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# Sri Indu

College of Engineering & Technology

UGC Autonomous Institution

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NAAC, Approved by AICTE &

Permanently Affiliated to JNTUH



## NAAC

NATIONAL ASSESSMENT AND  
ACCREDITATION COUNCIL



## Course Material

### II Year I Semester

## DEPARTMENT OF INFORMATION TECHNOLOGY

### ACADEMIC YEAR 2024-2025

## COMPUTER ORIENTED STATISTICAL METHODS

B.Tech. II Year I Sem.

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**Pre-requisites:** Mathematics courses of first year of study.

**Course Objectives:** To learn

- The theory of Probability, Probability distributions of single and multiple random variables
- The sampling theory, testing of hypothesis and making statistical inferences
- Stochastic process and Markov chains.

**Course outcomes:** After learning the contents of this paper the student must be able to

- Apply the concepts of probability and distributions to case studies.
- Formulate and solve problems involving random variables and apply statistical methods for analyzing experimental data.
- Apply concept of estimation and testing of hypothesis to case studies.
- Correlate the concepts of one unit to the concepts in other units.

### UNIT - I: Probability

14 L

Sample Space, Events, Counting Sample Points, Probability of an Event, Additive Rules, Conditional Probability, Independence, and the Product Rule, Baye's Rule,

**Random Variables and Probability Distributions:** Concept of a Random Variable, Discrete Probability Distributions, Continuous Probability Distributions.

### UNIT - II: Expectation and discrete distributions

12 L

Mean of a Random Variable, Variance and Covariance of Random Variables, Means and Variances of Linear Combinations of Random Variables, Chebyshev's Theorem.

**Discrete Probability Distributions:** Binomial Distribution, Poisson distribution.

### UNIT - III: Continuous and Sampling Distributions

14 L

Uniform Distribution, Normal Distribution, Areas under the Normal Curve, Applications of the Normal Distribution, Normal Approximation to the Binomial Distributions.

**Fundamental Sampling Distributions:** Random Sampling, Some Important Statistics, Sampling Distributions, Sampling Distribution of Means and the Central Limit Theorem, t - Distribution, F- Distribution.

### UNIT - IV: Sample Estimation & Tests of Hypotheses

15 L

Introduction, Statistical Inference, Classical Methods of Estimation, Single Sample: Estimating the mean, standard error of a point estimate, prediction interval. Two sample: Estimating the difference between two means, Single sample: Estimating a proportion, Two samples: Estimating the difference between two proportions, Two samples: Estimating the ratio of two variances.

Statistical Hypotheses: General Concepts, Testing a Statistical Hypothesis, Single sample: Tests concerning a single mean, Two samples: tests on two means, One sample: test on a single proportion. Two samples: tests on two proportions, Two-sample tests concerning variances.

## **UNIT-V: Stochastic Processes and Markov Chains 9 L**

Introduction to Stochastic processes- Markov process. Transition Probability, Transition Probability Matrix, First order and Higher order Markov process, n-step transition probabilities, Markov chain, Steady state condition, Markov analysis.

### **TEXT BOOKS:**

1. Ronald E. Walpole, Raymond H. Myers, Sharon L. Myers, Keying Ye, Probability & Statistics For Engineers & Scientists, 9<sup>th</sup> Ed. Pearson Publishers.
- S C Gupta and V K Kapoor, Fundamentals of Mathematical statistics, Khanna publications.
2. S.D.Sharma, Operations Research, Kedarnath and Ramnath Publishers, Meerut, Delhi.

### **REFERENCE BOOKS:**

1. T.T. Soong, Fundamentals of Probability and Statistics For Engineers, John Wiley & Sons, Ltd, 2004.
2. Sheldon M Ross, Probability and statistics for Engineers and scientists, academic press.
3. Miller and Freund's, Probability and Statistics for Engineers, 8<sup>th</sup> Edition, Pearson Educations.

# UNIT - I

①

## Introduction:- Probability

### Variable (& Variate):-

A quantity which can vary from one individual to another is called a variable or variate,

eg:- heights, weights, ages, wages of persons  
rainfall records of cities etc.

→ Quantities which can take any numerical value within a certain range are called continuous variables. eg:- as the child grows, his/her height takes all possible values from 50 cm to 100 cm.

→ Quantities which are incapable of taking all possible values are called discrete (or) discontinuous variables eg:- the number of children a man can have are positive integers 1, 2, 3 etc. (no values between any two consecutive integers).

### Frequency distributions:-

Consider the marks obtained by 60 students of B.Tech, M2 class in a college test in mathematics

according to their roll numbers  
38, 11, 40, 0, 26, 15, 5, 45, 7, 32, 2, 18, 42, 8, 31, 27, 4,  
12, 35, 15, 0, 7, 28, 46, 9, 16, 29, 34, 10, 7, 5, 1, 17, 22, 35, 8, 36,  
47, 11, 30, 19, 0, 16, 14, 16, 18, 41, 38, 2, 17, 42, 45, 48,  
28, 7, 21, 8, 28, 5, 20.

## Introduction to Probability

(2)

The data does not give any useful information. It is rather confusing to mind. These are called raw data (or) ungrouped data.

Introduction :- Probability (or) Chance is a word which we encounter in our daily life. We often predict that it will rain tonight, one may also say that it is more likely to have a good downpour (or) rain at one place than at other place. The above predictions are purely based on beliefs, past experiences and present knowledge. ~~Ex:~~

- Tossing of a fair coin, we are not sure as to whether we shall get a head (or) a tail.
- Throwing of a die, we cannot expect a particular number.

## Introduction to Probability -

(3)

Experiment: - An experiment is any physical action (or) process which is observed and whose result is noted.

Examples:

- (i) Tossing of a coin
- (ii) Rolling a dice
- (iii) Picking up a card from a packet

Experiments could be divided into two types.

- (i) Deterministic experiment (or) Predictable experiment
- (ii) Non-deterministic (or) probabilistic (or) Random experiment.

Deterministic Experiment: - A deterministic experiment is an experiment whose outcome (or) result is known with certainty prior to the outcome of its result.

(or)  
\* It could be said as an experiment whose result is predictable i.e. result is unique.

Ex: - (i) Throwing a stone upwards, It is known that the stone will surely fall on ground.

(ii) Ohm's law  $I = \frac{V}{R}$  determines current uniquely.

## Random Experiment:-

(4)

A random experiment is an experiment whose outcome (or) result is not unique and therefore cannot be predicted with certainty.

- Ex:- (i) In tossing a coin one is not sure whether a head or a tail will occur.
- (ii) In throwing a die one is not sure whether a 1, 2, 3, 4, 5, 6 will be obtained
- (iii) Lifetime of a human being.
- (iv) Lifetime of a computer system.

Notes:- (i) Probability is the study of random experiments.

