

Statistics

Lect #10

Conditional Probability:-

The probability of an experiment in which we restrict the solution space of experiment by providing more information.

For example:-

A die is thrown what is probability that 4 will appear given that even number appear.

→ As we give extra information that the 4 probability find with in event having even number

Since the sample space is from 1 to 6 but we restrict our domain to even number i.e 2, 4, 6.

② If two coins are tossed if one head came what is probability that on second ~~is~~ ~~tossed~~ ~~tail~~ occurred.

So here in both example conditional probability is used as extra information is given.

Mathematically, Probability of event A that B occurs

$$P(A/B) = \frac{P(A \cap B)}{P(B)}$$

∴ Event B should not be impossible event.
For eg. If die is thrown what is probability of zero come?
→ Ans impossible event.

Proof:-

Let $A \subseteq S$ so; $A = A \cap S$

$$P(A) = \frac{n(A)}{n(S)} = \frac{n(A \cap S)}{n(S)}$$

S = Sample space

Let we restrict the domain i.e. Sample space. So in this case Sample space will be B.

So;
$$P(A/B) = \frac{n(A \cap B)}{n(B)}$$

∴ where B is the information i.e. given which restrict the sample space.

Now divide by $n(S)$ both numerator & denominator.

∴ These Probability P_n should satisfy these three axioms.

$$P(A/B) = \frac{n(A \cap B)/n(S)}{n(B)/n(S)}$$

$$P(A/B) = \frac{P(A \cap B)}{P(B)}$$

Similarly;

$$P(B/A) = \frac{P(A \cap B)}{P(A)}$$

∴ $P(A/B)$ can be read as probability of A given B.

Example Multiplication Law:-

if A & B are events from sample space

so,
$$P(A \cap B) = P(A/B) \times P(B)$$

or
$$P(A \cap B) = P(B/A) \times P(A)$$

For three events:-

$$P(A \cap B \cap C) = P(A) P(B/A) P(C/A \cap B)$$

Example # 6.20:-

A box contains 15 items, 4 of which are defective & 11 are good. Two items are selected. What is probability that first is good & second is defective?

Solution:- As here word "&" is used so we use multiplication law;

Since $P(A \cap B) = P(A) P(B/A) \rightarrow \text{①}$

Let A represent event representing good items
& B represent event representing bad (defective) items.

Probability of good item is;

$$P(A) = \frac{n(A)}{n(S)} = \frac{11}{15}$$

$P(B/A)$ is probability of
selecting defective after good is;

$$n(S) = 15$$

$$P(B/A) = \frac{n(B/A)}{n(S)}$$

A_3

$$n(S) = 15$$

But when one
is selected
so $n(S) = 14$.

$\therefore n(B/A) =$ no. of defective items
remaining

$$= \frac{4}{14}$$

$\{ \Rightarrow$

$$P(A \cap B) = \frac{11}{15} \times \frac{4}{14}$$

$$= \frac{44}{210}$$

$$\boxed{P(A \cap B) = 0.16}$$

Ans.

Example #6.12

Two coins are tossed. What is the conditional probability that two heads result, given that there is at least one head.

Solution:- As the sample space is;

$$S = \{HH, HT, TH, TT\}.$$

$$n(S) = 4.$$

$$A = \{HH\}, \quad B = \{HT, TH, HH\}.$$

$$P(A) = \frac{n(A)}{n(S)} = \frac{1}{4}$$

$$P(B) = \frac{n(B)}{n(S)} = \frac{3}{4}$$

$$P(A \cap B) = \frac{n(A \cap B)}{n(S)} = \frac{1}{4}$$

So we

$$P(A/B) = \frac{P(A \cap B)}{P(B)}$$

$$= \frac{1/4}{3/4}$$

$$\boxed{P(A/B) = \frac{1}{3}}$$

Example # 6.18

A man tosses two fair dice. What is conditional probability that the sum of two dice will be 7, given that (i) the sum is odd (ii) the sum is greater than 6 (iii) the two dice has same outcome?

Solution:- As conditional Probability is,

$$P(X/Y) = \frac{P(X \cap Y)}{P(Y)} \quad \text{--- (1)}$$

Let A represent event in which sum is 7.

$$A = \{(1,6), (2,5), (3,4), (4,3), (5,2), (6,1)\}$$

$$n(A) = 6.$$

As two dice are thrown so;

$$n(S) = 6^2 = 36.$$

$$n(S) = 36.$$

$$P(A) = \frac{n(A)}{n(S)} = \frac{6}{36} = \frac{1}{6}.$$

Let B represent an event in which we have number whose sum is odd.

$$B = \{(1,2), (1,4), (1,6), (2,1), (2,3), (2,5), (3,2), (3,4), (3,6), (4,1), (4,3), (4,5), (5,2), (5,4), (5,6), (6,1), (6,2), (6,5)\}$$

$$n(B) = 18.$$

$$P(B) = \frac{n(B)}{n(S)} = \frac{18}{36} = \frac{1}{2}$$

As we know from def of conditional probability.

