E)$	0.2068966

From the values obtained above, if a program is found to be with an error, Amy is most likely responsible for it with a probability of about 0.52.