

all  
2/19/19

$$REVY \binom{3}{1} \cdot 6^2 \cdot 4$$

$$5 / \begin{array}{l} 18 \text{ RED} \\ 18 \text{ BLACK} \\ 2 \text{ DOO} \end{array} \quad P(\text{RED}) = \frac{18}{38}$$

$$P(\text{BLACK}) = \frac{18}{38}$$

$$P(\text{DOO}) = \frac{2}{38}$$

$$\binom{38}{1, 1, 1} \left(\frac{18}{38}\right) \left(\frac{18}{38}\right) \left(\frac{2}{38}\right)$$

$$\frac{38!}{1!1!1!}$$

$$6 \quad A: \text{pick 6-spheres} \quad P(A) = \frac{1}{2}$$

$$B: \text{TOSS 2}$$

$$P(B|A) = \frac{1}{6} \quad P(B|A') = \frac{1}{12}$$

$$P(B \& A) = P(B|A)P(A) = \frac{1}{6} \cdot \frac{1}{2} = \frac{1}{12}$$

$$P(B) = \underbrace{P(B|A)P(A)}_{\frac{1}{12}} + \underbrace{P(B|A')P(A')}_{\frac{1}{12} \cdot \frac{1}{2}} = \frac{1}{8}$$

WANT  $P(A|B)$  ?

$$P(A|B) P(B) = P(A \& B)$$

$\frac{1}{8}$                        $\frac{1}{12}$

$$P(B|A) = \frac{1/12}{1/8} = \frac{2}{3}$$

WHAT IS PROB (PICKED THE CUBE  
GIVEN I THREW 110 ?

7 HOW MANY TOSSES TO SEE 2  
 $P(B) = \frac{1}{2}$                        $E[\text{TOSSES}] = 2$

GEOMETRIC

7  $P(\text{EVEN}) = \frac{1}{2}$        $P(\text{OBS}) = \frac{1}{3}$

$\text{EVEN} + \text{OBS} = \{6, 12\}$        $P = \frac{1}{6} = \frac{1}{2}$

(NDED)

8/5

$$S = \{1, 2, \dots, 10\}$$

$$E = \{2, 4, 6, 8, 10\} \quad P = \frac{1}{2}$$

$$M3 = \{3, 6, 9\} \quad P = \frac{3}{10}$$

$$\text{EVEN} \cap M3 = \{6\} \quad P = \frac{1}{10}$$

~~$\frac{1}{2} \cdot \frac{3}{10} = \frac{1}{10}$~~

$$\frac{1}{2} \cdot \frac{3}{10} \neq \frac{1}{10} \quad \text{DEPENDENT}$$

Book 2.99  $P(\text{BAD}) = .05$   
NEED 8 GOOD CHIPS

SUPPOSE IT TAKES EXACTLY N CHIPS.

OF 1ST N-1 CHIPS: 7 GOOD, N-8 BAD

$$\text{PROB} = \binom{N-1}{7} \cdot .95^7 \cdot .05^{(N-8)}$$

x PROB N<sup>th</sup> GOOD = .95

$$\text{PROB} = \binom{N-1}{7} \cdot .95^8 \cdot .05^{(N-8)}$$

PROB I NEED EXACTLY N CHIPS TO GET 8 GOOD IS

$$\binom{N-1}{7} \cdot 95^8 \cdot 05^{(N-8)}$$

WHAT IS N SO THAT IS  $\geq .9$ ?  
JUST TRY DIFFERENT N.

BOOK 3.5 - P130

IF A TRIES, THEN  $\frac{1}{2}$  OF TIME B ALSO TRIES, SO BOTH FAIL

$$P(\text{SUCCEED}) = \frac{1}{2} \quad E[\text{\#TRIES}] = 2$$

CLICK 1

$$\begin{aligned}
& 2 \quad p = 10^{-10} \quad q = 10^{-10} \\
& P(\text{2 BAD OF 9}) = \binom{9}{2} p^2 q^7 \\
& = 36 \times 10^{-20} \times \underbrace{(1 - 10^{-10})^7}_{=1}
\end{aligned}$$

# CHAP 4

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## CONTINUOUS + MIXED DISTRIBUTIONS.