(ii) Probability is a measure of certainty.

Trial:- Trial is a single performance of an experiment.

Outcome:- The result of a trial in a random experiment is called an outcome.

Sample space:- The set of all possible outcomes of a random experiment is known as sample space and is denoted by  $S$  which may be finite (or) infinite.

Each element in the sample space is called sample point.

Ex:- 1. For tossing a coin  $S = \{H, T\}$  for rolling a die  $S = \{1, 2, 3, 4, 5, 6\}$ .

2. In tossing two coins (or) a coin tossed twice, the possible outcomes are HH, HT, TH, TT

(5)

$$\text{Sample Space} = \{HH, HT, TH, TT\}$$

3. In tossing three coins (or) a coin is tossed thrice, the possible outcomes are 8.

$$\text{Sample Space} = \{HHH, HTH, HHT, THH, HTT, THT, TTH, TTT\}$$

If a coin is tossed "n" times, the number of possible outcomes are  $2^n$  elements.

4. If a die is thrown, the possible outcomes are 1 or 2 or 3 or 4 or 5 or 6 then

$$\text{Sample Space } S = \{1, 2, 3, 4, 5, 6\}$$

5. If a die is thrown two times, the number of outcomes are 36.

The required sample space is

$$\begin{aligned} &(1,1), (1,2), (1,3), (1,4), (1,5), (1,6). \\ &(2,1), (2,2), (2,3), (2,4), (2,5), (2,6) \\ &(3,1), (3,2), (3,3), (3,4), (3,5), (3,6) \\ &(4,1), (4,2), (4,3), (4,4), (4,5), (4,6) \\ &(5,1), (5,2), (5,3), (5,4), (5,5), (5,6) \\ &(6,1), (6,2), (6,3), (6,4), (6,5), (6,6). \end{aligned}$$

①  
If a die is thrown for "n" times (or)  
n dice are thrown, the sample space consists of  
" $6^n$ " elements.

Sample (or) Sample point:-

Sample (or) Sample point is a Outcome (particular element)  
of  $S$ .

Event:- Result (outcome) of any experiment is  
considered as an Event.

Note:- Event is a subset of a sample Space.

Events can further be divided into two  $\rightarrow$

(i) Elementary Event.

(ii) Compound Event.

Elementary Event:- It can be defined as an event  
whose further division into smaller events is impossible.

Eg:- In ~~tossing~~ tossing of coin each of the events getting head  
(or) tail is an elementary event.

Compound Event:- This event is obtained through  
the combination of several elementary events thus  
compound event could be further broken into elementary  
events.

Ex: - In throwing a die the event that an even number turns up is combination of 3 elementary events 2, 4, 6 turns up. (7)

### Independent Events:-

The Occurrence (or) non-Occurrence of event A has no influence (or) impact on the occurrence (or) non-occurrence of B.

Other wise, they are said to be dependent.

Ex: - In tossing an unbiased (fair) coin the event of getting a head on the first toss is independent of getting a tail on the second, third and subsequent throws.

### Universal Event (or) Sure Event:-

The entire sample space  $S$  is called an universal (or) certain (or) sure event.

An event  $E$  is called a sure event when all possible outcomes of an experiment are favourable to the event.

### Impossible Event:- It is denoted by $\emptyset$ . An event is

called impossible when there is no outcome favourable to the event. i.e.  $P(\emptyset) = 0$ .

## Exhaustive events:-

⑧

All possible events in any trial are known as exhaustive events.

Eg:- ① In tossing a coin, there are two exhaustive elementary events. i.e. head and tail

② In throwing a die, there are six exhaustive elementary i.e. getting 1 or 2 or 3 or 4 or 5 or 6.

③ In drawing 3 balls out of 9 balls in a box, there are  ${}^9C_3$  exhaustive elementary events.

(OR)

A list of events  $A_1, A_2, A_3, \dots, A_n$  are

said to be collectively exhaustive ~~(if)~~ exhaustive events

if  $\bigcup_{i=1}^n A_i = S$  (i.e.  $A_1 \cup A_2 \cup A_3 \cup \dots \cup A_n = S$ )

④ In rolling a die two times, there are  ${}^2C_6 = 36$  exhaustive events.

⑤ In tossing a coin two times, there are  ${}^2C_2 = 4$  exhaustive events i.e. HH, HT, TH, TT.

Mutually exclusive events: - Events are said to (a)

be mutually exclusive if the happening of anyone of them prevents the happening of all ~~other~~ others.

i.e. no two (or) more events can happen simultaneously in the same trial.

(oo)  
Two events A and B are mutually exclusive if A and B cannot happen simultaneously  
i.e.  $A \cap B = \emptyset$ . i.e. A and B are disjoint.

Eg: 1. In tossing a coin, the events head and tail are mutually exclusive

2. In throwing a die, all the 6 faces are mutually exclusive.

Equally likely events: - Outcomes of a trial are said to be equally likely, if one cannot be expected in preference to the others.

Eg: 1. In tossing an unbiased <sup>coin</sup> (fair), H or T are equally likely events.

2. In throwing an unbiased die, all the 6 faces are equally likely to come.

3. When a card is drawn from a pack, any card may be obtained. In this trial all the 52 elementary events are equally likely.

## Favourable Cases:-

(10)

The number of cases favourable to an event in a trial is the number of outcomes which entail the happening of an event.

Sg:-

① In tossing a coin two times, the favourable cases of getting two heads is one, i.e. HH

Sample Space = {HH, HT, TH, TT}

② In throwing of two dice, the number of cases favourable to getting the sum 6 is

(1,5), (2,4), (3,3), (4,2), (5,1) i.e. 5

## Mathematical (or) Classical (or) a priori probability:-

In a random experiment, let there be 'n' mutually exclusive and collectively exhaustive and equally likely elementary events. Let E be an event of the experiment. If 'm' elementary events from event E

(are favourable to E) then the probability of E (probability of happening of E or chance of E) is defined as

$$P(E) = \frac{m}{n} = \frac{\text{Number of elementary events favourable to E}}{\text{Total number of elementary events in the random experiment.}}$$

If  $\bar{E}$  denotes the event of non-occurrence of  $E$ , (11)  
 then the number of elementary events in  $\bar{E}$  is  $n-m$   
 and hence the probability of  $\bar{E}$  (non-occurrence of  $E$ ) is

$$P(\bar{E}) = \frac{n-m}{n} = \frac{n}{n} - \frac{m}{n}$$

$$= 1 - \frac{m}{n}$$

$$P(\bar{E}) = 1 - P(E)$$

$$P(E) + P(\bar{E}) = 1$$

$$(or) P + \bar{P} = 1$$

$$and 0 \leq P \leq 1$$

$$0 \leq \bar{P} \leq 1$$

Since  $m$  is a non-negative integer,  
 $n$  is a positive integer and  $m \leq n$ ,  
 we have  $0 \leq \frac{m}{n} \leq 1$ .