$$P(A/B) = \frac{P(A \cap B)}{P(B)} \rightarrow \textcircled{1}$$

$$P(A \cap B) = \frac{n(A \cap B)}{n(S)} = \frac{6}{36} = \frac{1}{6}$$

$$\textcircled{1} \Rightarrow P(A/B) = \frac{1/6}{1/2}$$

$$\boxed{P(A/B) = 1/3}$$

Now finding $P(A^c/C) = ?$

$$\text{As } P(A^c/C) = \frac{P(A^c \cap C)}{P(C)}$$

Let C represent an event whose sum is greater than 6.

$$C = \{ (1,6), (2,5), (2,6), (3,4), (3,5), (3,6), (4,3), (4,5) \}$$

$$(4,4), (4,6), (5,2), (5,3), (5,4), (5,5), (5,6), (6,1), (6,4) \\ - (6,6)$$

$$P(C) = \frac{n(C)}{n(S)} = \frac{21}{36} = \frac{7}{12}$$

$$\frac{n(A \cap C)}{n(S)} = P(A \cap C)$$

$$P(A \cap C) = \frac{6}{36} = \frac{1}{6}$$

$$\text{①} \Rightarrow P(A/C) = \frac{P(A \cap C)}{P(C)}$$

$$= \frac{1/6}{7/12}$$

$$\boxed{P(A/C) = \frac{1}{7}}$$

(iii) Let D represent an event which represent same outcomes.

$$D = \{ (1,1), (2,2), (3,3), (4,4), (5,5), (6,6) \}$$

$$n(D) = 6$$

$$P(D) = \frac{n(D)}{n(S)} = \frac{6}{36} = \frac{1}{6}$$

$$P(A \cap D) = \frac{n(A \cap D)}{n(S)} = 0$$

$$P(A \cap D) = 0$$

$$\text{So, } P(A/D) = \frac{0}{1/6}$$

$$\boxed{P(A/D) = 0} \quad \underline{\underline{\text{Ans}}}$$

$\therefore A \cap D = \phi$

so mutually exclusive so

$P(A/D)$ is zero.

Example #6.19

What is the probability that randomly selected poker hands contain exactly 3 aces, given that it contains at least 2 aces.

Solution:- As 5 cards (poker hand contain 5 cards) are selected randomly where order is not important so we used combination.

$$\text{so; } n(s) = {}^{52}C_5 = \frac{52!}{5!(52-5)!}$$

$$n(s) = 2598960$$

let A ^{be} event which represent 3 aces.

$$\text{so; } n(A) = {}^4C_3 \times {}^{48}C_2$$

$\therefore$ As we have 4 aces in which we have to select 3. But total cards i.e. to be selected is 5 so remaining cards are 48 in which we have to select 2 to fulfill the demand.
 $\rightarrow$ Not requirement of order so used combination.

$$n(A) =$$

let B represent an event which contain at least 2 aces.

$$n(B) = 2As \& 3Os \text{ or } 3As \& 2Os \text{ or } 4As \& 1Os.$$

$$= {}^4C_2 \times {}^{48}C_3 + {}^4C_3 \times {}^{48}C_2 + {}^4C_4 \times {}^{48}C_1$$

∴ Since we have
4 As so move
till 4 As.

$$n(B) =$$

Since we know that:

$$P(A/B) = \frac{P(A \cap B)}{P(B)} \longrightarrow \textcircled{A}$$

$$P(B) = \frac{n(B)}{n(S)} = \frac{{}^4C_2 \times {}^{48}C_3 + {}^4C_3 \times {}^{48}C_2 + {}^4C_4 \times {}^{48}C_1}{2598960}$$

$$P(A \cap B) = \frac{n(A \cap B)}{n(S)} \longrightarrow \textcircled{B}$$

$$\text{Since } A \cap B = A$$

bcoz at least two aces come in
definition of 3 aces which event A.

$$\text{So, } n(A \cap B) = n(A)$$

$$P(A \cap B) = \frac{n(A \cap B)}{n(S)} = \frac{n(A)}{n(S)} = \frac{{}^4C_3 \times {}^{48}C_2}{2598960}$$

Put values in $\textcircled{A}$.

$$P(A/B) = \frac{\left(\frac{{}^4C_3 \times {}^{48}C_2}{2598960} \right)}{\frac{{}^4C_2 \times {}^{48}C_3 + {}^4C_3 \times {}^{48}C_2 + {}^4C_4 \times {}^{48}C_1}{2598960}}$$

$$= \frac{{}^4C_3 \times {}^{48}C_2}{{}^4C_2 \times {}^{48}C_3 + {}^4C_3 \times {}^{48}C_2 + {}^4C_4 \times {}^{48}C_1} = \frac{4512}{1081336} = 0.0416$$

$$P(A/B) = 0.0416 \quad \text{Ans}$$

Example 6.21:-

Two cards are dealt from a pack of ordinary playing cards. Find the probability that second card dealt is heart?

Solution:- As two cards are dealt from a pack of cards.

so possibilities are - that first card is heart & second card is also heart.
or first card is not heart & second is heart.