FOR CONTIN, I HAVE PDF

pdf = PROB DENSITY FN

$f(x)$

$$f(x) dx = P[x \leq X \leq x+dx]$$

ex.  $X$ : UNIFORM  $[0, 100]$

$$f(x) = .01 \quad \text{for } 0 \leq x \leq 100$$

~~$P[50 \leq X \leq 60]$~~

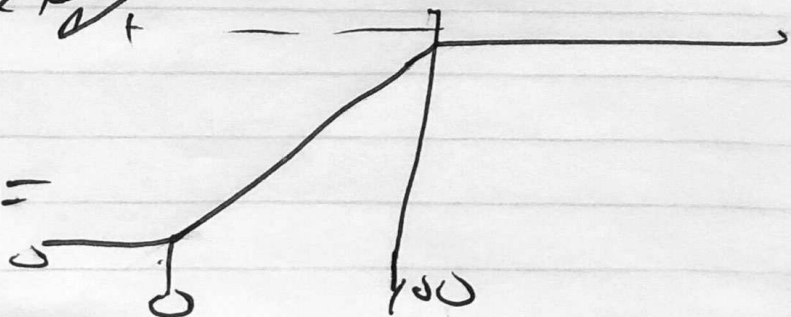
$$P[50 \leq X \leq 60] = \int_{50}^{60} f(x) dx = .01 \times 10$$

$$P[1 \leq X \leq 5] = .01 \times 4 = .04$$

DEFINE CUMULATIVE DIST FN

$$F_x(x) = \int_{-\infty}^x f(y) dy$$

$$F(x) = \int -0 dy$$



FOR CONTINUOUS, PROB THAT  $X$   
 IS EXACTLY ONE SPECIFIC VALUE  
 IS 0. YOU HAVE TO TALK ABOUT  
 PROB OF A RANGE  ~~$P\{a \leq b\}$~~ .  
 $P\{a \leq x \leq b\}$

" $\leq$ " OR " $<$ " ~~ARE~~ GIVE SAME ANSWER  
 HERE. (NOT FOR DISCRETE DIST).

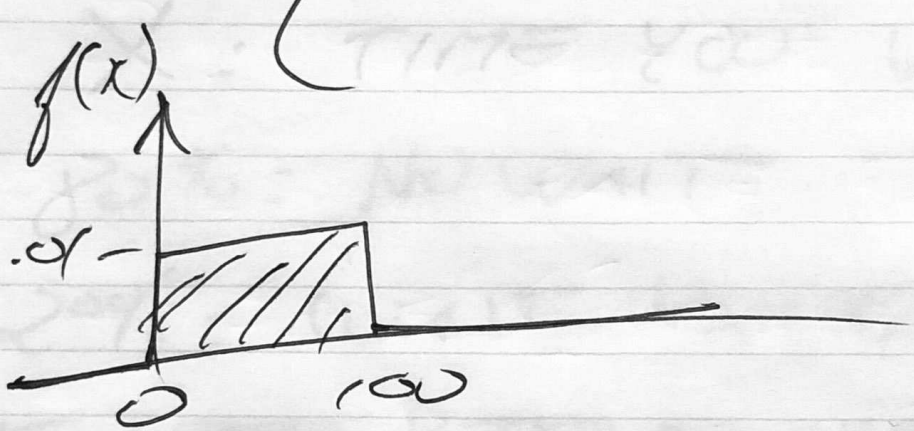
$$P\{50 \leq x \leq 60\} = P\{50 \leq x < 60\}$$

FOR CONTINUOUS DIST.

