

**Instructions**

1. Separate into groups of no more than three persons.
2. The group cannot be the same as your former group.
3. Only one submission is needed for each group.
4. **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.
5. **Do not panic.**

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Consider events A, B, C, D defined on a sample space  $\Omega$ .

Suppose

$$P(B) = 1/3, P(C) = 2/3, P(D) = 1/4,$$

$$P(A|B) = 1/5, P(A|C) = 3/5, P(A|D) = 1.$$

(a) Find  $P(A \cap B)$ .

$$P(A \cap B) = P(A|B)P(B) = \frac{1}{5} \times \frac{1}{3} = \frac{1}{15}$$

(b) The collection  $\{B, C, D\}$  can **not** be a partition of  $\Omega$ . Why?

*To be a partition, they must be disjoint and their union must =  $\Omega$ .*

*This implies  $P(B \cup C \cup D)$  must =  $P(\Omega) = 1$ .*

*However, when they are disjoint,  $P(B \cup C \cup D) = P(B) + P(C) + P(D)$*

$$= \frac{1}{3} + \frac{2}{3} + \frac{1}{4} = \frac{5}{4} \neq 1$$

*↑ contradiction*

(c) Suppose  $B = C^c$ .

a. Use the total probability theorem to find  $P(A)$ .

*First, note that because  $B = C^c$ , the collection  $\{B, C\}$  forms a partition of the sample space.*

$$\text{Therefore, } P(A) = P(A|B)P(B) + P(A|C)P(C) = \frac{1}{5} \times \frac{1}{3} + \frac{3}{5} \times \frac{2}{3} = \frac{1}{15} + \frac{6}{15} = \frac{7}{15}$$

b. Find  $P(B|A)$ .

$$P(B|A) = \frac{P(A|B)P(B)}{P(A)} = \frac{\frac{1}{5} \times \frac{1}{3}}{\frac{7}{15}} = \frac{1}{7}$$

*Alternatively, because we already know that  $P(A \cap B) = \frac{1}{15}$  from the first part, we may find  $P(B|A)$  directly from its definition:*

$$P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{1/15}{7/15} = \frac{1}{7} \quad (\text{same as above})$$