Let H_1 represent event which represent first card is heart.

while H_2 also represent that second card is heart.
or can be heart.

$H_1 \rightarrow$ First Card.

$H_2 \rightarrow$ Second Card.

$\Rightarrow$ As for second card

$$P(H_2) = \underline{P(H_1 \cap H_2)} + \underline{P(\bar{H}_1 \cap H_2)} \rightarrow \textcircled{A}$$

As we have two possibilities that

① first is heart & second is also heart.

② first is not heart & second is heart.

$$= P(H_2) P(H_1/H_2) + P(\bar{H}_1) \cdot P(H_2/\bar{H}_1)$$

$$= \frac{13}{52} \cdot \frac{12}{51} + \frac{39}{52} \cdot \frac{13}{51}$$

$$= \frac{1}{17} + \frac{13}{68} = \frac{17}{68}$$

$$\boxed{P(H_2) = \frac{1}{4} \text{ Ans}}_2$$

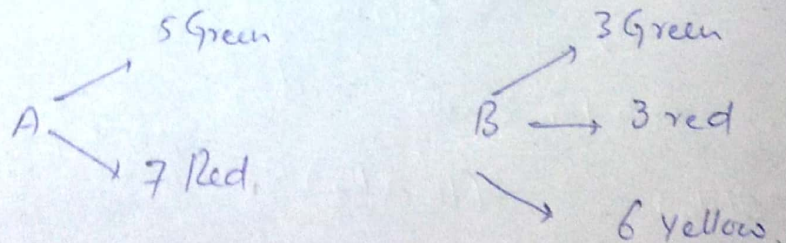
Example # 6.22:-

Box A contains 5 green & 7 red balls.

Box B contains 3 green, 3 red & 6 yellow balls.

A box is selected at random and a ball is drawn at random from it. What is probability that first ball is green?

Solution:-



As we have two boxes so first we have to select one box randomly & then find probability of green ball.

So we have two possibilities i.e.

$$P(G) = P(A \cap G) + P(B \cap G) \rightarrow \textcircled{1}$$

Possibilities:-

- i. Probability of Green ball in box A.
- ii. Probability of " " " " B.

Using multiplication law.

$$P(G) = P(A) P(G/A) + P(B) P(G/B)$$

$P(A)$ represent probability of box A.
 $P(G/A)$ represent probability of green ball in box A.
& vice versa for $P(B)$ & $P(G/B)$.

$$= \frac{1}{2} \times \frac{5}{12} + \frac{1}{2} \times \frac{3}{12}$$

$$P(G) = \frac{5}{24} + \frac{3}{24} = \frac{8}{24} = \frac{1}{3}$$

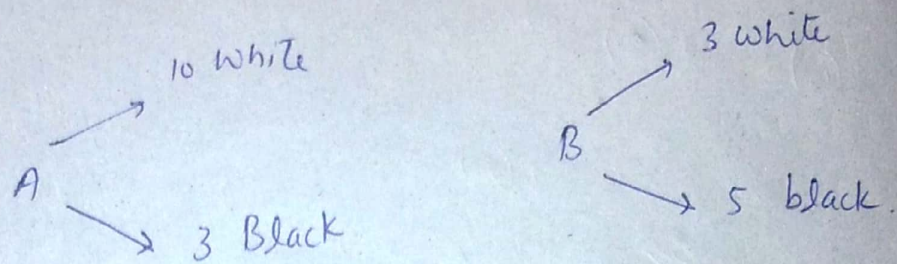
$$\boxed{P(G) = \frac{1}{3}}$$

or
 $\boxed{P(G) = 0.33}$ Ans

Example #6.23

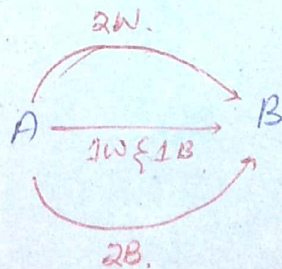
An urn contains 10 white & 3 black balls.
Another urn contains 3 white & 5 black balls.
Two balls are transferred from first urn & placed
in second urn & then one ball is taken from
the latter. What is probability that is white
ball?

Solution:- As we have two urns.



Now as given that two balls are transferred
from urn A to B.

So there are three possibilities as shown.



Let A represent event that 2 balls are
transferred to B from A.

So; $A_1 = 2 \text{ white balls}$

$$n(A_1) = {}^{10}C_2$$

= As any two white
balls so, used
combination.