Hence  $0 \leq P(E) \leq 1$  and  $0 \leq P(\bar{E}) \leq 1$ .

Note:-

(1) Suppose we say that Occurrence of an event  $E$   
 as success and non-occurrence  $\bar{E}$  as failure.  
 probability  $P(E)$  of the happening of the event  $E$  is  
 known as the probability of success and the  
 probability of non-happening of the event  $\bar{E}$  is known  
 as the probability of failure.

\* ② If  $P(E) = 1$ , the event  $E$  is called certain event (12)  
 and if  $P(E) = 0$ , the event  $E$  is called an  
impossible event.

### 8 Axioms on probability

(i) Axiom of positivity:-

$$P(E) \geq 0$$

for all the events in the sample space.

(ii) Axiom of Certainty:-

$$P(S) = 1$$

(iii) Axiom of Union:-

If  $E_1, E_2$  are the events of sample space  $S$  then

$$P(E_1 \cup E_2) = P(E_1) + P(E_2)$$

Similarly, for 'n' number of events in the sample space

we have

$$P(E_1 \cup E_2 \cup E_3 \cup \dots \cup E_n) = P(E_1) + P(E_2) + P(E_3) + \dots + P(E_n)$$

Complementary events:- Two events of a sample space whose union is entire sample space and whose intersection is  $\phi$  are called complementary events

$$E \cup \bar{E} = S, \quad E \cap \bar{E} = \phi$$

Here,  $E$  and  $\bar{E}$  are complementary events to each other.

✓ A class consists of 6 girls and 10 boys. If a committee of 3 is chosen at random from the class, find the probability that (i) 3 boys are selected (ii) Exactly 2 girls are selected. (13)

Sol: - Total number of students = 16

~~n~~ = No. of ways of choosing 3 from

$$16 = {}_{16}C_3 = {}_{16}C_{13} = \frac{16 \times 15 \times 14}{3 \times 2 \times 1} = 560 \quad (i)$$

girls	boys	Total
6	10	16
${}_{6}C_2$	${}_{10}C_1$	

(i) Suppose 3 boys are selected.

This can be done in  ${}_{10}C_3$  ways

$$m = {}_{10}C_3 = {}_{10}C_7 = \frac{10 \times 9 \times 8}{3 \times 2 \times 1} = 120$$

$P(E)$  = The probability that 3 boys are selected =  $\frac{m}{n}$

$$= \frac{{}_{10}C_3}{{}_{16}C_3} = \frac{8 \times 9 \times 10}{16 \times 15 \times 14} = \frac{120}{560} = \frac{3}{14}$$

$$= \frac{3}{14} = 0.214285$$

(ii) Suppose exactly 2 girls are selected

$$\text{Then } m = {}_{6}C_2 \times {}_{10}C_1$$

$P(E)$  = The probability that exactly 2 girls and 1 boy are selected =  $\frac{m}{n}$

$$P(E) = \frac{{}_{6}C_2 \times {}_{10}C_1}{{}_{16}C_3} = \frac{{}_{6}C_2 \times {}_{10}C_1}{{}_{16}C_3} = \frac{(5 \times 6) \times (10)}{16 \times 15 \times 14} = \frac{15}{56} = 0.2678$$

\* What is the probability that a card drawn at random from the pack of playing cards may be either a queen or a king. (14)

Sol:- Let  $S$  be the sample space associated with the drawing of a card

$$n = {}^{52}C_1 = 52$$

Let  $E_1$  be the event of the card drawn being a queen

$$n(E_1) = {}^4C_1 = 4$$

Let  $E_2$  be the event of the card drawn being a king

$$n(E_2) = {}^4C_1 = 4$$

But  $E_1, E_2$  are mutually exclusive events

Since  $E_1 \cup E_2$  is the event of drawing either a queen or a king, we have

$$P(E_1 \cup E_2) = P(E_1) + P(E_2)$$

$$= \frac{n(E_1)}{n(S)} + \frac{n(E_2)}{n(S)}$$

$$= \frac{4}{52} + \frac{4}{52} = \frac{8}{52} = \frac{2}{13} \text{ Ans}$$

Note:

Total 52

26 black  
(S)

26 Red  
(S)

Diamond - 13

Heart - 13

Spade - 13

Kalavar - 13

( $\begin{smallmatrix} R & B \\ 2 & 2 \end{smallmatrix}$ )  
King, Jacky - 4

Queen 4, Ace 4

( $\begin{smallmatrix} R & B \\ 2 & 2 \end{smallmatrix}$ )

( $\begin{smallmatrix} R & B \\ 2 & 2 \end{smallmatrix}$ )

✓ In a group there are 3 men and 2 women. (15)

Three persons are selected ~~at~~ random from this group.

Find the probability that one man and two women or two men and one woman are selected.

Sol:- Let  $S$  be the sample space associated with the

selection of 3 persons out of 5. in ~~any~~

$$n(S) = {}^5C_3 = 10 \text{ ways.}$$

men	women	total
3	2	5

Let  $E_1$  be the event of selecting 1 man and 2 women

$$n(E_1) = {}^3C_1 \times {}^2C_2 = 3 \times 1 = 3.$$

Let  $E_2$  be the event of selecting 2 men and 1 woman

$$n(E_2) = {}^3C_2 \times {}^2C_1 = 6$$

But  $E_1 \cap E_2 = \phi$  i.e.  $E_1, E_2$  are mutually exclusive

Now  $E_1 \cup E_2$  is the event of selecting 1 man and 2 women

or 2 men and 1 woman

$$P(E_1 \cup E_2) = P(E_1) + P(E_2)$$

$$= \frac{n(E_1)}{n(S)} + \frac{n(E_2)}{n(S)}$$

$$= \frac{3}{10} + \frac{6}{10} = \frac{9}{10} = 0.9$$

Ans

\* Out of 15 items 4 are not in good condition 4 are selected at random. Find the probability that

(16)

- (i) All are not good (ii) Two are not good.

Total	not good	good
15	4	11

Sol:- Total number of items = 15

$n =$  Number of ways of picking 4 items out of 15 in  $= {}^{15}C_4$  ways.

