

ECS 315: Probability and Random Processes**2019/1****HW 6 — Due: Not Due***Lecturer: Prapun Suksompong, Ph.D.***Problem 1.** 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 2 (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]

Problem 3. 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. 2-34]

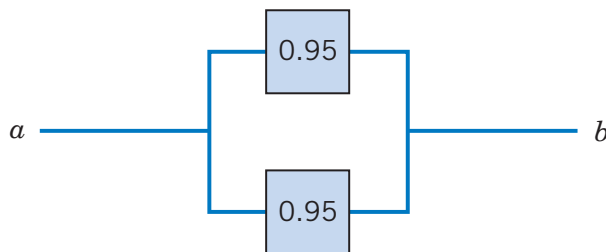


Figure 6.1: Circuit for Problem 3

Problem 4. 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]

Extra Questions

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

Problem 5. 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 6. 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 7. 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. 2-35]

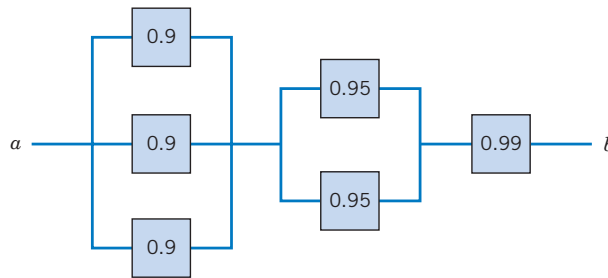


Figure 6.2: Circuit for Problem 7

Problem 8. 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]

Problem 9. Show that

(a) $P(A \cap B \cap C) = P(A) \times P(B|A) \times P(C|A \cap B)$.

(b) $P(B \cap C|A) = P(B|A)P(C|B \cap A)$