$$n(S) = {}^{13}C_2$$

$$\text{So, } P(A_1) = \frac{{}^{10}C_1}{{}^{13}C_2} = \frac{10! / 2! (10-2)!}{13! / 2! (10-3)!}$$

$$\boxed{P(A_1) = \frac{45}{78}}$$

$A_2: 1W \& 1B.$

$$n(A_2) = {}^{10}C_1 \times {}^3C_1$$

$$P(A_2) = \frac{{}^{10}C_1 \times {}^3C_1}{{}^{13}C_2} = \frac{\frac{10!}{1! (10-1)!} \times \frac{3!}{1! (3-2)!}}{\frac{13!}{2! (13-2)!}}$$

$$\boxed{P(A_2) = \frac{30}{78}}$$

$A_3: 2B.$

$$n(A_3) = {}^3C_2$$

$$P(A_3) = \frac{n(A_3)}{n(S)} = \frac{{}^3C_2}{{}^{13}C_2}$$

$$= \frac{3! / 2! (3-2)!}{13! / 2! (13-2)!} = \frac{3}{78}$$

Now Probability of white ball is;

$$P(W) = P(A_1 \cap W) + P(A_2 \cap W) + P(A_3 \cap W)$$

Use multiplication law,

$$= P(A_1) P(W/A_1) + P(A_2) P(W/A_2) + P(A_3) P(W/A_3).$$

$$= \frac{45}{78} \cdot \frac{5}{10} + \frac{30}{78} \cdot \frac{4}{10} + \frac{3}{78} \cdot \frac{3}{10}.$$

$$P(W) = \frac{15}{52} + \frac{2}{13} + \frac{3}{260}$$

$$= \frac{59}{130}.$$

$$\boxed{P(W) = 0.4538}$$

$$\therefore P(W/A_1)$$

= Probability of white balls in B_1 after transfer of two balls in B_1 .

$$\therefore P(W/A_2)$$

= Probability of white ball in B_2 .

Example #6.24

A card is drawn at random from deck of ordinary playing card. What is the probability that it is a diamond, a face card or king?

Solution:- As we have 3 events {there used or.

So,

$$P(A \cup B \cup C) = P(A) + P(B) + P(C) - P(A \cap B) - P(B \cap C) - P(A \cap C) + P(A \cap B \cap C)$$

↳ ①.

Let A represent event which contain diamond.

$$P(A) = \frac{n(A)}{n(S)} = \frac{13}{52}$$

$$\therefore n(S) = 52$$

B represent event which contain face card.

$$P(B) = \frac{n(B)}{n(S)} = \frac{12}{52}$$

C represent event which contain King.

$$P(C) = \frac{n(C)}{n(S)} = \frac{4}{52}$$

$$P(A \cap B) = \frac{n(A \cap B)}{n(S)} = \frac{3}{52}$$

$$P(A \cap C) = \frac{n(A \cap C)}{n(S)} = \frac{1}{52}$$

$$P(B \cap C) = \frac{n(B \cap C)}{n(S)} = \frac{4}{52}$$

$$P(A \cap B \cap C) = \frac{1}{52} = \frac{n(A \cap B \cap C)}{n(S)}$$

By putting values;

$$P(A \cup B \cup C) = \frac{13}{52} + \frac{12}{52} + \frac{4}{52} - \frac{3}{52} - \frac{1}{52} - \frac{4}{52} + \frac{1}{52}$$

$$= \frac{13+12+4-3-1-4+1}{52}$$

$$= \frac{22}{52} = 0.423 \quad \text{Ans}$$

Example # 6.25

Three urns of the same appearance are given as follows.

Urn A contains 5 red & 7 white balls

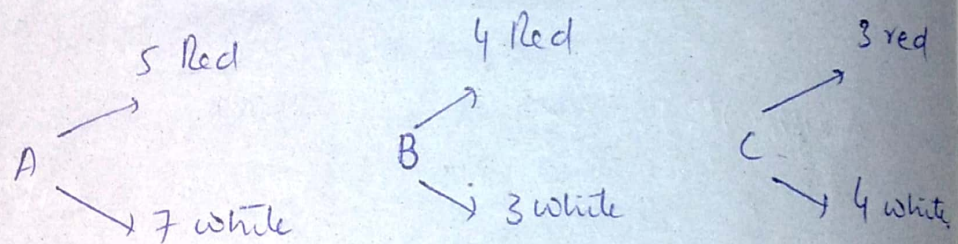
Urn B contains 4 red & 3 white balls.

Urn C contains 3 red & 4 white balls.

An urn is selected at random & the ball is drawn from urn.

- i. What is probability that ball drawn is red?
- ii. If the ball is drawn is red, what is probability that it came from A (urn).

Solution:-



(i)

$$P(R) = P(A \cap R) + P(B \cap R) + P(C \cap R)$$

Use multiplication law.

$$P(R) = P(A) \cdot P(R/A) + P(B) \cdot P(R/B) + P(C) \cdot P(R/C).$$

$\therefore$ $P(A)$ represent Probability of box selection.

$P(R/A)$ represent probability of selecting red ball

(iii) Find $P(A \cap B)$ & $P(B)$ in urn A.

so;

$$P(R) = \frac{1}{3} \cdot \frac{5}{12} + \frac{1}{3} \cdot \frac{4}{7} + \frac{1}{3} \cdot \frac{3}{7}$$

$$= \frac{119}{252} = 0.4722$$

(ii) We need probability of urn A is selected, such that red ball is drawn.

so; $P(A/R) = ?$

Since we know;

$$P(A/R) = \frac{P(A) \cdot P(A \cap R)}{P(R)} \rightarrow \text{①}$$

$P(A \cap R)$ = Probability that urn A is selected & red ball is drawn.

$$= \frac{1}{3} \times \frac{5}{12} = \frac{5}{36}$$

$$P(R) = 0.4722$$

① $\Rightarrow P(A/R) = \frac{5/36}{0.4722}$

$P(A/R) = 0.294$	<u>Ans</u>
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Independent Event:-

If the occurrence of one event is not affecting occurrence of other event, they will be independent.