(i) Suppose 4 items are chosen which are not good

$m =$  Number of ways of selecting 4 items which are not good  $= {}^4C_4 = 1$

Let  $E_1$  be the event of the getting all are not good  
 Let  $E_1 =$  The probability all are not good  $= \frac{m}{n} = \frac{1}{{}^{15}C_4} = \frac{1}{1365}$

(ii) Suppose two items are not good

Number of ways of selecting 2 bad items  $= {}^4C_2$

Number of ways selecting 2 good items  $= {}^{11}C_2$

Let  $E_2$  be the event of the getting two items which are not good and two items are good  
 Required probability = Probability of getting two items which are not good

$$= P(2 \text{ good and } 2 \text{ bad items})$$

$$= \frac{{}^4C_2 \times {}^{11}C_2}{{}^{15}C_4} = \frac{22}{91} \text{ Ans}$$

\* What is the probability that 4S's appear consecutively in the word MISSISSIPPI assuming that the letters are arranged at random. (17)

Sol:- The word MISSISSIPPI contains 11 letters and it consists of M-1, I-4, S-4, P-2

$n$  = No. of all possible arrangements with all the letters =  $\frac{11!}{1!4!4!2!}$

Let E be the event of getting arrangements in which all 4S's appear consecutively.

In this type of arrangement we have M-1, (4S's-1), I-4, P-2

$$\text{Total} = 8$$

$$n(E) = m = \frac{8!}{1!1!4!2!1!1!}$$

$$P(E) = \frac{m}{n} = \frac{8!}{4!2!} \times \frac{4!4!2!}{11!} = \frac{4}{165}$$

$$P(E) = 0.02424 \text{ Ans}$$

\* \* A ten digit number is formed using the digits from 0 to 9 and every digit being used only once. Find the probability that the number is divisible by 4.

Sol:- Ten digits in a ten digit number can be arranged in  $10!$  ways.

Out of which  $9!$  will begin with the digit zero

Thus the total number of 10 digit numbers formed is  $10! - 9!$

$$n = 32,65,920$$



- \* The students in a class are selected at random, one after another, for an examination. Find the probability that the boys and girls in the class arranged alternatively if
- The class consists of 4 boys and 3 girls
  - The class consists of 3 boys and 3 girls

Sol: -

(i) Suppose the class consists of 4 boys and 3 girls

Total number of students = 7

Number of ways of arranging themselves =  ${}^7P_7 = 7!$

Suppose the boys and girls are arranged alternatively

one arrangement is B G B G B G B.

The 4 boys can be arranged in  ${}^4P_4 = 4!$  ways

The 3 girls can be arranged in  ${}^3P_3 = 3!$  ways

Total number of ways =  $4! \times 3!$

$\therefore$  Required probability =  $\frac{4! \cdot 3!}{7!} = \frac{1}{35}$

(ii)  $\rightarrow$  Number of ways of arranging themselves =  $6!$   
 Suppose the class consists of 3 boys and 3 girls  
 Total no. of students = 6  
 Two different arrangements are possible

(a) B G B G B G      (b) G B G B G B

The 3 boys can be arranged in  ${}^3P_3 = 3!$  ways

The 3 girls can be arranged in  ${}^3P_3 = 3!$  ways

$\therefore$  Required probability =  $\frac{2 \times (3! \times 3!)}{6!} = \frac{1}{10} = 0.1$  Ans

\* Two cards are selected at random from 10 each numbered (20)  
1 to 10. Find the probability that the sum is odd if

- Two cards are drawn.  
Find the probability that the sum is even if
- (i) Two cards are drawn one after another with replacement.  
(ii) Two cards are drawn one after another without replacement.

Sol:-

(i) Two cards can be drawn at a time from 10 cards

$$n = {}^{10}C_2 = 45 \text{ ways}$$

Let  $E_1$  denote the event of the two cards are such that the sum is odd.

We must have one card even and another odd

Number of ways of doing it =  $5_C1 \times 5_C1 = 25$

$$\text{Required probability} = \frac{25}{45} = \frac{5}{9}$$

(ii) Let  $E_2$  = The sum is even when two cards are drawn one after another with replacement.

The no. of favourable cases = 50

$\therefore$  The no. of ways in which two cards can be drawn one after another with replacement =  ${}^{10}C_1 \times {}^{10}C_1 = 100$

$$\therefore \text{Required probability} = \frac{50}{100} = \frac{1}{2}$$

(iii) The no. of favorable cases = 50 (sum is even)  
The number of cases that the two cards can be drawn one after another without replacement =  ${}^{10}C_1 \times {}^9C_1 = 90$

$$\therefore \text{Required probability} = \frac{50}{90} = \frac{5}{9}$$

Ans

✓ Simple event: - An event in a trial that cannot be further split is called a simple event (or) an elementary event. (21)

Sample space: - The set of all possible simple events in a trial is called a sample space for the trial.

Each element of a sample space is called a sample point.

Any subset of a sample space is an event. It is generally denoted by  $E$ . Thus a simple event is a sample point.

Sample space is denoted by  $S$ .

Eg:- Two coins are tossed

Then the possible simple events of the trial are HH, HT, TH, TT

∴ The sample space of the trial  $S = \{HH, HT, TT, TH\}$

If an event ( $E$ ) is that either two heads (or) two tails appear then  $E = \{HH, TT\}$

Clearly the elements of  $E$ , are sample points and  $E \subset S$ .

★ If  $E_1 = \{a_1, a_3, a_5\}$  and  $E_2 = \{a_2, a_3, a_7, a_9\}$  are the subsets

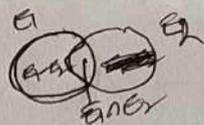
of  $S$  where  $S = \{a_1, a_2, a_3, \dots, a_n\}$  then

(i)  $E_1 \cup E_2$  is the event that occurs "if  $E_1$  occurs or  $E_2$  occurs or both"

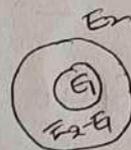
(ii)  $E_1 \cap E_2$  is the event that occurs "if  $E_1$  occurs and  $E_2$  occurs"

(iii)  $E_1 - E_2$  is the event that occurs "if  $E_1$  occurs and  $E_2$  doesn't occur."

$$* E_1 - E_2 = E_1 - (E_1 \cap E_2)$$



$$* E_1 \subseteq E_2 \text{ then } E_2 = E_1 \cup (E_2 - E_1)$$



An event  $E$  of a sample space  $S$  is an impossible event if it contains no sample point. It is denoted by  $\phi$ .  
The event  $S$  is called certain event.

Mutually Exclusive events: — Two events  $E_1, E_2$  of a sample space  $S$  are said to be mutually exclusive if they have no sample points in common i.e.  $E_1 \cap E_2 = \phi$ .  
Mutually exclusive events are sometimes called as Disjoint Events.

Complementary events: — Two events of a sample space whose intersection is  $\phi$  and whose union is the entire sample space are called complementary events.

Thus if  $E$  is an event of a sample space  $S$ , its complement is denoted by  $\bar{E}$  or  $E^c$  and

$$E \cap \bar{E} = \phi, \quad E \cup \bar{E} = S, \quad \bar{E} = S - E$$

## Probability - Axiomatic approach :-

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Def:- Let  $S$  be a finite sample space. A real valued function  $P$  from the power set of  $S$  into  $R$  is called a probability function on  $S$  if the following three axioms are satisfied.

