

1.(a) $P(A \cap B) = P(A) + P(B) - P(A \cup B) = P(A) + P(B) - P(A|B)P(B)$.
Hence, $P(B) = [P(A \cap B) - P(A)]/[1 - P(A|B)] = 2/5$.

(b) $P(C|A \cap B) = \frac{P(C \cap (A \cap B))}{P(A \cap B)} = \frac{P((C \cap A) \cap (C \cap B))}{P(A \cap B)} = \frac{P(C \cap A) + P(C \cap B)}{P(A) + P(B)}$ since A and B are disjoint. Now, $P(C \cap A) = P(C|A)P(A)$, $P(C \cap B) = P(C|B)P(B)$, and $P(A) = 2P(B)$ giving that
$$P(C|A \cap B) = \frac{P(C|A)P(A) + P(C|B)P(B)}{P(A) + P(B)} = \frac{P(C|A)2P(B) + P(C|B)P(B)}{2P(B) + P(B)} = \frac{2P(C|A) + P(C|B)}{3} = \frac{8}{21}$$

2. The probability that the alarm will ring is $\frac{9}{10} \times \frac{2}{3} = \frac{3}{5}$, and thus $P(\text{no ring}) = \frac{2}{5}$. It follows that
$$P\{\text{wake on time}\} = P\{\text{wake}|\text{no ring}\}P\{\text{no ring}\} + P\{\text{wake}|\text{ring}\}P\{\text{ring}\} = \frac{1}{4} \times \frac{2}{5} + \frac{5}{6} \times \frac{3}{5} = \frac{3}{5}$$

3.(a) The likelihood matrix and maximum-likelihood decision rule is as shown below.

H_0 : student is from Section A	$\frac{2}{6}$	$\frac{3}{6}$	$\frac{1}{6}$
H_1 : student is from Section D	$\frac{3}{10}$	$\frac{4}{10}$	$\frac{3}{10}$

Excellent Good Average

Sanity check: Each row adds up to 1, just as it should for a likelihood matrix. The desired conditional probabilities can be read off from the likelihood matrix as shaded.

$P\{\text{student from Section A is assumed to be in Section D}\} = \frac{1}{6}$
 $P\{\text{student from Section D is assumed to be in Section A}\} = \frac{7}{10}$

Since the probability that the student is in Section A is $\frac{3}{8}$, we get $P\{\text{incorrect decision}\} = \frac{1}{6} \times \frac{3}{8} + \frac{7}{10} \times \frac{5}{8} = \frac{1}{2}$.

More simply, 5 students from Section A and 35 students from Section D, that is, a total of 40 out of the 80 students, are mis-classified.

(c) The joint probability matrix and minimum-error-probability decision rule are as shown.

H_0 : student is from Section A	$\frac{2}{6} \times \frac{3}{8} = \frac{2}{16}$	$\frac{3}{6} \times \frac{3}{8} = \frac{3}{16}$	$\frac{1}{6} \times \frac{3}{8} = \frac{1}{16}$
H_1 : student is from Section D	$\frac{3}{10} \times \frac{5}{8} = \frac{3}{16}$	$\frac{4}{10} \times \frac{5}{8} = \frac{4}{16}$	$\frac{3}{10} \times \frac{5}{8} = \frac{3}{16}$

Excellent Good Average

Sanity check: The sum of all the entries is 1. Note that we always decide the student is from Section D!

(d) $P\{\text{incorrect decision}\} = P(\text{chosen student is from Section A}) = \frac{3}{8} < \frac{1}{2}$, the answer in part (b). It better be!

(e) $P\{\text{excellent student from A and good student from B}\} = \frac{1}{3} \times \frac{2}{5} = \frac{2}{15}$

$P\{\text{excellent student from D and good student from A}\} = \frac{3}{10} \times \frac{1}{2} = \frac{3}{20} > \frac{2}{15}$. Hence, the maximum-likelihood decision is that the excellent student is from Section D and the good student from Section A, i.e. H_1 .

4.(a) A binomial random variable with parameters (n,p) has mean np. Hence, $E[\mathbf{X}] = 8 \times \frac{1}{2} = 4$.

(b) $\mathbf{Y} = 1, 2, 3$ passengers are left behind according as $\mathbf{X} = 6, 7, 8$. Since \mathbf{X} takes on values 6, 7, 8 with probabilities $\frac{28}{256}, \frac{8}{256}, \frac{1}{256}$ respectively, we readily find that $E[\mathbf{Y}] = \frac{1 \times 28 + 2 \times 8 + 3 \times 1}{256} = \frac{47}{256}$.