For example head & tail head effect occurrence of tail so they are dependent event.

→ In class if we have two events A & B
i.e. A represent no. of student who fail & B represent who will pass.

As they both not depend on each other so A & B are Independent event.

$$P(A/B) = P(A)$$

$$P(B/A) = P(B)$$

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

If A & B are Independent.

Example # 6.26:-

Two events A & B are such that
 $P(A) = 1/4$, $P(A/B) = 1/2$ & $P(B/A) = 2/3$.

- i. Are A & B Independent events?
- ii. Are A & B mutually exclusive event?

(iii) Find $P(A \cap B)$ & $P(B)$.

Solution:-

(i) Are A & B are Independent = ?

For Independent the following condition should be satisfied:

$$P(A/B) = P(A)$$

$$\text{Since } P(A/B) = 1/2 \quad \& \quad P(A) = 1/4$$

$$\text{Since } 1/2 \neq 1/4$$

So They are not Independent event.

(ii) Are A & B mutually exclusive?

For mutually exclusive.

$$P(A/B) = 0$$

$$\text{But here } P(A/B) = 1/2$$

So not mutually exclusive.

As

$$P(A/B) = \frac{P(A \cap B)}{P(B)}$$

20.

(iii) $P(A \cap B) = ?$

$$P(A \cap B) = P(A) \cdot P(B/A)$$

$$= 1/4 \cdot (2/3) = 2/6 = 1/3$$

$$P(B) = ? \quad \text{As, } P(A \cap B) = P(B) \cdot P(A/B)$$
$$= \frac{P(A \cap B)}{P(A/B)} = \frac{1/6}{1/2}$$

$$\boxed{P(B) = 1/3}$$

Example #6 - 27 :-

Two fair dice, one red & one green, are thrown. Let A denote the event that red die shows an even number & B , the event that the green die shows a 5 or 6. Show that A & B are Independent.

Sol:- To prove two events to be Independent.

$$P(A \cap B) = P(A)P(B) \rightarrow \text{①}$$

Let A represent event that red die shows even number.

$$A = \{(1,3), (1,5), (1,1), (2,2), (2,4), (2,6), (3,1), (3,3), (3,5), (4,2), (4,4), (4,6), (5,1), (5,3), (5,5), (6,2), (6,4), (6,6)\}$$

$$n(A) = 18$$

But as two dice are thrown so;

$$n(S) = 6^2 = 36$$

$$P(A) = \frac{n(A)}{n(S)} = \frac{18}{36} \Rightarrow P(A) = \frac{1}{2}$$

Let B represent an event that green die shows a 5 or 6.

$$B = \{(5,1), (5,2), (5,3), (5,4), (5,6), (6,1), (6,2), (6,3), (6,4), (6,5), (6,6)\}$$
$$n(B) = 12$$

$$P(B) = \frac{n(B)}{n(S)}$$

$$= \frac{12}{36} = \frac{1}{3}$$

$$P(A \cap B) = 6$$

$$P(A \cap B) = \frac{6}{36} = \frac{1}{6}$$

So,

$$\text{eg } (1) \Rightarrow P(A \cap B) = P(A)P(B)$$

∴ Independent above eqn will satisfy.

$$\frac{1}{6} = \frac{1}{2} \cdot \left(\frac{1}{3}\right)$$

$$\boxed{\frac{1}{6} = \frac{1}{6}}$$

∴ A & B are Independent event.

$$\text{eg } P(A/B) = \frac{P(A \cap B)}{P(B)} = \frac{\frac{1}{6}}{\frac{1}{3}} = \frac{1}{2} = P(A)$$

$$P(B/A) = \frac{P(A \cap B)}{P(A)} = \frac{\frac{1}{6}}{\frac{1}{2}} = \frac{1}{3} = P(B)$$

∴ A & B are Independent event (proved)

Example #6.28

Let A be the event that family has children of both sexes $A \subseteq B$ be the event that family has at most one boy. If a family is known to have (i) Three children, then show that $A \subseteq B$ are Independent events, (ii) Four children, then show $A \subseteq B$ are dependant.

Solution:- ① Three children.

