

HW 2 — Due: February 8

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Instructions

- (a) ONE part of a question will be graded (5 pt). Of course, you do not know which part will be selected; so you should work on all of them.
- (b) It is important that you try to solve all problems. (5 pt)
- (c) Late submission will be heavily penalized.
- (d) Write down all the steps that you have done to obtain your answers. You may not get full credit even when your answer is correct without showing how you get your answer.

Problem 1. The sample space of a random experiment is $\{a, b, c, d, e\}$ with probabilities 0.1, 0.1, 0.2, 0.4, and 0.2, respectively. Let A denote the event $\{a, b, c\}$, and let B denote the event $\{c, d, e\}$. Determine the following:

- (a) $P(A)$
- (b) $P(B)$
- (c) $P(A^c)$
- (d) $P(A \cup B)$
- (e) $P(A \cap B)$

[Montgomery and Runger, 2010, Q2-55]

Problem 2.

- (a) Suppose that $P(A) = \frac{1}{2}$ and $P(B) = \frac{2}{3}$. Find the range of the possible value for $P(A \cap B)$. Hint: Smaller than the interval $[0, 1]$. [Capinski and Zastawniak, 2003, Q4.21]
- (b) Suppose that $P(A) = \frac{1}{2}$ and $P(B) = \frac{1}{3}$. Find the range of the possible value for $P(A \cup B)$. Hint: Smaller than the interval $[0, 1]$. [Capinski and Zastawniak, 2003, Q4.22]

Problem 3. Let A and B be events for which $P(A)$, $P(B)$, and $P(A \cup B)$ are known. Express the following probabilities in terms of the three known probabilities above.

- (a) $P(A \cap B)$
- (b) $P(A \cap B^c)$
- (c) $P(B \cup (A \cap B^c))$
- (d) $P(A^c \cap B^c)$

Problem 4.

(a) Suppose that $P(A|B) = 0.4$ and $P(B) = 0.5$. Determine the following:

- (i) $P(A \cap B)$
- (ii) $P(A^c \cap B)$

[Montgomery and Runger, 2010, Q2-105]

(b) Suppose that $P(A|B) = 0.2$, $P(A|B^c) = 0.3$ and $P(B) = 0.8$. What is $P(A)$? [Montgomery and Runger, 2010, Q2-106]

Problem 5. [Gubner, 2006, Q2.60] You have five computer chips, two of which are known to be defective.

- (a) You test one of the chips; what is the probability that it is defective?
- (b) Your friend tests two chips at random and reports that one is defective and one is not. Given this information, you test one of the three remaining chips at random; what is the conditional probability that the chip you test is defective?

Problem 6. Due to an Internet configuration error, packets sent from New York to Los Angeles are routed through El Paso, Texas with probability $3/4$. Given that a packet is routed through El Paso, suppose it has conditional probability $1/3$ of being dropped. Given that a packet is not routed through El Paso, suppose it has conditional probability $1/4$ of being dropped.

- (a) Find the probability that a packet is dropped.
- (b) Find the conditional probability that a packet is routed through El Paso given that it is not dropped.

Problem 7. You have two coins, a fair one with probability of heads $\frac{1}{2}$ and an unfair one with probability of heads $\frac{1}{3}$, but otherwise identical. A coin is selected at random and tossed, falling heads up. How likely is it that it is the fair one?

Problem 8. You have three coins in your pocket, two fair ones but the third biased with probability of heads p and tails $1 - p$. One coin selected at random drops to the floor, landing heads up. How likely is it that it is one of the fair coins?

Problem 9. Someone has rolled a fair die twice. You know that one of the rolls turned up a face value of six. What is the probability that the other roll turned up a six as well?

Hint: Not $\frac{1}{6}$.

Problem 10. An article in the British Medical Journal [“Comparison of Treatment of Renal Calculi by Operative Surgery, Percutaneous Nephrolithotomy, and Extracorporeal Shock Wave Lithotripsy” (1986, Vol. 82, pp. 879-892)] provided the following discussion of success rates in kidney stone removals. Open surgery (OS) had a success rate of 78% (273/350) while a newer method, percutaneous nephrolithotomy (PN), had a success rate of 83% (289/350). This newer method looked better, but the results changed when stone diameter was considered. For stones with diameters less than two centimeters, 93% (81/87) of cases of open surgery were successful compared with only 87% (234/270) of cases of PN. For stones greater than or equal to two centimeters, the success rates were 73% (192/263) and 69% (55/80) for open surgery and PN, respectively. Open surgery is better for both stone sizes, but less successful in total. In 1951, E. H. Simpson pointed out this apparent contradiction (known as Simpson’s Paradox) but the hazard still persists today. Explain how open surgery can be better for both stone sizes but worse in total. [Montgomery and Runger, 2010, Q2-115]