### Axioms of probability:-

- (i) Axiom of positivity:-  $P(E) \geq 0$  for every subset  $E$  of  $S$ .
- (ii) Axiom of certainty:-  $P(S) = 1$
- (iii) Axiom of union:- If  $E_1, E_2$  are disjoint subsets of  $S$  then  $P(E_1 \cup E_2) = P(E_1) + P(E_2)$

The image  $P(E)$  of  $E$  is called the probability of the event  $E$ .

Notes:- If  $E_1, E_2, E_3, \dots, E_n$  are disjoint subsets of  $S$ , then  $P(E_1 \cup E_2 \cup E_3 \dots \cup E_n)$

$$= P(E_1) + P(E_2) + P(E_3) + \dots + P(E_n).$$

### Theorems:-

\*  $P$  is a probability function defined on the power set of a sample space  $S$ . then

(i)  $P(\emptyset) = 0$       (ii)  $P(\bar{E}) = 1 - P(E) \leq 1$

Proof:- We know that  $E \cup \emptyset = E$  and  $E \cap \emptyset = \emptyset$

$$P(E) = P(E \cup \phi)$$

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$$P(E) = P(E) + P(\phi) \quad (E, \phi \text{ are disjoint sets})$$

$$P(E) = P(E) + P(\phi)$$

$$\therefore \underline{\underline{P(\phi) = 0}}$$

(ii) We know that  $E \cup \bar{E} = S$  and  $E \cap \bar{E} = \phi$

$$P(E \cup \bar{E}) = P(S)$$

( $E, \bar{E}$  are disjoint sets)

$$P(E) + P(\bar{E}) = P(S)$$

$$P(S) = 1$$

$$P(E) + P(\bar{E}) = 1$$

$$P(\bar{E}) = 1 - P(E)$$

$$\underline{\underline{P(E) = 1 - P(\bar{E}) \leq 1}} \quad (\because P(\bar{E}) \geq 0)$$

\* If  $E$  is any event of a sample space  $S$ , then  $0 \leq P(E) \leq 1$

Proof:-  $E \subseteq S$

$$P(E) \leq P(S)$$

$$P(E) \leq 1$$

$$(\because P(S) = 1)$$

By definition of probability  $P(E) \geq 0$

$$\therefore \underline{\underline{0 \leq P(E) \leq 1}}$$

$$* P(E) = \frac{m}{n} = \frac{n(E)}{n(S)} = \frac{\text{Number of simple events (sample points) favourable to } E}{\text{Total no of simple events (sample points) in } S}$$

Note: - While calculating  $P(E)$  with formula  $P(E) = \frac{n(E)}{n(S)}$ ,  
We must be sure that  $S$  consists of only simple events which are equally likely.

Notation: -

\*  $A, B$  are events of a sample space  $S$ .

(i)  $B$  occurs whenever  $A$  occurs —  $A \subseteq B$

\* (ii) Neither  $A$  nor  $B$  occurs —  $\overline{A \cap B}$   
=  $\overline{A \cup B}$   
=  $S - (A \cup B)$

\* (iii)  $A$  occurs and  $B$  does not occur —  $A \cap \overline{B}$  or  $A - B$   
or  $A - (A \cap B)$

\* (iv) Exactly one of  $A$  and  $B$  occurs —  $(A \cap \overline{B})$  or  $(\overline{A} \cap B)$   
(or)  $(A \cup B) - (A \cap B)$

(v) Not more than one of  $A$  or  $B$  occurs  
—  $(A \cap B) \cup (\overline{A \cap B}) = S - (A \cap B)$

\*  $A, B, C$  are events of a sample space  $S$ .

(i) Among them only  $A$  occurs —  $A \cap \overline{B} \cap \overline{C}$

\* (ii) Both  $A$  and  $B$  occur and  $C$  does not occur —  $A \cap B \cap \overline{C}$

(ii) All three of A, B, C occur  $\rightarrow A \cap B \cap C$

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(iv) At least one of A, B, C occurs  $\rightarrow A \cup B \cup C$

v) None of A, B, C occurs  $\rightarrow \bar{A} \cap \bar{B} \cap \bar{C}$

vi) At least two events occur  $\rightarrow (A \cap B) \cup (B \cap C) \cup (C \cap A)$

vii) one and no more occurs  $\rightarrow (A \cap \bar{B} \cap \bar{C}) \cup (\bar{A} \cap B \cap \bar{C}) \cup (\bar{A} \cap \bar{B} \cap C)$

viii) Two and no more occur  $\rightarrow (A \cap B \cap \bar{C}) \cup (C \cap \bar{A} \cap B) \cup (B \cap A \cap \bar{C})$

\* A box contains 3 white, 4 red and 5 black balls.  
A ball is drawn at random. Find the probability that it is (a) Red (b) not Black (c) Black or white

Sol: Let W, R and B be the event of drawing a white, red and a Black ball respectively.

W	R	B	Total
3	4	5	12

Total number of events  $= 3 + 4 + 5 = 12$   
(a) Let probability of drawing a red ball  $= P(R)$

$$P(R) = \frac{{}^4C_1}{{}^{12}C_1} = \frac{4!}{12 \cdot 3} = \frac{1}{3}$$

$$P(R) = \frac{1}{3}$$

(b) Let  $P(B)$  = probability of drawing a Black ball

$$= \frac{{}^5C_1}{{}^{12}C_1} = \frac{5}{12}$$

(c) Let  $p(\bar{B})$  = probability of drawing a ball which is not Black

$$P(\bar{B}) = 1 - P(B)$$

$$= 1 - \frac{5}{12} = \frac{12-5}{12} = \frac{7}{12} \therefore P(\bar{B}) = \frac{7}{12}$$

① B and W are mutually exclusive events

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So  $P(B \cap W)$  = probability of drawing a ball which is Black and White = 0

$$P(\text{Black or White}) = P(B \cup W)$$

$$= P(B) + P(W)$$

$$= \frac{59}{129} + \frac{39}{129}$$

$$= \frac{5+3}{12} = \frac{8}{12}$$

$$P(B \cup W) = \frac{2}{3}$$

\* Three Students A, B and C are in swimming race. A and B have the same probability of winning and each is twice as likely to win as C. Find the probability that B or C wins.