As we have two possible outcomes so,

$$n(S) = 2^3 = 8. \quad n(S) = \{BBB, BBG, BGB, GGB, GGB, GBG, GBB, BGG\}.$$

Let A represent event contain both sexes children.

$$A = \{BBG, BGB, GGB, GBG, GBB, BGG\}.$$

$$n(A) = 6.$$

Let B represent event contain at most one boy.

$$B = \{BGG, GGB, GBG, GGG\}.$$

$$n(B) = 4.$$

As for $A \subseteq B$ to be Independent;

$$P(A \cap B) = P(A) \cdot P(B) \rightarrow \textcircled{A}$$

$$\text{So, } P(A) = \frac{n(A)}{n(S)} = \frac{6}{8} = \frac{3}{4}.$$

$$P(B) = \frac{n(B)}{n(S)} = \frac{4}{8} = \frac{1}{2}.$$

$$= 1 - P(A \cup B) \quad \therefore \text{Complement law}$$

$$= 1 - [P(A) + P(B) - P(A \cap B)] \quad \therefore \text{Addition law}$$

$$= 1 - P(A) - P(B) + P(A \cap B)$$

As Independent So, $P(A \cap B) = P(A)P(B)$

$$= 1 - P(A) - P(B) + P(A)P(B)$$

$$= \cancel{1 - P(A) - P(B)}$$

$$= 1(1 - P(A)) - P(B)(1 - P(A))$$

$$= (1 - P(A))(1 - P(B))$$

$$= P(\bar{A}) \cdot P(\bar{B})$$

(Proved!)

Example # 6.29:-

Two Cards are drawn from well shuffled ordinary deck of 52 cards Find the probability that both aces if the first card is
i. replaced (ii) Without replaced.

Solution:- As it is the case of Independent bcz selection of ace is Independent on selection of other aces.

So,

$$P(A \cap B) = P(A) P(B) = \frac{n(A)}{n(S)} \cdot \frac{n(B)}{n(S)}$$

$$= \frac{4}{52} \cdot \frac{4}{52} = \frac{1}{(13)^2}$$

$$= \frac{16}{(52)^2} = \frac{1}{169}$$

As we have
4 aces in
deck of 52
cards.

so;

$$n(A) = 4.$$

(ii) Without replaced:-

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

$$= \frac{n(A)}{n(S)} \cdot \frac{n(B)}{n(S)}$$

$$= \frac{4}{52} \cdot \frac{3}{51} = \frac{1}{221} = P(A \cap B)$$

$$\boxed{P(A \cap B) = \frac{1}{221}} \text{ Ans.}$$

Example # 6.30:-

A pair of fair dice are thrown
twice. What is probability of getting total of 5?

Example 6.31

Probability that the man will be alive in 25 years is $\frac{3}{5}$ & the probability of his wife will be alive is $\frac{2}{3}$. Find the probability that (i) both will be alive (ii) Only the man will be alive (iii) Only the wife will be alive (iv) At least one will be alive (v) neither will be alive in 25 years.

Solution:- As the events are Independent.

Let A event represent Probability of man.

B event represent probability of wife.

(i) Both will be alive.

$$P(A \cap B) = P(A) \cdot P(B) \quad \text{As Independent}$$

$$= \frac{3}{5} \cdot \frac{2}{3} \Rightarrow \boxed{\frac{2}{5} = P(A \cap B)}$$

(ii) Only man will be alive. we need.

$$P(A \cap \bar{B}) = P(A) \cdot P(\bar{B})$$

$$= P(A) \cdot (1 - P(B))$$

$$= \frac{3}{5} \left(1 - \frac{2}{3}\right) \Rightarrow \frac{3}{5} \left(\frac{3-2}{3}\right)$$

$$= \frac{3}{5} \left(\frac{1}{3}\right)$$

$$\boxed{P(A \cap \bar{B}) = \frac{1}{5}}$$

$$n(A \cap B) = 3$$

$$P(A \cap B) = \frac{n(A \cap B)}{n(S)} = \frac{3}{8}$$

$$P(A) =$$

$$\frac{3}{8} = \frac{3}{4} \times \frac{1}{2}$$

$$\boxed{\frac{3}{8} = \frac{3}{4} \times \frac{1}{2}} \quad \boxed{\text{Proved!}}$$

So A & B are Independent events.

(ii) Four children:-

If four children so,

$$S = \{BBBB, BBBG, BBGG, BBGB, BGGG, BGGB, GBBB, GGGB, GGGB, GGGB, BGGB, GBBB, GGGB, BBGG, GBGB\}$$

$$n(S) = 2^4 = 16$$

Let A event represent both sexes.

$$A = \{BBBG, BBGB, BGBB, GBBB, GGGB, GGGB, GBGB, BBGG, BGGB, GBBB, BGGB, GBBB, GGGB, BBGG, GBGB\}$$

$$n(A) = 14$$

Let B event represent at most one boy.

$$B = \{bggg, gbgg, ggbg, gsgb, gsgg\}$$

$$n(B) = 5$$

As A & B are dependant if satisfy the following equation.

$$P(A \cap B) \neq P(A)P(B) \rightarrow (1)$$

$$L.H.S = P(A \cap B)$$

$$= \frac{n(A \cap B)}{n(S)}$$

$$= \frac{4}{16} = \frac{1}{4}$$

$$R.H.S = P(A) \cdot P(B)$$

$$P(A) = \frac{n(A)}{n(S)} = \frac{14}{16} = \frac{7}{8}$$

$$P(B) = \frac{5}{16}$$

$$\text{So, } = P(A) \cdot P(B)$$

$$= \frac{7}{8} \cdot \frac{5}{16}$$

$$= \frac{35}{128}$$

$$\text{As } \frac{1}{4} \neq \frac{35}{128} \therefore L.H.S \neq R.H.S$$

So A & B are dependant events.

