

مذبح اُجابہ

نائب

ترم اول

2015-2016

Question 11

a) A, B are two independent events:
 L.H.S = $P(A^c \cap B^c) = P((A \cup B)^c)$ (De Morgan law)
 $= 1 - P(A \cup B)$ But $P(A \cup B) = P(A) + P(B) - P(A \cap B)$
 $= 1 - [P(A) + P(B) - P(A \cap B)]$
 $= 1 - P(A) - P(B) + P(A \cap B)$

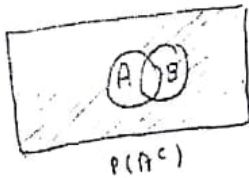
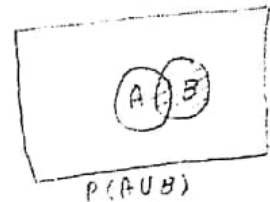
They are independent events: $P(A \cap B) = P(A) \cdot P(B)$
 \therefore L.H.S = $1 - P(A) - P(B) + P(A)P(B)$
 $= (1 - P(A))(1 - P(B))$
 $= P(A^c) \cdot P(B^c)$

b) $P(A) = \frac{3}{8}$

$P(B) = \frac{1}{2}$

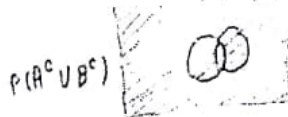
$P(A \cap B) = \frac{1}{4}$

i) $P(A \cup B) = P(A) + P(B) - P(A \cap B)$
 $= \frac{3}{8} + \frac{1}{2} - \frac{1}{4} = \frac{5}{8}$



ii) $P(A^c) = 1 - P(A)$
 $= 1 - \frac{3}{8} = \frac{5}{8}$

iii) $P(A^c \cup B^c) = P((A \cap B)^c)$ De Morgan law
 $= 1 - P(A \cap B)$
 $= 1 - \frac{1}{4} = \frac{3}{4}$



c) Expected value μ , Variance σ^2 , standard deviation σ

x_i	$P(x_i)$	x_i^2	$x_i P(x_i)$	$x_i^2 P(x_i)$
-1	0,3	1	-0,3	0,3
0	0,1	0	0	0
1	0,1	1	0,1	0,1
2	0,3	4	0,6	1,2
3	0,2	9	0,6	1,8
Σ			1	3,4

$E(x) = \sum_{i=1}^3 x_i P(x_i) = 1 = \mu$

$E(x^2) = \sum_{i=1}^3 x_i^2 P(x_i) = 3,4$

Variance = $E(x^2) - \mu^2 = 3,4 - 1 = 2,4 = \sigma^2$

Standard deviation = $\sigma = \sqrt{\sigma^2} = 1,5491$

Question [2]

a) probability Function :
 $P: \Omega(S) \rightarrow R$ هذه دالة مجالها فضاء الاحتمال S وقيمتها R بحيث
تكون الاحتمالات الناتجة دائماً منصوصه بينه 0 و 1

b) 1) $P(A) = 1 - P(A^c)$
 R.H.S = $1 - P(A^c)$, $A^c = S - A$
 R.H.S = $1 - P(S - A) = 1 - P(S) + P(A)$, $P(S) = 1$
 \therefore R.H.S = $1 - 1 + P(A) = P(A)$ *

2) $P(A \cap B) = P(A) + P(B) - P(A \cup B)$
 R.H.S = $P(A) + P(B) - [P(B) + P(A \setminus B)]$
 $= P(A) - P(A \setminus B) \rightarrow P(A \setminus B) = P(A) - P(A \cap B)$
 $= P(A) - [P(A) - P(A \cap B)]$
 $= P(A \cap B) =$ L.H.S *

3) $P(A - B) = P(A) - P(A \cap B)$
 L.H.S = $P(A - B) = P(A \cup B) - P(B)$
 $= P(A) + P(B) - P(A \cap B) - P(B)$
 $= P(A) - P(A \cap B)$

c) $S = \{a, b, c, d, e, f\}$

$P(a) = \frac{1}{16}$, $P(b) = \frac{1}{16}$, $P(c) = \frac{1}{8}$, $P(d) = \frac{3}{16}$

$P(e) = \frac{1}{4}$, $P(f) = \frac{5}{16}$

$A = \{a, c, e\} \rightarrow P(A) = P(a) + P(c) + P(e) = \frac{1}{16} + \frac{1}{8} + \frac{1}{4} = \frac{7}{16}$

$B = \{c, d, e, f\} \rightarrow P(B) = P(c) + P(d) + P(e) + P(f) = \frac{1}{8} + \frac{3}{16} + \frac{1}{4} + \frac{5}{16} = \frac{7}{8}$

$C = \{b, c, f\} \rightarrow P(C) = P(b) + P(c) + P(f) = \frac{1}{2}$

i) $P(A|B) = \frac{P(A \cap B)}{P(B)}$, $P(A \cap B) = P\{c, e\} = P\{c\} + P\{e\}$
 $= \frac{1}{8} + \frac{1}{4} = \frac{3}{8}$