Sol: - Given that  $P(A) = P(B) = 2P(C)$

A, B, C are in 3 swimming race.

$$A \cup B \cup C = S$$

$$P(A \cup B \cup C) = P(S)$$

$$P(A \cup B \cup C) = 1$$

$$P(A) + P(B) + P(C) = 1$$

$$P(A) + P(B) + P(C) = 1$$

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$$2P(C) + 2P(C) + P(C) = 1$$

$$5P(C) = 1$$

$$\boxed{P(C) = \frac{1}{5}}$$

$$\therefore P(A) = P(B) = \frac{2}{5}$$

Probability that B or C wins =  $P(B \cup C)$

$$P(B \cup C) = P(B) + P(C)$$

( $B \cap C = \emptyset$ )

$$= \frac{2}{5} + \frac{1}{5}$$

$$P(B \cup C) = \frac{3}{5}$$

★ Find the probability of getting a sum 10 if two dice are thrown at a time.

Sol: - The total number of exhaustive cases =  $6^2 = 36$

They are

$$\left\{ \begin{array}{l} (1,1), (1,2), (1,3), (1,4), (1,5), (1,6) \\ (2,1), (2,2), (2,3), (2,4), (2,5), (2,6) \\ (3,1), (3,2), (3,3), (3,4), (3,5), (3,6) \\ (4,1), (4,2), (4,3), (4,4), (4,5), (4,6) \\ (5,1), (5,2), (5,3), (5,4), (5,5), (5,6) \\ (6,1), (6,2), (6,3), (6,4), (6,5), (6,6) \end{array} \right\}$$

Let  $E$  be the event of getting the sum 10.

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The total number of cases favourable to  $E = 3$

They are  $\{ (4,6), (5,5), (6,4) \}$

$$P(E) = \frac{3}{36} = \frac{1}{12}$$

$$P(E) = \frac{1}{12} \text{ Ans}$$

✓ \* Two dice are tossed once. Find the probability of getting an even number on the first die or a total of 8.

So! = let  $S$  be the sample space

$$n(S) = 36.$$

The total number of exhaustive cases =  $6^2 = 36$

$A$  = Event of getting an even number on the first die.

$B$  = Event of getting a total of 8.

$A \cap B$  = Event of getting an even number on the first die and a total of 8.

Sample space of  $A = \{ (2,1), (2,2), (2,3), (2,4), (2,5), (2,6), (4,1), (4,2), (4,3), (4,4), (4,5), (4,6), (6,1), (6,2), (6,3), (6,4), (6,5), (6,6) \}$

$$\therefore n(A) = 18$$

Sample space of  $B = \{ (2,6), (3,5), (4,4), (5,3), (6,2) \} \therefore n(B) = 5$

Sample space of  $A \cap B = \{ (4,4), (6,2) \}, n(A \cap B) = 2$

$$P(A) = \frac{n(A)}{n(S)} = \frac{18}{36} = \frac{1}{2}$$

$$P(B) = \frac{n(B)}{n(S)} = \frac{5}{36}$$

$$P(A \cap B) = \frac{n(A \cap B)}{n(S)} = \frac{3}{36} = \frac{1}{12}$$

$P(\text{even number on the first die or total of } 8)$

$$= P(A \cup B)$$

$$= P(A) + P(B) - P(A \cap B)$$

$$= \frac{1}{2} + \frac{5}{36} - \frac{1}{12} = \frac{18 + 5 - 3}{36}$$

$$= \frac{20}{36} = \frac{5}{9} \text{ Am}$$

$$\begin{array}{r} 12 \overline{) 12736} \\ \underline{12} \phantom{00} \\ 000000 \\ \underline{000000} \\ 000000 \\ \underline{000000} \\ 000000 \end{array}$$

$= 12 \times 1063 = 36$

$$\begin{array}{r} 2 \overline{) 3612} \\ \underline{36} \phantom{00} \\ 0000 \\ \underline{0000} \\ 0000 \\ \underline{0000} \\ 0000 \end{array}$$

$= 2 \times 18 \times 1 = 36$

\*\*\* Two cards are selected at random from 10 cards numbered from 1 to 10.

Find the probability that the sum is even

(i) If the 2 cards are drawn together.

(ii) If the 2 cards are drawn one after another with replacement.

(iii) If the 2 cards are drawn one after another without replacement.

Sol: - Suppose two cards are drawn at a time <sup>(together)</sup> (31)  
 (i) i.e. no. of ways of drawing 2 cards at a time from ten cards

$$n(S) = {}^{10}C_2 = 45 \text{ ways}$$

even number cards are 2, 4, 6, 8, 10

~~odd~~ odd number cards are 1, 3, 5, 7, 9.

Let  $E_1$  denote the event of the two cards are such that the sum is even.  
 Both the cards should be even numbered  
 (or) Both the cards should be odd numbered

Two even numbered cards can be chosen from

5 even numbered cards in  ${}^5C_2$  ways

(or) from 5 odd numbered cards in  ${}^5C_2$  ways

The number of favourable cases to  $E_1$  of doing it =  ${}^5C_2 + {}^5C_2$   
 $= 10 + 10$   
 $m = 20$

Required probability  $P(E_1) = \frac{m}{n} = \frac{20}{45} = \frac{4}{9}$  Ans

(ii) Suppose the two cards are drawn one after another with replacement.

this can be done  $10 \times 10 = 10 \times 10 = 100$

Let  $E_2$  = The sum is even when two cards are drawn one after another with replacement

~~the number of favourable cases to  $E_2$  is 50~~

sol: For the sum to be even, both the cards must be even (or) both the cards must be odd. (32)  
 No. of ways of selecting two even cards ~~one after~~ another with replacement (5 cards)

$$= {}^5P_1 \times {}^5P_1$$

$$= 5 \times 5 = 25$$

Similarly number of ways of selecting two odd cards (from 5 <sup>odd</sup> cards) one after another with replacement.

$$= {}^5P_1 \times {}^5P_1$$

$$= 5 \times 5 = 25$$

No. of favourable cases to  $E_2 = 25 + 25 = 50$   
 Required probability =  $\frac{25+25}{100} = \frac{50}{100}$

(ii) without replacement:-

$$n = {}^{10}P_2 = 10 \times 9, m = 5 \times 4 + 5 \times 4 = 20$$

$$P(E) = \frac{5 \times 4 + 5 \times 4}{10 \times 9} = \frac{20}{90} = \frac{2}{9} \text{ Ans}$$

*H/W*  
 \* Two cards are selected at random from 10 each numbered 1 to 10

- (i) Find the probability that the sum is odd if two cards are drawn.
- (ii) Find the probability that the sum is even if two cards are drawn ~~one after another~~ one after another with replacement.
- (iii) Two cards are drawn one after another without replacement

Sol:- Suppose two cards are drawn at a time from 10 cards (33)  
 (i) in  ${}^{10}C_2$  ways = 45 ways

Let  $E_1$  denote the event of the two cards are such that the sum is odd

$$\begin{aligned} \text{even} + \text{odd} &= \text{odd} \\ \text{(or)} \quad \text{odd} + \text{even} &= \text{odd} \end{aligned}$$

We must have one card even and another odd  
 (from 5 even cards) (from 5 odd cards)

The number of favourable cases to  $E_1 = 5_1 \times 5_1$   
 $= 5 \times 5 = 25$

Required probability  $P(E_1) = \frac{\text{No. of favourable cases to } E_1}{\text{Total no. of possible outcomes}}$

$$= \frac{25}{45} = \frac{5}{9} \text{ Ans}$$

(ii) ~~Let  $E_2$  denote the event of the sum is even when two cards are drawn one after another with replacement.~~ It can be done  ${}^{10}P_2 = 100$

For the sum to be even, both the cards must be even

(or) both the cards must be odd.