Theorems:-

Theorem 6.8

If $A \in B$ are Independent event proved that
 $P(A \cap B) = P(A) P(B)$

Proved:- As $P(A \cap B) = P(A) P(B)$

Consider L.H.S.

$$P(A \cap B) = P(B) P(A/B)$$

As for Independent event $P(A/B) = P(A)$

So,

$$\boxed{P(A \cap B) = P(B) P(A)} \quad (\text{proved})$$

Theorem 6.9

If $A \in B$ are Independent events in sample space S Then proved

i. $\bar{A}, B$ are Independent (ii) $A, \bar{B}$ are Independent.

(iii) $\bar{A} \in \bar{B}$ are Independent.

Solution:- Prove

For $\bar{A} \in B$ to be Independent;

$$P(\bar{A} \cap B) = P(\bar{A}) \cdot P(B) \rightarrow \textcircled{A}$$

L.H.S = $P(\bar{A} \cap B)$

As;

$$P(\bar{A} \cap B) = P(B) - P(A \cap B) \quad (\text{we proved this in 2nd lect.})$$

$$= P(B) - P(A) P(B)$$

$$= (1 - P(A)) P(B)$$

$$\therefore (1 - P(A)) = P(\bar{A})$$

$$= P(\bar{A}) P(B)$$

(Proved)

(ii) A & $\bar{B}$ are Independent.

Proof:- we have to prove.

$$P(A \cap \bar{B}) = P(A) P(\bar{B}) \rightarrow (B)$$

$$\text{L.H.S} = P(A \cap \bar{B})$$

$$\text{Since } P(A \cap \bar{B}) = P(A) - P(A \cap B)$$

$$= P(A) - P(A) \cdot P(B)$$

$$= P(A) (1 - P(B))$$

$$\therefore P(\bar{B}) = 1 - P(B)$$

$$\text{L.H.S} = P(A) \cdot P(\bar{B})$$

$$\text{L.H.S} = \text{R.H.S.} \quad (\text{Proved})$$

(iii) $P(\bar{A} \cap \bar{B})$. i.e. to show $\bar{A}$ & $\bar{B}$ are Independent.

Proof:- For $\bar{A}$ & $\bar{B}$ to be Independent

$$P(\bar{A} \cap \bar{B}) = P(\bar{A}) \cdot P(\bar{B})$$

$$\text{L.H.S} = P(\bar{A} \cap \bar{B})$$

$$P(\bar{A} \cap \bar{B}) = P(\overline{A \cup B})$$

$\therefore$ De Morgan's theorem.

(iii) Only his wife will be alive.

we need $P(\bar{A} \cap B)$.

$$\text{Since } P(\bar{A} \cap B) = P(\bar{A}) \cdot P(B)$$

$$= (1 - P(A)) P(B)$$

$$= (1 - 3/5) (2/3)$$

$$= \left(\frac{5-3}{5} \right) \left(\frac{2}{3} \right) = \left(\frac{2}{5} \right) \left(\frac{2}{3} \right)$$

$$\boxed{P(\bar{A} \cap B) = 4/15}$$

iv) At least one will alive

we need $P(A \cup B)$.

$$\text{Since } P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$\text{But } P(A \cap B) = P(A) P(B)$$

As Independent

$$\text{So, } P(A \cup B) = P(A) + P(B) - P(A) P(B)$$

$$= 3/5 + 2/3 - 3/5 \left(\frac{2}{3} \right) = 3/5 + \frac{2}{3} - 2/5$$

$$= \frac{9+10-6}{15} \Rightarrow \boxed{13/15 = P(A \cup B)}$$

(v) Neither will be alive.

$$P(\bar{A} \cap \bar{B}) = P(\bar{A}) P(\bar{B})$$

$$= (1 - P(A)) (1 - P(B))$$

$$= (1 - 3/5) (1 - 2/3) = \left(\frac{5-3}{5} \right) \left(\frac{3-2}{3} \right)$$

$$\boxed{P(\bar{A} \cap \bar{B}) = 2/15} \text{ Ans}$$

Bayes's Theorem :-

It says.

