

Solutions to the Directed Works Series n°4

Exercise n°1 :

In a tutorial group, 15% of Maths 1 marks were insufficient, 25% of Physics 1 marks were insufficient and 10% of students had insufficient marks in both modules.

- a) A student has an insufficient mark in physics 1. Calculate the probability that he also has a mark that is insufficient in Maths 1.
- b) A student has a mark that is insufficient in Maths 1. Calculate the probability that he also has a mark that is insufficient in Physics 1.

Solution :

Given : $P(M) = 0.15$, $P(ph) = 0.25$, $P(M \cap ph) = 0.10$

(a) We want $P_{ph}(M) = \frac{P(M \cap ph)}{P(ph)} \Rightarrow P_{ph}(M) = \frac{0.10}{0.25} = 0.4 = 40\%$.

i

(b) We want $P_M(ph) = \frac{P(M \cap ph)}{P(M)} \Rightarrow P_M(ph) = \frac{0.10}{0.15} = \frac{2}{3} \approx 0.6667 = 66.7\%$.

Exercise n°2 : A coin and a dice are tossed. Consider the following events :

A = "Get heads"; B = "Get a number < 3".

- 1) Determine the universe Ω of this random experiment.
- 2) Calculate $P(A)$, $P(B)$, $P(A \cap B)$, and $P_B(A)$.
- 3) Are events A and B independent? (justify your answer).
- 4) Are events A and B incompatible? (justify your answer).

Solution :**Exercise n°2 :**

A coin and a die are tossed. Consider the following events : A = "Get heads"; B = "Get a number < 3".

1) Determine the universe Ω :

The sample space is the set of all possible outcomes of tossing a coin and a die :

$$\Omega = \{(H, 1), (H, 2), (H, 3), (H, 4), (H, 5), (H, 6), (T, 1), (T, 2), (T, 3), (T, 4), (T, 5), (T, 6)\}.$$

Thus, $|\Omega| = 12$.

—

2) Calculate probabilities :

- Event A = "Get heads" : $A = (H, 1), (H, 2), (H, 3), (H, 4), (H, 5), (H, 6)$.Thus, $|A| = 6$.

$$P(A) = \frac{6}{12} = \frac{1}{2}.$$

- Event $B = \text{"Get a number } < 3"$: $B = (H, 1), (H, 2), (T, 1), (T, 2)$. Thus, $|B| = 4$

$$P(B) = \frac{4}{12} = \frac{4}{12} = \frac{1}{3}.$$

- Intersection $A \cap B = \text{"Get heads and a number } < 3"$:

$$A \cap B = \{(H, 1), (H, 2)\}, \quad P(A \cap B) = \frac{2}{12} = \frac{1}{6}.$$

- Conditional probability

$$P_B(A) = \frac{P(A \cap B)}{P(B)} = \frac{\frac{1}{6}}{\frac{1}{3}} = \frac{1}{2}.$$

—

3) Independence :

Events A and B are independent if :

$$P(A \cap B) = P(A) \cdot P(B).$$

Check :

$$P(A) \cdot P(B) = \frac{1}{2} \cdot \frac{1}{3} = \frac{1}{6}.$$

Since $P(A \cap B) = \frac{1}{6}$, the equality holds.

$\Rightarrow$ Events A and B are independent.

—

4) Incompatibility :

Events are incompatible if $P(A \cap B) = 0$.

Here, $P(A \cap B) = \frac{1}{6} \neq 0$.

$\Rightarrow$ Events A and B are not incompatible.

Exercise n°3 :

Three machines, A, B, and C, produce 50%, 30%, and 20% of the total number of parts manufactured in a factory, respectively. The percentages of defective parts produced by these machines are 3%, 4%, and 5%. Take a part at random and calculate the probability :

- a) a part is defective.
- b) a defective part comes from A.
- c) a non-defective part comes from C.

Solution :

Given :

$$P(A) = 0.5, \quad P(B) = 0.3, \quad P(C) = 0.2,$$

$$A \cap B = \emptyset, A \cap C = \emptyset, B \cap C = \emptyset, \quad A \cup B \cup C = \Omega, \quad P(A) + P(B) + P(C) = 1.$$

$\{A, B, C\}$ form a partition of Ω .

Let D = defective part. $\bar{D}$ = non-defective part.

$$P_A(D) = 0.03, P_B(D) = 0.04, P_C(D) = 0.05,$$

a) We are looking for $P(D)$:

$$\begin{aligned} P(D) &= P(A \cap D) + P(B \cap D) + \dots + P(C \cap D) \\ &= P(A) P_A(D) + P(B) P_B(D) + P(C) P_C(D) \\ &= 0.5 \cdot 0.03 + 0.3 \cdot 0.04 + 0.2 \cdot 0.05 \\ &= 0.015 + 0.012 + 0.010 \\ &= 0.037. \end{aligned}$$

b) We are looking for $P_D(A)$

$$P_D(A) = \frac{P(A) P_A(D)}{P(D)} = \frac{0.5 \cdot 0.03}{0.037} = \frac{0.015}{0.037} \approx 0.405.$$

c) We are looking for $P_{\bar{D}}(C)$

$$P(\bar{D}) = 1 - P(D) = 1 - 0.037 = 0.963, \quad P_C(\bar{D}) = 1 - P_C(D) = 1 - 0.05 = 0.95,$$

$$\begin{aligned} P_{\bar{D}}(C) &= \frac{P(C) P_C(\bar{D})}{P(\bar{D})} \\ &= \frac{P(C) P_C(\bar{D})}{P(\bar{D})} \\ &= \frac{0.2 \times 0.95}{0.963} \\ &= \frac{0.19}{0.963} \approx 0.197. \end{aligned}$$

