EES 315: Probability and Random Processes	2020/1

HW 4 — Due: September 23, 11:59 PM

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Instructions

(a) This assignment has 4 pages.

(b) (1 pt) Two choices for submission:

   (i) Online submission via Google Classroom
   - PDF only. Paper size should be the same as the posted file.
   - Only for those who can directly work on the posted PDF file using devices with pen input.
   - No scanned work, photos, or screen capture.
   - Your file name should start with your 10-digit student ID: "5565242231 315 HW4.pdf"

   (ii) Hardcopy submission: Work and write your answers **directly on a hardcopy of the posted file** (not on another blank sheet of paper).

(c) (1 pt) Write your first name and the last three digits of your student ID in the spaces provided on the upper-right corner of this page.

(d) (8 pt) Try to solve all problems. 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.

(e) Late submission will be heavily penalized.

Problem 1. If A, B, and C are disjoint events with $P(A) = 0.2$, $P(B) = 0.3$ and $P(C) = 0.4$, determine the following probabilities:

(a) $P(A \cup B \cup C)$

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

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

(d) $P((A \cup B) \cap C)$

(e) $P(A^c \cap B^c \cap C^c)$

[Montgomery and Runger, 2010, Q2-75]

Problem 2. 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) $P(A \cap B)$

(f) $P(A|B)$

(g) $P(B|A)$

(h) $P(B|A^c)$

[Montgomery and Runger, 2010, Q2-55]

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) $P(A^c \cap B^c)$

Extra Questions

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

Problem 4.

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

Problem 5. (**Classical Probability and Combinatorics**) Suppose n integers are chosen with replacement (that is, the same integer could be chosen repeatedly) at random from $\{1, 2, 3, \ldots, N\}$. Calculate the probability that the chosen numbers arise according to some non-decreasing sequence.