

EE 3140 HOMEWORK #1 SOLUTIONS

1.(a) The outcome of this experiment consists of a pair of numbers (x,y) where x = the number of dots in the 1st toss & y = the number of dots in the 2nd toss. Therefore, S =set of ordered pairs (x,y) where $x, y \in \{1,2,3,4,5,6\}$ which are listed below:

(1,1),(1,2),(1,3),(1,4),(1,5),(1,6)
 (2,1),(2,2),(2,3),(2,4),(2,5),(2,6)
 (3,1),(3,2),(3,3),(3,4),(3,5),(3,6)
 (4,1),(4,2),(4,3),(4,4),(4,5),(4,6)
 (5,1),(5,2),(5,3),(5,4),(5,5),(5,6)
 (6,1),(6,2),(6,3),(6,4),(6,5),(6,6)

(b) A = "Sum is even"

$\{(1,1),(1,3),(1,5),(2,2),(2,4),(2,6),(3,1),(3,3),(3,5),(4,2),(4,4),(4,6),(5,1),(5,3),(5,5),(6,2),(6,4),(6,6)\}$

(c) B = "Both are even"

$(2,2),(2,4),(2,6),(4,2),(4,4),(4,6),(6,2),(6,4),(6,6)$

(d) B is a subset of A so when B occurs then A , thus B implies A .

(e) $A \cap B^c$ = "Sum is even and both tosses show an odd number"

$\{(1,1),(1,3),(1,5),(3,1),(3,3),(3,5),(5,1),(5,3),(5,5)\}$

(f) C = "Number of dots differ by 1"

$\{(1,2),(2,1),(2,3),(3,2),(3,4),(4,3),(4,5),(5,4),(5,6),(6,5)\}$

$A \cap C = \Phi$

2. (a) $S = \{(1,2,3),(2,1,3),(3,1,2),(1,3,2),(2,3,1),(3,2,1)\}$

(b) $A_1 = \{(1,2,3),(1,3,2)\}$

$A_2 = \{(1,2,3),(3,2,1)\}$

$A_3 = \{(1,2,3),(2,1,3)\}$

(c) $A_1 \cap A_2 \cap A_3 = \{(1,2,3)\}$

"The number of every ball corresponds to the number of the draw"

(d) $A_1 \cup A_2 \cup A_3 = \{(1,2,3),(1,3,2),(3,2,1),(2,1,3)\}$

"The number of atleast one ball corresponds to the number of the draw."

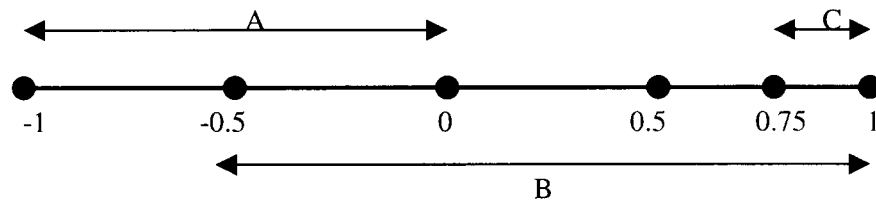
(e) $(A_1 \cup A_2 \cup A_3)^c = \{(3,1,2),(2,3,1)\}$

"None of the balls has a number that corresponds to the number of the draw"

- 3.(a) $P(A_2) = P[\{(1,1)\}] = 1/36$
 $P(A_3) = P[\{(1,2),(2,1)\}] = 2/36$
 $P(A_4) = P[\{(2,2),(1,3),(3,1)\}] = 3/36$
 $P(A_5) = P[\{(1,4),(2,3),(3,2),(4,1)\}] = 4/36$
 $P(A_6) = P[\{(1,5),(2,4),(3,3),(4,2),(5,1)\}] = 5/36$
 $P(A_7) = P[\{(1,6),(2,5),(3,4),(4,3),(5,2),(6,1)\}] = 6/36$
 $P(A_8) = P[\{(2,6),(3,5),(4,4),(5,3),(6,2)\}] = 5/36$
 $P(A_9) = P[\{(3,6),(4,5),(5,4),(6,3)\}] = 4/36$
 $P(A_{10}) = P[\{(4,6),(5,5),(6,4)\}] = 3/36$
 $P(A_{11}) = P[\{(5,6),(6,5)\}] = 2/36$
 $P(A_{12}) = P[\{(6,6)\}] = 1/36$

- (b) Let $B = \{\text{outcomes of two tosses are the same}\}$. Then
 $P[B] = P[\{(1,1),(2,2),(3,3),(4,4),(5,5),(6,6)\}] = 6/36 = 1/6$
 $P[\text{outcomes of two tosses are different}] = P[B^c] = 1 - 1/6 = 5/6$

4.(a)



