

WORK IN GROUPS OF ANY SIZE TO SOLVE THE PROBLEMS ON THIS SHEET (START WITH THE PROBLEMS ON THIS SIDE). WRITE YOUR SOLUTIONS ON A SEPARATE PIECE OF PAPER AND TURN IN ONE SET OF SOLUTIONS PER GROUP. I DON'T EXPECT YOU TO GET TO EVERY PROBLEM—JUST TURN IN WHAT YOU HAVE DONE AT THE END OF CLASS.

The die-coin experiment gave us two random variables: the number rolled on the die,  $R$ , and the number of heads flipped on the coin,  $F$ . Each random variable has an associated *probability distribution function (pdf)* giving the probability of the random variable taking different values. You found the pdf of  $R$  on the first problem of the previous worksheet:  $f(x) = P(R = x) = \frac{1}{6}$  if  $x = 1, 2, \dots, 6$  (we generally only care about the non-zero values of a pdf). The pdf of the random variable  $F$  is  $g(y) = P(F = y)$ , which we have noticed is hard to calculate. However, we do know that  $g(6) = \frac{1}{384}$  and  $g(5) = \frac{1}{48}$ .

1. The function  $f(x|5) = P(R = x|F = 5)$  is the *conditional pdf of  $R$  given  $F = 5$* . Find the function  $f(x|5)$ .

2. The function  $g(x|y) = P(F = x|R = y)$  is the *conditional pdf of  $F$  given  $R = y$* .

a) Find the function  $g(x|1)$ .

b) Find the function  $g(x|2)$ .

c) Find a general formula for the function  $g(x|y)$ .

3. The function  $f(x, y) = P(R = x \text{ and } F = y)$  is the *joint probability distribution function of  $R$  and  $F$* . Give a formula for  $f(x, y)$ .

The following problems have all appeared on past versions of Exam 1.

4. Let  $A$  and  $B$  be events with  $P(A) = 0.7$ ,  $P(B) = 0.8$ , and  $P(A \cup B) = 0.9$ . Are  $A$  and  $B$  independent? Prove that your answer is correct.

5. Events  $A$ ,  $B$ , and  $C$  occur with probabilities 0.3, 0.5, and 0.6, respectively, and are independent. Calculate  $P(A \cup B \cup C)$ .

6. Suppose events  $A$  and  $B$  are independent,  $A \subseteq B$ , and  $P(A) > 0$ . Calculate  $P(B)$ .

7. A pair of dice is rolled. Given that the sum of the numbers is 6, what is the probability that (at least) one of the dice showed a 1?

8. Let  $X$  be the number of heads in 4 flips of a coin that is weighted to flip heads with probability 0.6. Calculate the probability that  $X$  is odd.

9. Cards are dealt from a well-shuffled deck until the first heart is dealt. Let  $X$  be the total number of cards dealt (including the heart). Calculate  $P(X > 4)$ .

10. Let  $X$  be the lesser of the two numbers rolled on a pair of dice (so  $X(2, 4) = 2$ ,  $X(2, 5) = 2$ ,  $X(3, 3) = 3$ , and so on). Calculate  $P(X \leq 5)$ .

11. The joint probability distribution of discrete random variables  $X$  and  $Y$  is  $f(x, y) = \frac{xy}{30}$  for  $x = 1, 2, 3$  and  $y = 2, 3$ . Are  $X$  and  $Y$  independent?