

Probability, HW3

Practice problems:

1. Book, p.72–: 87, 90, 93
2. In turn-in problem 1 on HW3, if you buy a car and it develops problems, should you go back and punch the dealer in the nose? Compute the relevant conditional probability.

Turn-in problems:

1. You have estimated that there is a 5% chance that something is wrong with your car each time you start it. If something is wrong, there is a 75% chance that the “check engine” light comes on. If nothing is wrong, there is still a 10% chance that the light comes on in error. If the light comes on, what is the probability that there is something wrong?
2. A certain illness occurs with a frequency of 2% in a population. There is a test for the illness that is 100% accurate for those that have the illness and is such that 95% of those who test positive have the illness. If you are healthy, what is the probability that you will test positive?
- 3(a) Ann, Bob, and Carol each tells the truth with probability $1/3$ and lies otherwise, independently of each other. If Ann says that Bob claims that Carol told the truth, what is the probability Carol told the truth?

Note: Some tacit assumptions must be made: Carol makes a statement that is either true or false and Bob knows which it is. He then tells Ann either “Carol told the truth” or “Carol lied.”

- (b) Add a 4th person and show that the probability is now $13/41$.
- (c) Now suppose we have n people. What do you think happens to the probability as $n \rightarrow \infty$? (It is not e^{-1} this time...)

Extra credit problem 1: In the last problem, suppose we have $n+1$ people where n is even. Show that the probability is

$$\frac{\sum_{j=0}^{n/2} \binom{n}{2j} 2^{2j}}{\sum_{j=0}^{n/2} \binom{n}{2j} 2^{2j} + 2 \sum_{j=0}^{n/2-1} \binom{n}{2j+1} 2^{2j+1}}$$

(with a similar expression for odd n).

Extra credit problem 2: Let A_1, \dots, A_n be any events. Prove *Bonferroni's inequality*:

$$P\left(\bigcup_{k=1}^n A_k\right) \leq \sum_{k=1}^n P(A_k)$$