From the figure $P(B) = 3/4$; $P(A \cap B) = 1/4$; $P(A \cap C) = 0$

$$P(A \cup B) = P(A) + P(B) - P(A \cap B) = 1/2 + 3/4 - 1/4 = 1$$

$$P(A \cup C) = P(A) + P(C) - P(A \cap C) = 1/2 + 1/8 - 0 = 5/8$$

$$P(A \cup B \cup C) = P(A) + P(B) + P(C) - P(A \cup B) - P(B \cup C) - P(C \cup A) + P(A \cap B \cap C)$$

$$= 1/2 + 3/4 + 1/8 - 1 - 1/8 - 1/8 - 0 + 0 = 1$$

5. $6.2.52 = 624$
 6. On the first day the student can wear any of the four pairs; on any subsequent day he has a choice from 3 pairs, therefore:
 The total # of distinct ordered 5-tuples $= 4.3.3.3.3 = 324$
 7. $9!/(4!2!3!) = 1260$
 8. A: total # of dots even ; B: both tosses even
 Here, $A \cap B = B$ as $B \subset A$ $\therefore P(A \cap B) = P(B)$

$$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{P(B)}{P(B)} = 1$$

$$P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{P(B)}{P(A)} = \frac{1}{2}$$

9. $P(2 \text{ or more students have the same birthday})$
 $= 1 - P(\text{no 2 students have the same birthday})$

$$= 1 - \frac{365 \cdot 364 \cdot \dots \cdot (365 - 20 + 1)}{365^{20}} = 0.412$$

10. Let $P(\text{chip is defective}) = P(\text{def})$
 Given, $P(\text{def} | A) = 0.001$; $P(\text{def} | B) = 0.005$; $P(\text{def} | C) = 0.01$

Using Bayes' Theorem,

$$\begin{aligned} P(A | \text{def}) &= \frac{P(\text{def} | A) P(A)}{P(\text{def} | A)P(A) + P(\text{def} | B)P(B) + P(\text{def} | C)P(C)} \\ &= \frac{.001P(A)}{.001P(A) + .005P(B) + .01P(C)} \\ &= \frac{P(A)}{P(A) + 5P(B) + 10P(C)} \end{aligned}$$

Similarly,

$$P(C | \text{def}) = \frac{10P(C)}{P(A) + 5P(B) + 10P(C)}$$

11. $P(A) = P(A \cap B) + P(A \cap B^c)$ by corollary 1
 $P(A \cap B^c) = P(A) - P(A \cap B)$
 $= P(A) - P(A)P(B)$ [since A & B are independent]
 $= P(A)[1 - P(B)]$
 $= P(A)P(B^c) \quad \therefore A \text{ \& } B^c \text{ are independent.}$

Similarly ,

$$\begin{aligned} P(B) &= P(A \cap B) + P(A^c \cap B) = P(A)P(B) + P(A^c \cap B) \\ \Rightarrow P(A^c \cap B) &= P(B)[1 - P(A)] \\ &= P(B)P(A^c) \quad \therefore B \text{ \& } A^c \text{ are independent.} \end{aligned}$$

Finally,

$$\begin{aligned} P(A^c) &= P(A^c \cap B) + P(A^c \cap B^c) = P(A^c)P(B) + P(A^c \cap B^c) \\ \Rightarrow P(A^c \cap B^c) &= P(A^c)[1 - P(B)] = P(A^c)P(B^c) \quad \therefore A^c \text{ \& } B^c \text{ are independent} \end{aligned}$$

12. (a) $P(A \cup B) = P(A) + P(B) - P(A \cap B) = P(A) + P(B) - P(A)P(B)$
 (b) $P(A \cup B) = P(A) + P(B) - P(A \cap B) = P(A) + P(B)$

13. $P(3 \text{ or more errors}) = 1 - P(2 \text{ or fewer errors})$

$$1 - \sum_{k=0}^{100} \binom{100}{k} (.001)^k (.999)^{100-k}$$

$$= 1 - \left[(.999)^{100} + 100(.001)(.999)^{99} + \frac{100.99(.999)^{98}(.001)}{2} \right] = 1.5 \times 10^{-4}$$

14. Probability of success = $95/100 = p$
 Choose n such that $P(k \geq 10) \geq 0.9$
 Where

$$P(k \geq 10) = \sum_{k=10}^n \binom{n}{k} p^k (1-p)^{n-k} = \sum_{k=10}^n {}^n C_k p^k (1-p)^{n-k}$$

for $n = 11$ $P(k \geq 10) = .8981$

for $n = 12$ $P(k \geq 10) = .98 \therefore$ pick $n=12$

15. (a) $P(k \text{ errors}) = \binom{n}{k} p^k (1-p)^{n-k}$

(b) Probability of type 1 errors = ap ;

$$P(k_1 \text{ type 1 errors}) = {}^n C_{k_1} (pa)^{k_1} (1-pa)^{n-k_1}$$

(c) Probability of type 2 errors = $(1-a)p$

$$P(k_2 \text{ type 2 errors}) = {}^n C_{k_2} [p(1-a)]^{k_2} [1 - p(1-a)]^{n-k_2}$$