Let  $E_2$  = the sum is even when two cards are drawn one after another with replacement.

No. of ways selecting two even cards from 5 even cards  
 (or) two odd cards from 5 odd cards with replacement.

$$= 5_1 \times 5_1 + 5_1 \times 5_1 = 5 \times 5 + 5 \times 5$$

$$= 25 + 25 = 50$$

$$\therefore \text{No. of favourable cases to } E_2 = 50$$

$$\text{Required probability} = \frac{50!}{100} = \frac{1}{2}$$

(34)

(iii) ~~The number of favourable cases is 50~~ (20 even & 20 odd)

Total number of cases that the two cards can be drawn one after another without replacement

$$= 10_9 \times 9_9$$

$$= 10 \times 9 = \underline{90}$$

Let  $E_3$  = The sum is even when two cards are drawn one after another without replacement.

No. of favourable cases Selecting two even cards from 5 even cards (08) two odd cards from 5 odd cards without replacement

$$= {}^5_9 \times 4_9 + {}^5_9 \times 4_9$$

$$= (5 \times 4) + (5 \times 4)$$

$$= 20 + 20$$

$$= \underline{40}$$

Required probability

$$P(E_3) = \frac{40}{90} = \underline{\underline{\frac{4}{9}}}$$

$\otimes$  A and B throw alternatively with a pair of ordinary dice. A wins if he throws 6 before B throws 7 and B wins if he throws 7 before A throws 6. If A begins, show that his chance of winning is  $\frac{30}{61}$ .

Sol:- When two dice are thrown, we have  $n(S) = 36$ .

The probability of A throwing '6' is  $P(A) = \frac{5}{36}$   
 (i.e. (1,5), (2,4), (3,3), (4,2), (5,1))

The probability A not throwing '6' is given by

$$P(\bar{A}) = 1 - P(A) = 1 - \frac{5}{36} = \frac{31}{36}$$

The probability of B throwing '7' is  $P(B) = \frac{6}{36} = \frac{1}{6}$

(i.e. (1,6), (2,5), (3,4), (4,3), (5,2), (6,1))

The probability of B not throwing 7 is

$$P(\bar{B}) = 1 - P(B) = 1 - \frac{1}{6} = \frac{5}{6}$$

Chances of winning of A is

$$= P(A) + P(\bar{A}) P(B) P(A) + P(\bar{A}) P(\bar{B}) P(A) P(B) P(A) + \dots$$

$$= \frac{5}{36} + \left( \frac{31}{36} \times \frac{5}{6} \times \frac{5}{6} \right) + \left( \frac{31}{36} \times \frac{5}{6} \times \frac{31}{36} \times \frac{5}{6} \times \frac{5}{36} \right) + \dots$$

$$= \frac{5}{36} \left[ 1 + \left( \frac{31}{36} \times \frac{5}{6} \right) + \left( \frac{31}{36} \times \frac{5}{6} \right)^2 + \dots \right]$$

$$= \frac{5}{36} \left[ \frac{1}{1 - \left(\frac{31 \times 5}{36 \times 6}\right)} \right]$$

$$= \frac{30}{6} \text{ Ans}$$

(Series in G.P)

$$S_n = \frac{a}{1-r} \quad \text{if } r < 1$$

$$S_n = \frac{a}{r-1} \quad \text{for } r > 1$$

$$(\because r = \frac{31 \times 5}{36 \times 6} = 0.7 < 1)$$

\* Two cards are selected at random from 10 cards numbered 1 to 10. Find the probability that the sum is even if (i) The two cards are drawn together (ii) The two cards drawn one after other with replacement.

Sol: - (i) Suppose two cards are drawn at a time

$$10 \text{ cards} = {}^{10}C_2 = 45$$

(ii)

Total Cards (52)

26 Red

26 Black

Diamond - 13

Heart - 13

Spade - 13

Kalavar - 13

King - 4  $\left\{ \begin{array}{l} 2 \text{ red} \\ 2 \text{ black} \end{array} \right.$

Queen - 4  $\left\{ \begin{array}{l} 2 \text{ red} \\ 2 \text{ black} \end{array} \right.$

Jack - 4  $\left\{ \begin{array}{l} 2 \text{ red} \\ 2 \text{ black} \end{array} \right.$

Ace - 4  $\left\{ \begin{array}{l} 2 \text{ red} \\ 2 \text{ black} \end{array} \right.$

\* What is the probability of picking an ace and a king from 52 cards deck?

Sol:- Number of ways picking 2 cards from 52 cards =  ${}^{52}C_2$   
Number of ways of picking one ace and a king  
 $= {}^4C_1 \times {}^{16}C_1 = 16$

Probability of picking one ace and a king =  $\frac{16}{{}^{52}C_2}$

$$= \frac{16}{26 \times 51} = \frac{8}{663}$$

\* Twelve balls are distributed at random among three boxes. What is the probability that the first box will contain 3 balls?

Sol:- Since each ball can go to any one of the three boxes there are three ways in which a ball can go to any one of the three boxes. Hence there are  $3^{12}$  ways in which 12 balls can be placed in three boxes.

Number of ways in which 3 balls out of 12 can go to the first box is  ${}^{12}C_3$  ways

Now the remaining 9 balls are to be placed in remaining 2 boxes and this can be done in  $2^9$  ways.

∴ Total number of favourable cases =  ${}^{12}_3 \times 2^9$  (28)

$$\text{Required probability} = \frac{{}^{12}_3 \times 2^9}{3^{12}} = \underline{\underline{0.212}}$$

\* H/W  
Five persons in a group of 20 are engineers. If three persons are selected at random, determine the probability that all are engineers and the probability that at least one being an engineer.

Sol: - Number of engineers in a group of 20 people = 5

Number of ways selecting 3 persons from 20 people =  ${}^{20}_3$

(i) Number of ways in which all are engineers =  ${}^5_3$

∴ The probability that all the three are engineers

$$= \frac{{}^5_3}{{}^{20}_3} = \frac{1}{114}$$

Eng	Non-Eng	Total
5	15	20

(ii) Number of ways in which at least one engineer is selected =  ${}^5_1 + {}^5_2 + {}^5_3$

$$= 5 + 10 + 10 = 25$$

∴ The probability that at least 1 engineer is selected

$$= \frac{25}{{}^{20}_3} = \frac{5}{228}$$

\* What is the chance that a leap year selected at random will contain 53 Sundays? (35)

Sol: A leap year consists of 366 days,  
So that there are 52 full weeks (and hence 52 Sundays)  
and two extra days.

