Review of Probability

0.1. Experiments and Events

1.1. (a) (4-3)/(10-9) = 12/90, (b) 1 - (30/90 + 12/90) = 48/90.

1.2. $\Omega = \{T, E, N, S\}, P(\{T\}) = 1/9, P(\{E\}) = 4/9, P(\{N\}) = 2/9, P(\{S\}) = 2/9.$

1.3. Breaking things down according to the value on the red die the probability is (5+4+3+2+1+0)/36 = 15/36

1.4. (a) (5+6+5)/36, (b) (11+9)/36, (c) (2m-1)/36

1.5. Let A and B denote the victory events for the the two seams. (a) 2/16. The only two outcomes are AAAA and BBBB. (b) 4/32. For A to win in exactly five we must have BAAAA, ABAAA, AABAA, or AAABA. (c) 20/64. For A to win in exactly six B must win exactly 2 of the first 5 games, which can be done in $\binom{9}{2} = 10$ ways and A must win the sixth game. (d) 40/128. For A to win in exactly seven, B must win exactly 3 of the first 6 games, which can be done in $\binom{9}{2} = 20$ ways and A must win the seventh game.

1.6. (a) Using (1.2), $P(C \cup A) = P(A) + P(C) - P(A \cap C) = .5 + .25 - .15 = .7$. (b) Yes since $P(A \cap C) = .15 = .6 \cdot .25 = P(A) \cdot P(C)$.

1.7. (a) What we know is that P(C) = 160/320, P(M) = 170/320, $P(C \cap M) = 100/320$. From this it follows that P(W) = 150/320, $P(C \cap W) = 60/320$, so $P(C^* \cap W) = 90/320$, i.e., 90 women did not go to college. (b) No since

$$P(C)P(M) = \frac{160}{320} \cdot \frac{170}{320} = \frac{85}{320} \neq \frac{100}{320} = P(C \cap M)$$

(e) $P(C|M) = P(C \cap M)/P(M) = 100/170$, (d) $P(M|C) = P(M \cap C)/P(C) = 100/160$.

Essentials Of Stochastic Processes Solution Manual

Richard Bailey

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