Results : $P(D) = 0.037, \quad P_D(A) \approx 0.405, \quad P_{\bar{D}}(C) \approx 0.197.$

Exercise n°4 :

Let $A, B, C \subset \Omega$, such that $P(B) > 0$. Show that

- a) $P_B(\phi) = 0; \quad P_B(\Omega) = 1.$
- b) $P(\bar{A}/B) = 1 - P_B(A)$
- c) $P_B(C \cup A) = P_B(C) + P_B(A) - P_B(C \cap A)$

Solution :

$$A, B, C \subset \Omega \quad P(B) > 0.$$

$$\textbf{Reminder} \quad \forall E \subset \Omega, \quad P_B(E) := P(E | B) = \frac{P(E \cap B)}{P(B)}.$$

We will use the properties of probabilities : $P(\emptyset) = 0$, $P(\Omega) = 1$, $P(X \cup Y) = P(X) + P(Y) - P(X \cap Y)$.

(a)

$$P_B(\emptyset) = \frac{P(\emptyset \cap B)}{P(B)} = \frac{P(\emptyset)}{P(B)} = \frac{0}{P(B)} = 0.$$

$$P_B(\Omega) = \frac{P(\Omega \cap B)}{P(B)} = \frac{P(B)}{P(B)} = 1.$$

(b)

$$: \quad P_B(\bar{A}) = \frac{P(\bar{A} \cap B)}{P(B)}.$$

$$B = (A \cap B) \dot{\cup} (\bar{A} \cap B) \text{ and } \emptyset = (A \cap B) \dot{\cap} (\bar{A} \cap B) \Rightarrow P(B) = P(A \cap B) + P(\bar{A} \cap B).$$

$$\Rightarrow P(\bar{A} \cap B) = P(B) - P(A \cap B).$$

$$\text{therefore } P_B(\bar{A}) = \frac{P(B) - P(A \cap B)}{P(B)} = 1 - \frac{P(A \cap B)}{P(B)} = 1 - P_B(A).$$

(c)

$$P_B(C \cup A) = P_B(C) + P_B(A) - P_B(C \cap A).$$

$$P_B(C \cup A) = \frac{P((C \cup A) \cap B)}{P(B)}.$$

We use the distribution of intersections on the union : $(C \cup A) \cap B = (C \cap B) \cup (A \cap B)$.

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

$$(C \cap B) \cap (A \cap B) = (C \cap A) \cap B.$$

$$\Rightarrow \frac{P((C \cap B) \cup (A \cap B))}{P(B)} = \frac{P(C \cap B)}{P(B)} + \frac{P(A \cap B)}{P(B)} - \frac{P((C \cap A) \cap B)}{P(B)}.$$

$$P_B(C \cup A) = P_B(C) + P_B(A) - P_B(C \cap A).$$

Exercise n°5 :

Let $A, B \subset \Omega$, . suppose that A and B independent. Show that

a) $\bar{A}$ and B are independent.

b) A and $\bar{B}$ are independent.

c) $\bar{A}$ and $\bar{B}$ are independent.

Solution : Let $A, B \subset \Omega$. Suppose that A and B are independent, i.e., $P(A \cap B) = P(A)P(B)$. Show that :

(a) $\bar{A}$ and B are independent.

(b) A and $\bar{B}$ are independent.

(c) $\bar{A}$ and $\bar{B}$ are independent.

Solution.

(a) Independence of $\bar{A}$ and B :

$$\begin{aligned} P(\bar{A} \cap B) &= P(B) - P(A \cap B) \\ &= P(B) - P(A)P(B) \\ &= P(B)(1 - P(A)) \\ &= P(B)P(\bar{A}). \end{aligned}$$

Hence, $\bar{A}$ and B are independent.

(b) Independence of A and $\bar{B}$:

$$\begin{aligned} P(A \cap \bar{B}) &= P(A) - P(A \cap B) \\ &= P(A) - P(A)P(B) \\ &= P(A)(1 - P(B)) \\ &= P(A)P(\bar{B}). \end{aligned}$$

Hence, A and $\bar{B}$ are independent.

(c) Independence of $\bar{A}$ and $\bar{B}$:

$$\begin{aligned} P(\bar{A} \cap \bar{B}) &= 1 - P(A \cup B) \\ &= 1 - (P(A) + P(B) - P(A \cap B)) \\ &= 1 - P(A) - P(B) + P(A)P(B) \\ &= (1 - P(A))(1 - P(B)) \\ &= P(\bar{A})P(\bar{B}). \end{aligned}$$

Hence, $\bar{A}$ and $\bar{B}$ are independent.

Conclusion : If A and B are independent, then complements preserve independence as shown in (a), (b), and (c).

Module manager. Merini.A