ECS 315: Probability and Random Processes	2016/1

HW 6 — Due: Not Due

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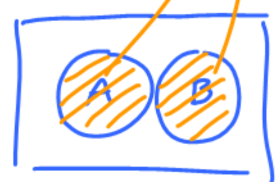
Problem 1. In an experiment, A, B, C, and D are events with probabilities $P(A \cup B) = \frac{5}{8}$, $P(A) = \frac{3}{8}$, $P(C \cap D) = \frac{1}{3}$, and $P(C) = \frac{1}{2}$. Furthermore, A and B are disjoint, while C and D are independent.

$A \perp B$ $\qquad$ $C \perp\!\!\!\perp D$



(a) Find

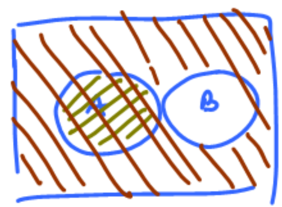
(i) $P(A \cap B) = 0$ $\quad \emptyset$

(ii) $P(B) = \frac{5}{8} - \frac{3}{8} = \frac{2}{8} = \frac{1}{4}$

Alternatively, use $P(A \cup B) = P(A) + P(B) - P(A \cap B)$

(iii) $P(A \cap B^c) = P(A) = 3/8$

Alternatively, $P(A \cap B^c) = P(A) - P(A \cap B)$



(iv) $P(A \cup B^c) = P(B^c) = 1 - 1/4 = 3/4$

Alternatively $P(\overbrace{A \cup B^c}^{Z}) = 1 - P(Z^c) = 1 - \underbrace{P(A^c \cap B)}_{P(B) - P(A \cap B)}$

(b) Are A and B independent? No.

$P(A \cap B) \neq P(A)P(B)$

(c) Find

(i) $P(D)$ $\quad C \perp\!\!\!\perp D \Rightarrow P(C \cap D) = P(C)P(D) \Rightarrow P(D) = 2/3$

$1/3 = 1/2 \times P(D)$

(ii) $P(C \cap D^c)$ $\quad C \perp\!\!\!\perp D \Leftrightarrow C \perp\!\!\!\perp D^c \Leftrightarrow P(C \cap D^c) = P(C)P(D^c)$

$= 1/2 \times (1 - 2/3)$

$= 1/6$

$\parallel$

$P(C) - P(C \cap D) = P(C) - P(C)P(D)$

$$1-P(C\cup D) = 1-\left(P(C)+P(D)-\underbrace{P(C\cap D)}_{P(C)P(D)}\right)$$

(iii) $P(C^c \cap D^c)$

$C \perp\!\!\!\perp D \iff C^c \perp\!\!\!\perp D^c$

$= P(C^c)P(D^c) = (1-\frac{1}{2})(1-\frac{2}{3}) = \frac{1}{2}\times\frac{1}{3} = \frac{1}{6}$

(iv) $P(C|D)$ $= P(C)$

$\uparrow$

$C \perp\!\!\!\perp D$

(v) $P(C \cup D)$

(vi) $P(C \cup D^c)$ $= P(C) + P(D^c) - P(C \cap D^c)$

(d) Are C and D^c independent?

$L^c \perp\!\!\!\perp R^c \iff L \perp\!\!\!\perp R$

Problem 2. Series Circuit: The circuit in Figure 6.1 operates only if there is a path of functional devices from left to right. The probability that each device functions is shown on the graph. Assume that devices fail independently. What is the probability that the circuit operates? [Montgomery and Runger, 2010, Ex. 2-32]

L = event that the left device operates

R = " " right

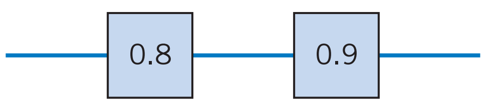


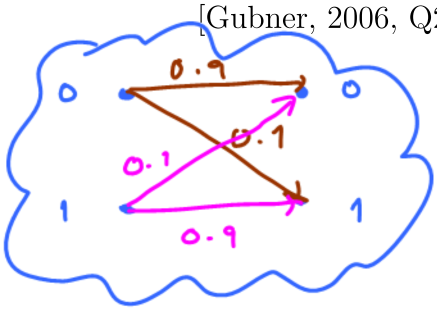
Figure 6.1: Circuit for Problem 2

$P(L\cap R) = P(L)P(R) = 0.8\times 0.9 = 0.72$

Problem 3 (Majority Voting in Digital Communication)**.** A certain binary communication system has a bit-error rate of 0.1; i.e., in transmitting a single bit, the probability of receiving the bit in error is 0.1. To transmit messages, a three-bit repetition code is used. In other words, to send the message 1, a "codeword" 111 is transmitted, and to send the message 0, a "codeword" 000 is transmitted. At the receiver, if two or more 1s are received, the decoder decides that message 1 was sent; otherwise, i.e., if two or more zeros are received, it decides that message 0 was sent.

Assuming bit errors occur independently, find the probability that the decoder puts out the wrong message.

