

WEEK 2 - EXAMPLE EXERCISES

1) n die are rolled, what is the probability that the maximum is greater than 1?

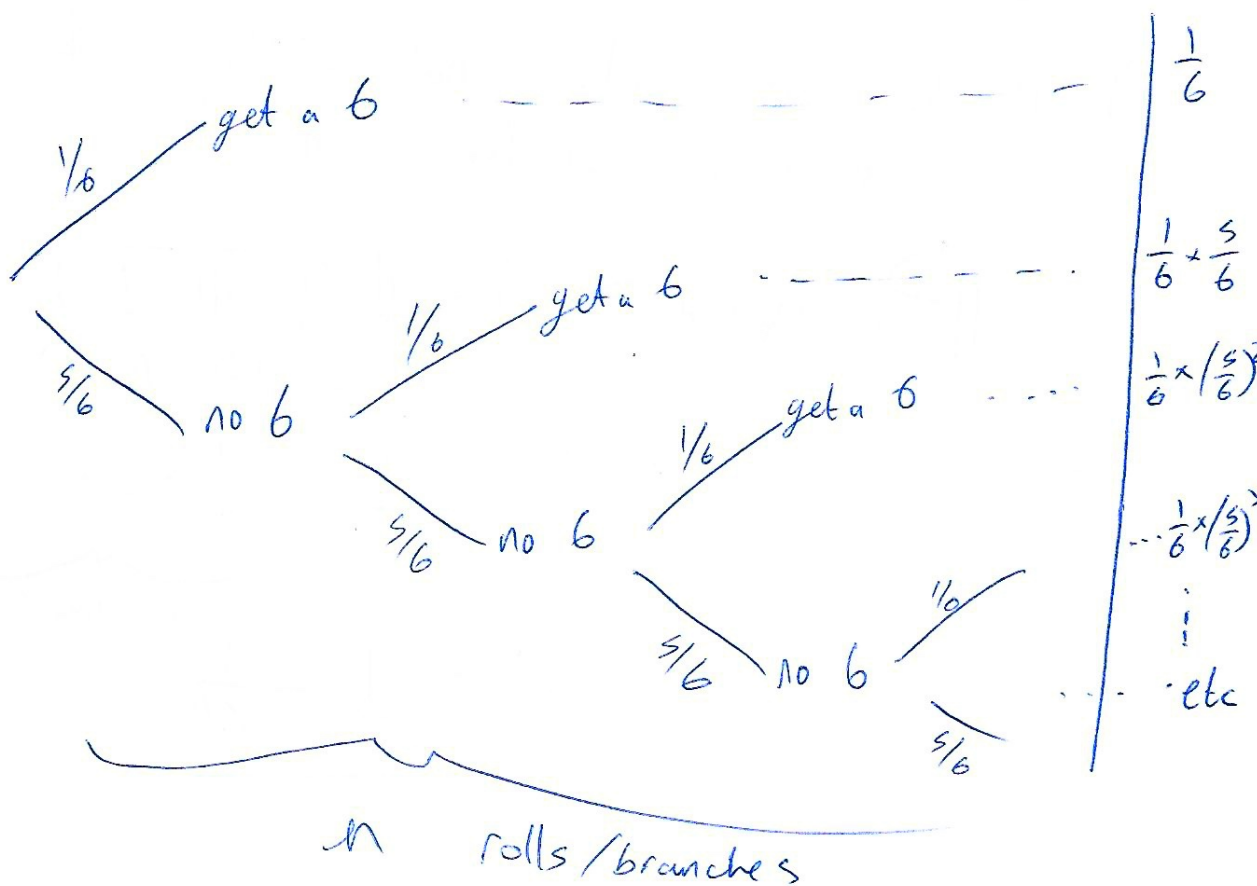
$$\begin{aligned} \mathbb{P}(\text{maximum} > 1) &= \mathbb{P}(\overline{\text{all } 1}) \\ &= 1 - \mathbb{P}(\text{all } 1) \\ &= 1 - \underbrace{\left(\frac{1}{6} \times \frac{1}{6} \times \dots \times \frac{1}{6}\right)}_{n \text{ times}} \\ &= \underline{1 - \frac{1}{6^n}} \end{aligned}$$

2) n die are rolled, what is the probability that the maximum value is a 6?

There are two equivalent ways to answer this:

$$\begin{aligned} \bullet \mathbb{P}(\text{max value} = 6) &= \mathbb{P}(\text{at least one } 6) \\ &= \mathbb{P}(\overline{\text{no sixes}}) \\ &= 1 - \mathbb{P}(\text{no sixes}) \\ &= 1 - \underbrace{\left(\frac{5}{6} \times \frac{5}{6} \times \dots \times \frac{5}{6}\right)}_{n \text{ times}} \\ &= \underline{1 - \left(\frac{5}{6}\right)^n} \end{aligned}$$

- Or using a tree diagram:



$$\begin{aligned}
 P(\text{max value} = 6) &= P(\text{at least 1 six}) \\
 &= P(6 \text{ on first}) + P(6 \text{ on second}) + P(6 \text{ on 3rd}) + \dots \\
 &= \frac{1}{6} + \left(\frac{1}{6} \times \frac{5}{6}\right) + \left(\frac{1}{6} \times \left(\frac{5}{6}\right)^2\right) + \left(\frac{1}{6} \times \left(\frac{5}{6}\right)^3\right) \\
 &\quad + \dots + \left(\frac{1}{6} \times \left(\frac{5}{6}\right)^{n-1}\right) \\
 &= \frac{1}{6} \left(1 + \frac{5}{6} + \left(\frac{5}{6}\right)^2 + \dots + \left(\frac{5}{6}\right)^{n-1}\right) \\
 &= \frac{1}{6} \left(\frac{1 - \left(\frac{5}{6}\right)^n}{1 - \frac{5}{6}}\right) \quad \text{as } a + ar + ar^2 + \dots + ar^{n-1} = a \left(\frac{1 - r^n}{1 - r}\right) \\
 &= \underline{\underline{1 - \left(\frac{5}{6}\right)^n}}
 \end{aligned}$$

3) 80% of my junk emails contain the word "Sale",
10% of my desired emails contain the word "Sale"
30% of my emails are junk.

An email arrives containing the word "Sale", what
is the probability that it is junk?

Let J = an email is junk, and S = an email contains "Sale".

We know:

$$\mathbb{P}(S|J) = 0.8$$

$$\mathbb{P}(S|\bar{J}) = 0.1$$

$$\mathbb{P}(J) = 0.3$$

We want $\mathbb{P}(J|S)$.

from Bayes' theorem: $\mathbb{P}(J|S) = \frac{\mathbb{P}(S|J)\mathbb{P}(J)}{\mathbb{P}(S)}$

However we do not know $\mathbb{P}(S)$, but we can use
total probability:

$$\begin{aligned}\mathbb{P}(S) &= \mathbb{P}(S|J)\mathbb{P}(J) + \mathbb{P}(S|\bar{J})\mathbb{P}(\bar{J}) \\ &= (0.8)(0.3) + (0.1)(1-0.3) \\ &= 0.31\end{aligned}$$

$$\therefore \mathbb{P}(J|S) = \frac{\mathbb{P}(S|J)\mathbb{P}(J)}{\mathbb{P}(S)} = \frac{0.8 \times 0.3}{0.31}$$

$$= 0.7742$$
