

ECS 315: Quiz 1 Solution

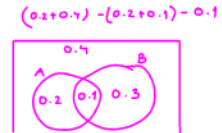
Instructions

1. Separate into groups of no more than three persons.
2. Only one submission is needed for each group. Late submission will not be accepted.
3. **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.
4. **Do not panic.**

Name	ID
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1. Suppose you know that

$$P(A^c) = 0.7, \quad P(B^c) = 0.6, \quad P(A \cap B) = 0.1.$$



- a. Find $P(A)$.

Finite additivity

From $A \cup A^c = \Omega$, we have $P(A) + P(A^c) = P(\Omega)$
↑ disjoint union || ← Axiom P1
1
 $\Rightarrow P(A) = 1 - P(A^c) = 1 - 0.7 = 0.3.$

- b. Find $P(A \cap B^c)$



From $A = (A \cap B^c) \cup (A \cap B)$, we have $P(A) = P(A \cap B^c) + P(A \cap B)$
↑ disjoint union
 $P(A \cap B^c) = P(A) - P(A \cap B)$
 $= 0.3 - 0.1 = 0.2.$

- c. Find $P(A \cup B)$

Use the same reasoning as in (a) to get $P(B) = 1 - P(B^c) = 1 - 0.6 = 0.4$
 In class, we showed that $P(A \cup B) = P(A) + P(B) - P(A \cap B)$.
 So, $P(A \cup B) = 0.3 + 0.4 - 0.1 = 0.6.$

2. When $P(A^c) = 0.6$ and $P(B^c) = 0.5$, can $P(A \cap B) = 0.55$? Please provide your reason.

$$\downarrow \quad \Downarrow \quad P(B) = 1 - P(B^c) = 0.5$$

$$P(A) = 1 - P(A^c) = 0.4$$

In class, we showed that $P(A \cap B) \leq \min \{P(A), P(B)\}$

Here, $\min \{P(A), P(B)\} = 0.4.$

However, $P(A \cap B) = 0.55 > 0.4.$

Therefore, $P(A \cap B) = 0.55$ is not possible.

↑ This is actually easy to see.
 $A \cap B \subset A$ and $A \cap B \subset B.$

Therefore,

$$P(A \cap B) \leq P(A) \text{ and } P(A \cap B) \leq P(B).$$

Quiz 2

Friday, July 19, 2013 11:39 AM

Suppose a RV X has pmf

$$p_X(x) = \begin{cases} \frac{c}{x^2}, & x = -2, -1, 1, 2, 3 \\ 0, & \text{otherwise.} \end{cases}$$

3 pt (a) Find c

1 pt (e) $P[X > 2.5]$

2 pt (b) sketch the pmf

1 pt (f) Plot $P[X \leq x]$

1 pt (c) $P[X = 2]$

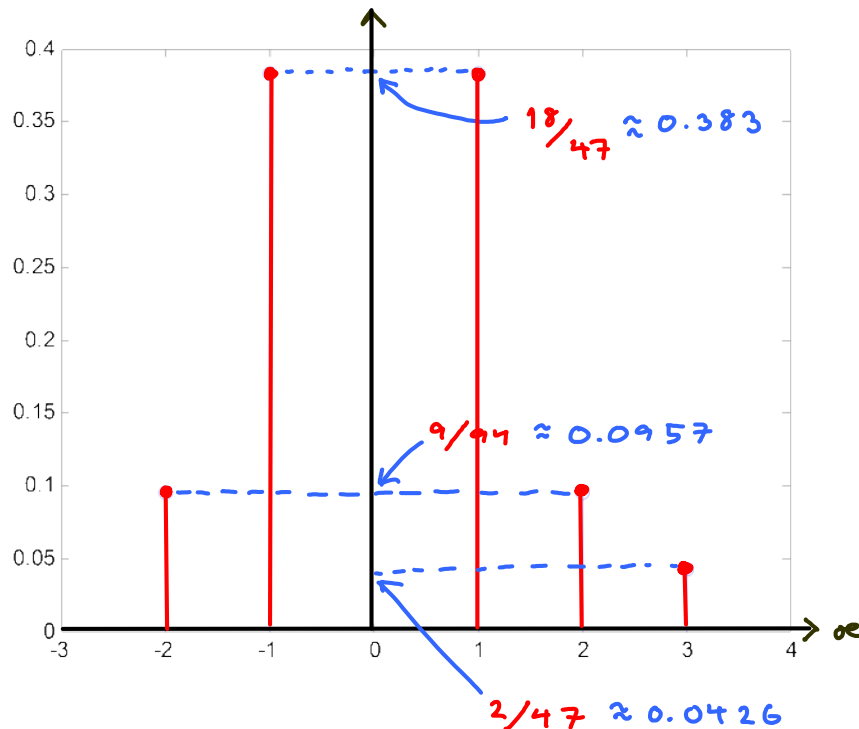
2 pt (d) $P[X \leq 1.5]$

Solutions:

(a) We use the fact that $\sum_x p_X(x) = 1$.

$$\text{So, } \frac{c}{(-2)^2} + \frac{c}{(-1)^2} + \frac{c}{1^2} + \frac{c}{2^2} + \frac{c}{3^2} = 1 \Rightarrow c = \frac{18}{47} \approx 0.383$$

(b) We simply plug-in $c = \frac{18}{47}$ into the given expression for pmf.



$$(c) P[X = 2] = p_X(2) = \frac{9}{94} \approx 0.0957$$

$$(d) P[X \leq 1.5] = P[X = -2] + P[X = -1] + P[X = 1] = \frac{9}{94} + \frac{18}{47} + \frac{18}{47} = \frac{81}{94} \approx 0.8617$$

$$(e) P[X > 2.5] = P[X = 3] = \frac{2}{47} \approx 0.0426$$

(f) $P[X \leq x]$ ← this is the CDF of X .

We add $p_X(\cdot)$ upto $p_X(x)$.