[Gubner, 2006, Q2.62]



$$P(\mathcal{E}) = \binom{3}{2} p^2 (1-p)^1 + \binom{3}{3} p^3 (1-p)^0$$

$$= p^2 (3-2p)$$

$\Omega = \{1, 2, 3, \ldots, 20\}$

Problem 4. Consider a random experiment in which you roll a 20-sided fair dice. We define the following random variables from the outcomes of this experiment:

$$X(\omega) = \omega, \quad Y(\omega) = (\omega - 5)^2, \quad Z(\omega) = |\omega - 5| - 3$$

Evaluate the following probabilities:

(a) $P[\underbrace{X = 5}] = P(\{5\}) = \frac{1}{20}$

$\omega = X(\omega) = 5$

(b) $P[\underbrace{Y = 16}] = P(\{1, 9\}) = \frac{2}{20} = \frac{1}{10}$

$(\omega - 5)^2 = 16 \iff \omega = 1, 9$

(c) $P[\underbrace{Y > 10}] = P(\{1, 9, 10, 11, \ldots, 20\}) = \frac{13}{20}$

$(\omega - 5)^2 > 10 \iff \omega = 1, 9, 10, 11, \ldots, 20$

(d) $P[\underbrace{Z > 10}]$ $= P(\{19,20\}) = \frac{2}{20} = \frac{1}{10}$

$|\omega-5|-3 > 10 \iff \omega = 19, 20$

(e) $P[5 < Z < 10]$

Extra Questions

Here are some optional questions for those who want more practice.

Problem 5. In this question, each experiment has equiprobable outcomes.

(a) Let $\Omega = \{1,2,3,4\}$, $A_1 = \{1,2\}$, $A_2 = \{1,3\}$, $A_3 = \{2,3\}$.

  (i) Determine whether $P(A_i \cap A_j) = P(A_i)P(A_j)$ for all $i \neq j$.

  (ii) Check whether $P(A_1 \cap A_2 \cap A_3) = P(A_1)P(A_2)P(A_3)$.

  (iii) Are A_1, A_2, and A_3 independent?

(b) Let $\Omega = \{1,2,3,4,5,6\}$, $A_1 = \{1,2,3,4\}$, $A_2 = A_3 = \{4,5,6\}$.

  (i) Check whether $P(A_1 \cap A_2 \cap A_3) = P(A_1)P(A_2)P(A_3)$.

(ii) Check whether $P(A_i \cap A_j) = P(A_i)\,P(A_j)$ for all $i \neq j$.

(iii) Are A_1, A_2, and A_3 independent?

Problem 6. A Web ad can be designed from four different colors, three font types, five font sizes, three images, and five text phrases. A specific design is randomly generated by the Web server when you visit the site. Let A denote the event that the design color is red and let B denote the event that the font size is not the smallest one.

(a) Use classical probability to evaluate $P(A)$, $P(B)$ and $P(A \cap B)$. Show that the two events A and B are independent by checking whether $P(A \cap B) = P(A)P(B)$.

(b) Using the values of $P(A)$ and $P(B)$ from the previous part and the fact that $A \perp\!\!\!\perp B$, calculate the following probabilities.

(i) $P(A \cup B)$

(ii) $P(A \cup B^c)$

(iii) $P(A^c \cup B^c)$

[Montgomery and Runger, 2010, Q2-84]

Problem 7. Show that if A and B are independent events, then so are A and B^c, A^c and B, and A^c and B^c.

Problem 8. Anne and Betty go fishing. Find the conditional probability that Anne catches no fish given that at least one of them catches no fish. Assume they catch fish independently and that each has probability $0 < p < 1$ of catching no fish. [Gubner, 2006, Q2.62]

Hint: Let A be the event that Anne catches no fish and B be the event that Betty catches no fish. Observe that the question asks you to evaluate $P(A|(A \cup B))$.

Problem 9. The circuit in Figure 6.2 operates only if there is a path of functional devices from left to right. The probability that each device functions is shown on the graph. Assume that devices fail independently. What is the probability that the circuit operates? [Montgomery and Runger, 2010, Ex. 2-34]

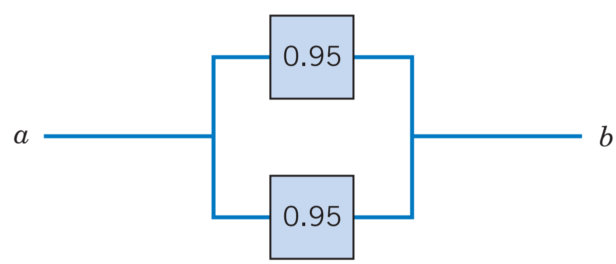


Figure 6.2: Circuit for Problem 9

Problem 10. The circuit in Figure 6.3 operates only if there is a path of functional devices from left to right. The probability that each device functions is shown on the graph. Assume that devices fail independently. What is the probability that the circuit operates? [Montgomery and Runger, 2010, Ex. 2-35]

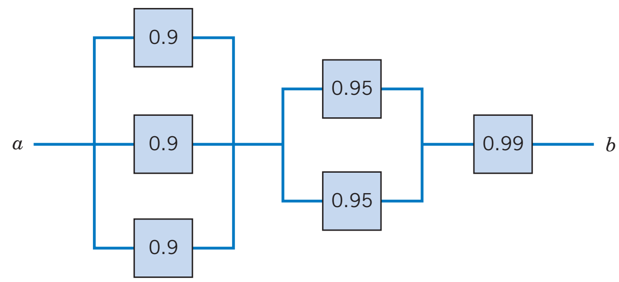


Figure 6.3: Circuit for Problem 10