Section 3: Conditional Probability

0. Allergy Season

In a certain population, everyone is equally susceptible to colds. The number of colds suffered by each person during each winter season ranges from 0 to 4. A new cold prevention drug is introduced that, for people for whom the drug is effective, changes the probabilities of getting a certain number of colds. Unfortunately, the effects of the drug last only the duration of one winter season, and the drug is only effective in 20% of people, independently. The second column of the table shows the probability of getting a certain number of colds given that the drug was ineffective or not taken, and the third column shows the probability of getting a certain number of colds given that the drug was effective.

number of colds	no drug or ineffective	drug effective
0	0.2	0.4
1	0.2	0.3
2	0.2	0.2
3	0.2	0.1
4	0.2	0.0

- (a) Sneezy decides to take the drug. Given that he gets 1 cold that winter, what is the probability that the drug is effective for Sneezy?
- (b) The next year he takes the drug again. Given that he gets 2 colds in this winter, what is the updated probability that the drug is effective for Sneezy? (You need to incorporate the information from the previous part, that Sneezy had one cold last winter).
- (c) Why is the answer to (b) the same as the answer to (a)?

1. Balls in Urns

Suppose we have three urns with the following number of red, white, and blue balls in them:

Urn	Red	White	Blue
A	6	5	2
В	4	3	6
C	5	6	7

Suppose we choose an urn by the following rules, after flipping a fair coin three times independently:

- (a) If all flips are the same, pick from Urn A
- (b) If there is exactly one head, pick from Urn B
- (c) Else, pick from Urn C

After choosing an urn, we draw 5 balls without replacement, and let R be the event that exactly three of them are red. Let A, B, C be the events we chose urn A,B,C respectively. What is the probability we chose urn C, given that we drew exactly three of the five balls being red? We'll solve this in three steps.

- (a) First, find Pr(A), Pr(B), Pr(C).
- (b) Now find Pr(R), and do not simplify.
- (c) Finally, compute $Pr(C \mid R)$, and do not simplify.

2. Infinite Lottery

Suppose we randomly generate a number from the natural numbers $\mathbb{N} = \{1, 2, \ldots\}$. Let A_k be the event we generate the number k, and suppose $\Pr(A_k) = (\frac{1}{2})^k$. Once we generate a number k, that is the maximum we can win. That is, after generating a value k, we can win any number in $[k] = \{1, \ldots, k\}$ dollars. Suppose the probability that we win \$j for $j \in [k]$ is "uniform", that is, each has probability $\frac{1}{k}$. Let B be the event we win exactly \$1. Given that we win exactly one dollar, what is the probability that the number generated was also 1? You may use the fact that $\sum_{j=1}^{\infty} \frac{1}{j \cdot a^j} = \ln(\frac{a}{a-1})$ for a > 1.