$P(A|B) = \frac{3/8}{7/8} = \frac{3}{7}$

ii) $P(A^c|C) = \frac{P(A^c \cap C)}{P(C)}$, $P(A^c \cap C) = P(C \setminus A)$
 $= P(C) - P(A \cap C)$

$P(A \cap C) = P\{e\} = \frac{1}{4} \rightarrow P(C) - P(A \cap C) = P\{b, f\} = \frac{3}{8}$

$\therefore P(A^c|C) = \frac{3/8}{1/2} = \frac{3}{4}$

$$P(C|A^c) = \frac{P(A^c \cap C)}{P(A^c)} \quad ; \quad P(A^c \cap C) = \frac{7}{8}$$

$$P(A^c) = 1 - P(A) = 1 - \frac{7}{16} = \frac{9}{16}$$

$$\therefore P(C|A^c) = \frac{7/8}{9/16} = \frac{2}{3}$$

Question [3] X random variable

$$f(x) = \begin{cases} c(1-x^2) & , -1 < x < 1 \\ 0 & , \text{otherwise} \end{cases}$$

X is random continuous variable

$$\therefore \int_{-1}^1 f(x) dx = \text{Area under curve} = 1$$

$$\therefore c \int_{-1}^1 (1-x^2) dx = c \left[x - \frac{x^3}{3} \right]_{-1}^1 = c \left[1 - \frac{1}{3} + 1 - \frac{1}{3} \right]$$

$$= c \times \frac{4}{3} = 1$$

$$\therefore c = \frac{3}{4} = 0,75$$

$$f(0) = 0,75 (1-0) = 0,75$$

$$f(-1) = 0,75 (1-1) = 0$$

$$f(1) = 0,75 (1-1) = 0$$

* value of $P(0 < X < 0,75)$

$$P(0 < X < 0,75) = \int_0^{0,75} 0,75 (1-x^2) dx = 0,75 \left[x - \frac{x^3}{3} \right]_0^{0,75} = 0,75 \left[0,75 - \frac{0,75^3}{3} \right]$$

$$= 0,45$$

(b) X Random variable = minimum of the two number S

$$S = \{ (1,1) (1,2) (1,3) (1,4) (1,5) (1,6) \\ (2,1) (2,2) (2,3) (2,4) (2,5) (2,6) \\ (3,1) (3,2) (3,3) (3,4) (3,5) (3,6) \\ (4,1) (4,2) (4,3) (4,4) (4,5) (4,6) \\ (5,1) (5,2) (5,3) (5,4) (5,5) (5,6) \\ (6,1) (6,2) (6,3) (6,4) (6,5) (6,6) \} \quad ; \quad |S| = 36$$

$$X = \{ 1, 2, 3, 4, 5, 6 \}$$

$$f(1) = P(X=1) = P \{ (1,1) (1,2) (1,3) (1,4) (1,5) (1,6) (6,1) (5,1) \\ (4,1) (3,1) (2,1) \} = \frac{11}{36}$$

$$f(2) = P(X=2) = P \{ (2,2) (2,3) (2,4) (2,5) (2,6) (6,2) (5,2) \\ (4,2) (3,2) \} = \frac{9}{36}$$

$$F(3) = P(X=3) = P\{(3,1), (1,3), (3,2), (2,3), (3,3), (2,3)\} = \frac{5}{36}$$

$$F(4) = P(X=4) = P\{(4,1), (1,4), (4,2), (2,4), (3,4), (4,3)\} = \frac{3}{36}$$

$$F(5) = P(X=5) = P\{(5,1), (1,5), (4,5)\} = \frac{3}{36}$$

$$F(6) = P(X=6) = P\{(6,1)\} = \frac{1}{36}$$

X	1	2	3	4	5	6	Σ
F(X)	$\frac{1}{36}$	$\frac{2}{36}$	$\frac{5}{36}$	$\frac{3}{36}$	$\frac{3}{36}$	$\frac{1}{36}$	1

X_i	$F(X_i)$	X_i^2	$X_i F(X_i)$	$X_i^2 F(X_i)$
1	$\frac{1}{36}$	1	$\frac{1}{36}$	$\frac{1}{36}$
2	$\frac{2}{36}$	4	$\frac{2}{18}$	1
3	$\frac{5}{36}$	9	$\frac{7}{12}$	$\frac{7}{12}$
4	$\frac{3}{36}$	16	$\frac{2}{9}$	$\frac{2}{9}$
5	$\frac{3}{36}$	25	$\frac{5}{12}$	$\frac{5}{12}$
6	$\frac{1}{36}$	36	$\frac{1}{6}$	1
Σ			2.5277	8.3811

Expected value $\mu = \sum_{i=1}^6 x_i f(x_i) = 2.5277$

Variance $= \sum_{i=1}^6 x_i^2 f(x_i) - \mu^2 = 8.3811 - (2.5277)^2 = 1.97184 = \sigma^2$

Standard deviation $= \sigma = +\sqrt{\sigma^2} = 1.4042235$ #