$$P\{x \leq X \leq x + dx\} = f_x(x) dx$$

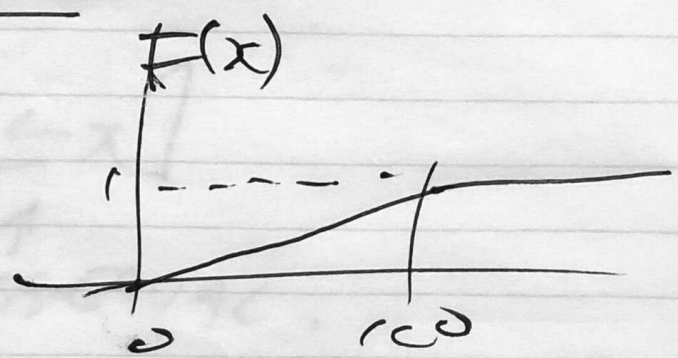
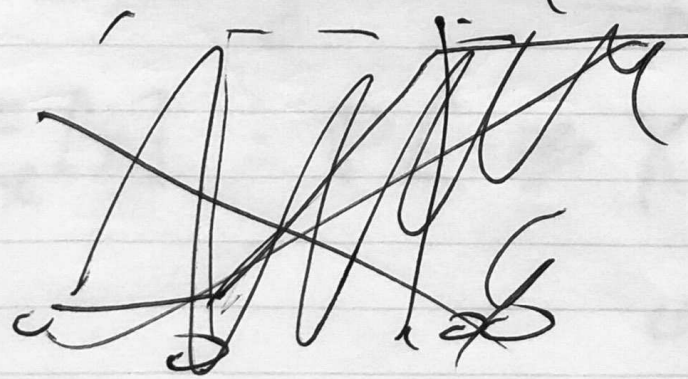
~~CDF~~

$$f(x) = \begin{cases} .01 & \text{IF } 0 \leq x < 100 \\ 0 & \text{OTHERWISE} \end{cases}$$



CUMULATIVE  $F_x(x_0) = \int_{-\infty}^{x_0} f_x(x)$

$$F(x) = \begin{cases} 0 & \text{IF } x \leq 0 \\ .01x & \text{IF } 0 \leq x < 100 \\ 1 & \text{IF } x \geq 100 \end{cases}$$



$U[0, 100]$

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# MIXED DIST

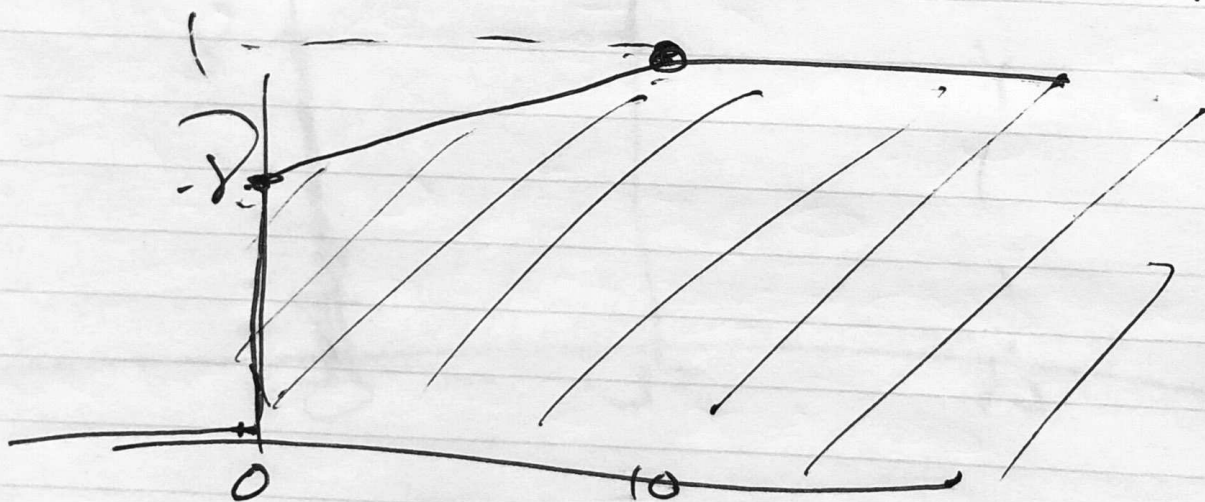
Q. WAIT FOR TAXI

R.V.  $X$ : TIME YOU WAIT.

80% = NO WAIT

20% = WAIT UNIFORM  $[0, 10]$

HERE ~~NEED~~ BEST TO USE CDF



$$F_X(x) = P[X \leq x]$$

↑  
LESS-EQUAL.

# NEW TAXI EXAMPLE

+ 80% NO WAIT

- 10% WAIT 5 MIN

- 10% WAIT UNIFORM, 5-10 MIN