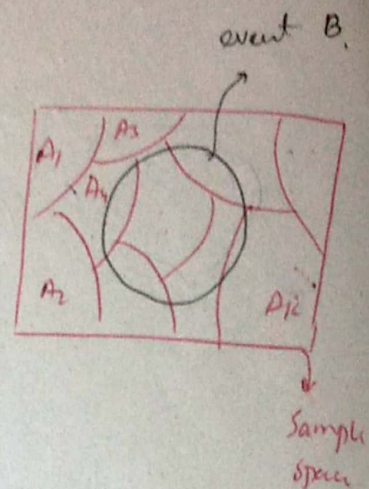
"If we have k mutually exhaustive events

Then

we can write as;

$$S = \bigcup_{i=1}^k A_i.$$

As A_i events are mutually exclusive & represent given sample space



$$A_i \cap A_j = \phi \quad i \neq j.$$

Let consider another event B . So to find what is probability of B that it either it comes from A_1 , A_2 or any A_i can be calculated using Bayes's Theorem.

$$P(A_i/B) = \frac{P(A_i)P(B/A_i)}{\sum_{i=1}^k P(A_i)P(B/A_i)}$$

Proof :-

As we can write;

$$B = B \cap S.$$

$$\text{But } S = \bigcup_{i=1}^k A_i.$$

$$\text{So, } B = B \cap \left(\bigcup_{i=1}^k A_i \right).$$

$$B = B \cap (A_1 \cup A_2 \cup A_3 \cup \dots \cup A_k).$$

$$= (B \cap A_1) \cup (B \cap A_2) \cup (B \cap A_3) \dots \cup (B \cap A_k)$$

$$B = \bigcup_{i=1}^k (B \cap A_i)$$

Apply probability

$$P(B) = \sum_{i=1}^k P(B \cap A_i)$$

Using multiplication rule

$$P(B) = \sum_{i=1}^k P(A_i) P(B/A_i) \rightarrow \textcircled{A}$$

As,

$$P(A_i/B) = \frac{P(A_i \cap B)}{P(B)}$$

$$P(A_i/B) = \frac{\cancel{P(B)} P(A_i) P(B/A_i)}{P(B)} \rightarrow \textcircled{B}$$

By putting in $\textcircled{B} \rightarrow$ Put $\textcircled{A}$ in $\textcircled{B}$

$$P(A_i/B) = \frac{P(A_i) P(B/A_i)}{\sum_{i=1}^k P(A_i) P(B/A_i)}$$

(Proved)

Example #6.34:-

In a bolt factor machine A, B & C manufacture 25, 35 & 40% of total output respectively. Of their output 5, 4, 2% respectively are defective bolts. A bolt is selected & found to be defective. What is probability that bolt came from machine A? B? C?

Solution:-

$$P(A) = 0.25$$
$$P(B) = 0.35$$
$$P(C) = 0.4$$

The Bayes theorem is used when sum of probability are 1 for e.g. $0.25 + 0.35 + 0.4 = 1$

That is events are mutually exclusive.

Bolts (defective) made by machine A.

$$P(D/A) = 0.05, \quad P(D/B) = 0.04, \quad P(D/C) = 0.02$$

So probability of bolts came from machine A.

$$P(A/D) = \frac{P(A) P(D/A)}{P(A) P(D/A) + P(B) P(D/B) + P(C) P(D/C)}$$

$$P(A/D) = \frac{0.25 \times 0.05}{0.25 \times 0.05 + 0.35 \times 0.04 + 0.4 \times 0.02}$$

$$= \frac{0.0125}{0.0345}$$

$$P(A/D) = 0.362$$

$$P(B/D) = \frac{P(B) \cdot P(D/B)}{P(A) \cdot P(D/A) + P(B) \cdot P(D/B) + P(C) \cdot P(D/C)}$$

$$= \frac{0.35 \times 0.04}{0.25 \times 0.05 + 0.35 \times 0.04 + 0.4 \times 0.02}$$

$$P(B/D) = 0.406$$

$$P(C/D) = \frac{P(C) \cdot P(D/C)}{P(A) \cdot P(D/A) + P(B) \cdot P(D/B) + P(C) \cdot P(D/C)}$$

$$= \frac{0.4 \times 0.02}{0.25 \times 0.05 + 0.35 \times 0.04 + 0.4 \times 0.02}$$

$$P(C/D) = 0.232$$

Ans
2

Example # 6.35

An urn contains four balls which are known to be either (i) All white or (ii) two white & two black. A ball is drawn at random and is found to be white. What is probability that the balls are white.

Sol. - let A be the event all are white & B be the event that 2 white & two black.

white 4
2W
2B

$P(A) = P(B) = \frac{1}{2}$ as both have same chances of selection.

let C is event that ball drawn is white.

So,

$$P(A/C) = \frac{P(A) P(C/A)}{P(A) P(C/A) + P(B) P(C/B)}$$

$$= \frac{\frac{1}{2} \left(\frac{{}^4C_1}{{}^4C_1} \right)}{\frac{1}{2} \left(\frac{{}^4C_1}{{}^4C_1} \right) + \frac{1}{2} \left(\frac{{}^2C_1}{{}^2C_1} \right)}$$

$$= \frac{\frac{1}{2} (1)}{\frac{1}{2} (1) + \frac{1}{2} (1)} = \frac{1}{2} \times \frac{1}{2} = \frac{2}{3} = P(A/C)$$

$$P(B/C) = \frac{P(B) P(C/B)}{P(A) P(C/A) + P(B) P(C/B)} = \frac{\frac{1}{2} \left(\frac{1}{2} \right)}{\frac{1}{2} (1) + \frac{1}{2} (1)}$$

$$P(B/C) = \frac{1}{3}$$

As $P(A/C)$ is more so balls are taken from 4 white balls.