

Section #3 Review

CSE 312: Foundations of Computing II
Quiz Section #3: Conditional Probability

Review/Mini-Lecture/Main Theorems and Concepts From Lecture

Conditional Probability: $P(A | B) =$ _____

Independence: Events E and F are independent iff

$P(E \cap F) =$ _____, or equivalently

$P(F) =$ _____ or $P(E) =$ _____

Bayes Theorem: $P(A | B) =$ _____

Partition: Nonempty events E_1, \dots, E_n partition the sample space Ω iff

- E_1, \dots, E_n are exhaustive: _____, and
- E_1, \dots, E_n are pairwise mutually exclusive: _____
 - Note that for any event A (with $A \neq \emptyset$ and $A \neq \Omega$): _____ and _____ partition Ω

Law of Total Probability (LTP): Suppose A_1, \dots, A_n partition Ω and let B be any event. Then,

$$P(B) = \text{_____} = \text{_____}$$

Bayes Theorem with LTP: Suppose A_1, \dots, A_n partition Ω and let A and B be events. Then,

$$P(A | B) = \text{_____} = \text{_____}$$

Chain Rule: Suppose A_1, \dots, A_n are events. Then

$$P(A_1 \cap \dots \cap A_n) = \text{_____}$$

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Exercises

1. Suppose we randomly generate a number from the naturals ($\mathbb{N} = \{1, 2, \dots\}$), and let A_k be the event we generate the number k , and suppose $P(A_k) = \left(\frac{1}{2}\right)^k$. Once we generate a number, suppose the probability that we win $\$j$ for $j = 1, \dots, k$ is uniform - $\frac{1}{k}$. Let B be the event we win exactly $\$1$. What is $P(A_1|B)$? (You may use the fact that $\sum_{j=1}^{\infty} \frac{1}{j \cdot a^j} = \ln\left(\frac{a}{a-1}\right)$ for $a > 1$).

2. Suppose there are three possible teachers to take CSE 312 from: Martin Tompa, Anna Karlin, and Larry Ruzzo. Suppose the ratio of grades $A : B : C : D : F$ for Martin's class is $1 : 2 : 3 : 4 : 5$, for Anna's class is $3 : 4 : 5 : 1 : 2$, and for Larry's class is $5 : 4 : 3 : 2 : 1$. Suppose you are assigned a grade randomly according to the given ratios when you take a class from one of these professors, irrespective of your performance. Furthermore, suppose Martin teaches your class with probability $\frac{1}{2}$ and Anna and Larry have an equal chance of teaching if Martin isn't. What is the probability you had Martin, given that you received an A ? Compare this to the unconditional probability that you had Martin.

3. Suppose we have a coin with probability of heads p . Suppose we flip this coin n times independently. Let X be the number of heads that we observe. What is $P(X = k)$, for $k = 0, \dots, n$? Verify that $\sum_{k=0}^n P(X = k) = 1$, as it should.

4. Suppose we have a coin with probability of heads p . Suppose we flip this coin until we flip a head for the first time. Let X be the number of times we flip the coin up to and including the first head. What is $P(X = k)$, for $k = 1, 2, \dots$? Verify that $\sum_{k=1}^{\infty} P(X = k) = 1$, as it should. (You may use the fact that $\sum_{j=0}^{\infty} a^j = \frac{1}{1-a}$ for $|a| < 1$).