

QUEEN MARY, UNIVERSITY OF LONDON

MAS 108

Probability I

Solutions 5

Autumn 2005

Here are possible solutions to Questions 2 and 3 on Assignment 5. If your method of solution is different it may still be correct. Come and ask me if you are not sure.

2 Let G = “has one C gene” and let T = “test is positive”.

By the Theorem of Total Probability,

$$P(T) = P(G) \times P(T | G) + P(G') \times P(T | G') = \frac{2}{51} \times \frac{95}{100} + \frac{49}{51} \times \frac{2}{100} = \frac{288}{5100}.$$

$$P(T') = 1 - P(T) = \frac{4812}{5100}.$$

(a) By Bayes' Theorem, $P(G | T) = \frac{P(T | G) \times P(G)}{P(T)} = \frac{\frac{95}{100} \times \frac{2}{51}}{\frac{288}{5100}} = \frac{190}{288} \approx 0.6597.$

(b) By Bayes' Theorem, $P(G' | T') = \frac{P(T' | G') \times P(G')}{P(T')} = \frac{\frac{98}{100} \times \frac{49}{51}}{\frac{4812}{5100}} = \frac{4802}{4812} \approx 0.9979.$

TURN OVER

3 [The trick is to denote all the relevant events by letters.]

Let A = “passes no exams at first resits”, B = “passes exactly one exam at first resits”,
 Q_1 = “qualifies for second year after first resits”, Q_2 = “qualifies for second year after second resits”,
and Q = “ever qualifies for second year”.

(a) To qualify for the second year he needs to pass two more exams, so $Q'_1 = A \cup B$ and $P(Q_1) = 1 - P(A) - P(B)$. But $P(A) = \left(\frac{1}{2}\right)^4 = \frac{1}{16}$ and $P(B) = 4 \times \left(\frac{1}{2}\right)^4 = \frac{4}{16}$ so $P(Q'_1) = \frac{5}{11}$ and $P(Q_1) = \frac{11}{16}$.

(b) If he passes no exams at the first resits then he is in the same position at the second resits, so $P(Q_2 | A) = P(Q_1) = \frac{11}{16}$. If he passes one exam at the first resits then he takes three exams at the second resits and he will qualify unless he fails all three. So $P(Q_2 | B) = 1 - \left(\frac{1}{2}\right)^3 = \frac{7}{8}$.
Now, Q'_1 is the disjoint union of A and B , so $Q_2 \cap Q'_1$ is the disjoint union of $Q_2 \cap A$ and $Q_2 \cap B$, so

$$\begin{aligned} P(Q_2 \cap Q'_1) &= P(Q_2 \cap A) + P(Q_2 \cap B) \\ &= P(A) \times P(Q_2 | A) + P(B) \times P(Q_2 | B) \\ &= \frac{1}{16} \times \frac{11}{16} + \frac{4}{16} \times \frac{7}{8} = \frac{67}{16^2}. \end{aligned}$$

Then $P(Q_2 | Q'_1) = \frac{P(Q_2 \cap Q'_1)}{P(Q'_1)} = \frac{67}{16^2} \times \frac{16}{5} = \frac{67}{80}$.

(c) By the Theorem of Total Probability, $P(Q) = P(Q_1) \times P(Q | Q_1) + P(Q'_1) \times P(Q | Q'_1)$. But $P(Q | Q_1) = 1$ [because $Q \subseteq Q_1$] and $P(Q | Q'_1) = P(Q_2 | Q'_1) = 67/80$ [because $Q \cap Q'_1 = Q_2 \cap Q'_1$]. So

$$P(Q) = \frac{11}{16} \times 1 + \frac{5}{16} \times \frac{67}{80} = \frac{243}{256}.$$

[Or you could say that Q is the disjoint union of Q_1 , $Q_2 \cap A$ and $Q_2 \cap B$.]

(d) We are being asked for $P(A | Q)$. [Often this is the hardest part, working out exactly which conditional probability is needed.]

By Bayes' Theorem,

$$P(A | Q) = \frac{P(Q | A) \times P(A)}{P(Q)} = \frac{P(Q_2 | A) \times P(A)}{P(Q)} = \frac{11}{16} \times \frac{1}{16} \times \frac{256}{243} = \frac{11}{243}.$$