(d) Total outcomes = 3 ie. Type 1 error, type 2 error and no error

$$P(k_1, k_2, n - k_1 - k_2) = \frac{n!}{k_1! k_2! (n - k_1 - k_2)!} (pa)^{k_1} [p(1-a)]^{k_2} [1 - p]^{n - k_1 - k_2}$$

16. $P(H) = 0.1$; $P(N) = 0.4$; $P(L) = 0.5$

(a) Binomial probability: ${}^n C_k (0.9)^k (0.1)^{n-k}$

(b) Geometric Probability: $(0.9)^k (0.1)$

(c) Multinomial Probability: $P(5, 10, 5) = \frac{20!}{5! 10! 5!} (0.1)^5 (0.4)^{10} (0.5)^5$

17. (a) A car pays k dollars if the parking time is in the range $((k-1)/2 , k/2]$

$$\begin{aligned} P(\text{paying } k \text{ dollars}) &= P [(k-1)/2 < t \leq k/2] \\ &= P[t > (k-1)/2] - P[t > k/2] \\ &= e^{-(k-2)/2} - e^{-k/2} \quad k = 1, 2, \dots \end{aligned}$$

(b) For $1 \leq k \leq 4$, $P(k)$ same as in part (a)

$$P(k=5) = P[t > (5-1)/2] = e^{-2}$$

18. (a) The # of black balls in the urn completely determines the probability of the outcomes of the next experiment.

$$P(www) = (1/2)(1/2)(1/2) = 1/8$$

$$P(bww) = (1/2)(2/3)(2/3) = 2/9$$

$$P bbw) = (1/2)(1/3)(2/2) = 1/6$$

$$P(bbwww) = (1/2)(1/3).1.1.1 = 1/6$$

- (b) Both black balls should be removed in 3 trials

$$P(bbww) + P(bwb) + P(wbb) = (1/2)(1/3).1 + (1/2)(2/3)(1/3) + (1/2)(1/2)(1/3) = 13/36$$

(c) $P(\underbrace{www\dots w}_{n \text{ times}}) = (1/2)^n$

19. $Y_n = (b-a) U_n + a$, $\therefore \alpha = b - a$; $\beta = a$

20. (a) $P(\text{ace in the first draw}) = 4/52 = 1/13$

- (b) Suppose the first draw is seen to be an ace; then

$$P(\text{ace in 2}^{\text{nd}} \text{ draw} \mid \text{ace in the first draw}) = 3/51$$

Suppose the first draw was observed not as an ace; then

$$P(\text{ace in the 2}^{\text{nd}} \text{ draw} \mid \text{no ace in the 1}^{\text{st}} \text{ draw}) = 4/51$$

If we do not look at the 1st draw then

$$\begin{aligned} P(\text{ace in 2}^{\text{nd}} \text{ draw}) &= P(\text{ace in 2}^{\text{nd}} \text{ draw} \mid \text{ace in 1}^{\text{st}} \text{ draw})P(\text{ace in 1}^{\text{st}} \text{ draw}) \\ &\quad + P(\text{ace in 2}^{\text{nd}} \text{ draw} \mid \text{no ace in 1}^{\text{st}} \text{ draw})P(\text{no ace in 1}^{\text{st}} \text{ draw}) \\ &= (3/51)(4/52) + (4/51)(48/52) = 4/52 = P(\text{ace in 1}^{\text{st}} \text{ draw}) \end{aligned}$$

Therefore, the changes on observing the first draw.

(c) $P(3 \text{ aces in 7 cards}) = \frac{{}^4C_3 \cdot {}^{48}C_4}{{}^{52}C_7} = 0.00582 \dots\dots(1)$

$$P(2 \text{ kings in 7 cards}) = \frac{{}^4C_2 \cdot {}^{48}C_5}{{}^{52}C_7} = 0.0768 \dots\dots(2)$$

$$P(3 \text{ aces and 2 kings}) = \frac{{}^4C_3 \cdot {}^4C_2 \cdot {}^{44}C_2}{{}^{52}C_7} = 1.697 \times 10^{-4} \dots\dots(3)$$

(Note: (1) & (2) are not independent)

$$P(3 \text{ aces or 2 kings}) = \frac{{}^4C_3 \cdot {}^{48}C_4}{{}^{52}C_7} + \frac{{}^4C_2 \cdot {}^{48}C_5}{{}^{52}C_7} - \frac{{}^4C_3 \cdot {}^4C_2 \cdot {}^{44}C_2}{{}^{52}C_7} = 0.08245$$

(d) $\frac{{}^4C_1 \cdot {}^{48}C_{12} \cdot {}^3C_1 \cdot {}^{36}C_{12} \cdot {}^2C_1 \cdot {}^{24}C_{12} \cdot {}^1C_1 \cdot {}^{12}C_{12}}{{}^{32}C_{13} \cdot {}^{39}C_{13} \cdot {}^{26}C_{13} \cdot {}^{13}C_{13}} = 0.105498$