

Solutions to Problem Set #1

1-1 pg. 12 #9

$$B_n = \bigcup_{i=n}^{\infty} A_i, C_n = \bigcap_{i=n}^{\infty} A_i$$

a) $B_n \supset B_{n+1} \dots$

$$B_n = A_n \cup (\bigcup_{i=n+1}^{\infty} A_i) = A_n \cup B_{n+1}$$

$$s \in B_{n+1} \Rightarrow s \in B_{n+1} \cup A_n = B_n$$

$$C_n \subset C_{n+1} \dots$$

$$C_n = A_n \cap C_{n+1}$$

$$s \in C_n = A_n \cap C_{n+1} \Rightarrow s \in C_{n+1}$$

b) $s \in \bigcap_{n=1}^{\infty} B_n \Rightarrow s \in B_n$ for all n

$$s \in \bigcup_{i=1}^{\infty} A_i \text{ for all } n \Rightarrow s \in \text{some } A_i \text{ for } i \geq n, \text{ for all } n$$

$\Rightarrow s \in$ infinitely many events $A_i \Rightarrow A_i$ happen infinitely often.

c) $s \in \bigcup_{n=1}^{\infty} C_n \Rightarrow s \in \text{some } C_n = \bigcap_{i=n}^{\infty} A_i \Rightarrow$ for some n , $s \in$ all A_i for $i \geq n$

$\Rightarrow s \in$ all events starting at n .

1-2 pg. 18 #4

$$P(\text{at least 1 fails}) = 1 - P(\text{neither fail}) = 1 - 0.4 = 0.6$$

1-3 pg. 18 #12

A_1, A_2, \dots

$$B_1 = A_1, B_2 = A_1^c A_2, \dots, B_n = A_1^c \dots A_{n-1}^c A_n$$

$P(\bigcup_{i=1}^n A_i) = \sum_{i=1}^n P(B_i)$ splits the union into disjoint events, and covers the entire space.

$$\text{follows from: } \bigcup_{i=1}^n A_i = \bigcup_{i=1}^n B_i$$

take point (s) in $\bigcup_{i=1}^n A_i, \Rightarrow s \in$ at least one $\Rightarrow s \in A_1 = B_1,$

if not, $s \in A_1^c$, if $s \in A_2$, then $s \in A_1^c A_2 = B_2$, if not... etc.

at some point, the point belongs to a set.

The sequence stops when $s \in A_1^c \cap A_2^c \cap \dots \cap A_{k-1}^c \cap A_k = B_k$

$$\Rightarrow s \in \bigcup_{i=1}^n B_i. P(\bigcup_{i=1}^n A_i) = P(\bigcup_{i=1}^n B_i)$$

$$= \sum_{i=1}^n P(B_i) \text{ if } B_i \text{'s are disjoint.}$$

Should also prove that the point in B_i belongs in A_i . Need to prove B_i 's disjoint - by construction:

$$B_i, B_j \Rightarrow B_i = A_i^c \cap \dots \cap A_{i-1}^c \cap A_i$$

$$B_j = A_1^c \cap \dots \cap A_i^c \cap \dots \cap A_{j-1}^c \cap A_j$$

$$s \in B_i \Rightarrow s \in A_i, s' \in B_j \Rightarrow s' \notin A_i.$$

\Rightarrow implies that $s \neq s'$

1-4 pg. 27 #5

$$\#(S) = 6 \times 6 \times 6 \times 6 = 6^4$$

$$\#(\text{all different}) = 6 \times 5 \times 4 \times 3 = P_{6,4}$$

$$P(\text{all different}) = \frac{P_{6,4}}{6^4} = \frac{5}{18}$$

1-5 pg. 27 #7

12 balls in 20 boxes.

$P(\text{no box receives } > 1 \text{ ball, each box will have 0 or 1 balls})$

also means that all balls fall into different boxes.

$$\#(S) = 20^{12}$$

$$\#(\text{all different}) = 20 \times 19 \dots \times 9 = P_{20,12}$$

$$P(\dots) = \frac{P_{20,12}}{20^{12}}$$

1-6 pg. 27 #10

100 balls, r red balls.

$A_i = \{\text{draw red at step } i\}$

think of arranging the balls in 100 spots in a row.

a) $P(A_1) = \frac{r}{100}$

b) $P(A_{50})$

sample space = sequences of length 50.

$$\#(S) = 100 \times 99 \times \dots \times 50 = P_{100,50}$$

$\#(A_{50}) = r \times P_{99,49}$ red on 50. There are 99 balls left, r choices to put red on 50.

$$P(A_{50}) = \frac{r}{100}, \text{ same as part a.}$$

c) As shown in part b, the particular draw doesn't matter, probability is the same.

$$P(A_{100}) = \frac{r}{100}$$

1-7 pg. 34 #6

Seat n people in n spots.

$$\#(S) = n!$$

$$\#(AB \text{ sit together}) = ?$$

visualize n seats, you have n-1 choices for the pair.

2(n-1) ways to seat the pair, because you can switch the two people.

but, need to account for the (n-2) people remaining!

$$\#(AB) = 2(n-1)(n-2)!$$

$$\text{therefore, } P = \frac{2(n-1)!}{n!} = \frac{2}{n}$$

or, think of the pair as 1 entity. There are (n-1) entities, permute them, multiply by 2 to swap the pair.

1-8 pg. 34 #11

Out of 100, choose 12. $\#(S) = \binom{100}{12}$

$\#(AB \text{ are on committee}) = \binom{98}{10}$, choose 10 from the 98 remaining.

$$P = \frac{\binom{98}{10}}{\binom{100}{12}}$$

1-9 pg. 34 #16

50 states \times 2 senators each.

a) Select 8, $\#(S) = \binom{100}{8}$

$$\#(\text{state 1 or state 2}) = \binom{98}{6} \binom{2}{2} + \binom{2}{1} \binom{98}{7}$$

$$\text{or, calculate: } 1 - P(\text{neither chosen}) = 1 - \frac{\binom{98}{8}}{\binom{100}{8}}$$

b) $\#(\text{one senator from each state}) = 2^{50}$

$$\text{select group of 50} = \binom{100}{50}$$

1-10 pg. 34 #17

In the sample space, only consider the positions of the aces in the hands.

$$\#(S) = \binom{52}{4}, \#(\text{all go to 1 player}) = 4 \times \binom{13}{4}$$

$$P = 4 \times \frac{\binom{13}{4}}{\binom{52}{4}}$$

1-11

r balls, n boxes, no box is empty.

first of all, put 1 ball in each box from the beginning.

r-n balls remain to be distributed in n boxes.

$$\binom{n + (r - n) - 1}{r - n} = \binom{r - 1}{r - n}$$

1-12

30 people, 12 months.

\mathbb{P} (6 months with 3 birthdays, 6 months with 2 birthdays)

$$\#(S) = 12^{30}$$

Need to choose the 6 months with 3 or 2 birthdays, then the multinomial coefficient:

$$\#(\text{possibilities}) = \binom{12}{6} \binom{30}{3, 3, 3, 3, 3, 3, 2, 2, 2, 2, 2, 2}$$

** End of Lecture 6