These two days can be

- (i) Monday, Tuesday
- (ii) Tuesday, Wednesday
- (iii) Wednesday, Thursday
- (iv) Thursday, Friday
- (v) Friday, Saturday
- (vi) Saturday, Sunday
- (vii) Sunday, Monday

Of these 7 cases, the last two are favourable and hence the required probability =  $\frac{2}{7}$

\* A committee consists of 9 students two of which are from 1<sup>st</sup> year, three from 2<sup>nd</sup> year and four from 3<sup>rd</sup> year. Three students are to be removed at random. What is the chance that

- (i) the three students belong to different classes
- (ii) Two belong to the same class and third to the different class
- (iii) The three belong to the same class?

(i) The total number of ways of choosing 3 students out of 9 is  ${}^9C_3 = 84$

(40)

A student can be removed from 1<sup>st</sup> year students in  ${}^2C_1$  ways, from 2<sup>nd</sup> year in  ${}^3C_1$  ways and from 3<sup>rd</sup> year in  ${}^4C_1$  ways,

So that the total number of ways of removing three students, one from each group

$${}^2C_1 \times {}^3C_1 \times {}^4C_1 = 2 \times 3 \times 4 = 24$$

Hence the required ~~chance~~ =  $\frac{24}{84} = \frac{2}{7}$

(ii) The number of ways of removing two from 1<sup>st</sup> year students and one from others

$$= {}^2C_2 \times {}^7C_1$$

The number of ways removing two from 2<sup>nd</sup> year students and one from others =  ${}^3C_2 \times {}^6C_1$

The number of ways of removing 2 from 3<sup>rd</sup> year students and one from others =  ${}^4C_2 \times {}^5C_1$

$\therefore$  The total number of ways in which two students of the same class and third from the others may be removed

$$= {}^2C_2 \times {}^7C_1 + {}^3C_2 \times {}^6C_1 + {}^4C_2 \times {}^5C_1$$

$$= 7 + 18 + 30$$

$$= 55$$

Hence the required chance =  $\frac{55}{84}$

(41)

ii) Three students can be removed from 2<sup>nd</sup> year group in  ${}^3C_3 = 1$  way.

and from 3<sup>rd</sup> year group in  ${}^4C_3 = 4$  ways.

∴ The total number of ways in which three students belong to the same class =  $1 + 4 = 5$

Hence the required chance =  $\frac{5}{84}$

\* A bag contains 8 white and 6 red balls. Find the probability of drawing two balls of the same colour.

Sol: - Two balls out of 14 can be drawn in  ${}^{14}C_2$  ways which is the total number of outcomes.

Two white balls out of 8 can be drawn in  ${}^8C_2$  ways.

Thus the probability of drawing 2 white balls.

$$= \frac{{}^8C_2}{{}^{14}C_2} = \frac{28}{91}$$

White	Red	Total
8	6	14

Similarly 2 red balls out of 6 can be drawn

in  ${}^6C_2$  ways.

Thus the probability of drawing 2 red balls

$$= \frac{{}^6C_2}{{}^{14}C_2} = \frac{15}{91}$$

Hence the probability of drawing 2 balls of the same colour. (either both white or both red) =  $\frac{28}{91} + \frac{15}{91} = \frac{43}{91}$

Ans

\* A card is drawn from a well shuffled deck of cards. (42)  
What is the probability that it is either a spade or an ace?

Sol:- Let  $S$  is the sample space of all the simple events.  
 $n(S) = 52$ .

Let  $A$  denote the event of getting a spade = 13  
and  $B$  denote the event of getting an ace = 4  
Then  $A \cup B$  = The event of getting a spade or an ace.

$A \cap B$  = The event of getting a spade and an ace = 1

$$P(A) = \frac{13}{52}, P(B) = \frac{4}{52}, P(A \cap B) = \frac{1}{52}$$

By addition theorem,

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$P(A \cup B) = \frac{13}{52} + \frac{4}{52} - \frac{1}{52}$$

$$= \frac{16}{52}$$

$$= \frac{4}{13}$$

4  
13

From a city 3 news papers A, B, C are being published. (43)  
 A is read by 20%, B is read by 16%, C is read by 14%.  
 both A and B are read by 8%, both A and C are read by 5%. both B and C are read by 4% and all three A, B, C are read by 2%. What is the Percentage of the population that read at least one paper.

Sol: Given  $P(A) = \frac{20}{100}$ ,  $P(B) = \frac{16}{100}$ ,  $P(C) = \frac{14}{100}$  and  
 $P(A \cap B) = \frac{8}{100}$ ,  $P(A \cap C) = \frac{5}{100}$ ,  $P(B \cap C) = \frac{4}{100}$ ,  $P(A \cap B \cap C) = \frac{2}{100}$

$$P(A \cup B \cup C) = P(A) + P(B) + P(C) - P(A \cap B) - P(B \cap C) - P(A \cap C) + P(A \cap B \cap C)$$

$$= \frac{20}{100} + \frac{16}{100} + \frac{14}{100} - \frac{8}{100} - \frac{5}{100} - \frac{4}{100} + \frac{2}{100}$$

$$= \frac{35}{100}$$

Percentage of the population that read at least

$$\text{one paper} = \frac{35}{100} \times 100 = \underline{\underline{35\%}}$$

4/10  
When two dice are rolled simultaneously, find the probability that their sum is a prime number.

(4/3/1)

Sol:- When two dice are rolled simultaneously

then sample space is

$\{(1,1), (1,2), (1,3), (1,4), (1,5), (1,6)$   
 $(2,1), (2,2), (2,3), (2,4), (2,5), (2,6)$   
 $(3,1), (3,2), (3,3), (3,4), (3,5), (3,6)$   
 $(4,1), (4,2), (4,3), (4,4), (4,5), (4,6)$   
 $(5,1), (5,2), (5,3), (5,4), (5,5), (5,6)$   
 $(6,1), (6,2), (6,3), (6,4), (6,5), (6,6)\}$

When two dice are rolled, the sum of the numbers on the dice may be a number from 2 to 12 in which the prime numbers are 2, 3, 5, 7, 11.

Total number of favourable cases are 15. They are

$\{(1,1), (1,2), (1,4), (1,6), (2,1), (2,3), (2,5), (3,2), (3,4)$   
 $(4,1), (4,3), (5,2), (5,6), (6,1), (6,5)\}$

$$\text{Required probability} = \frac{15}{36} = \frac{5}{12}$$

\* If we toss a coin twice, the outcome of the second toss will in no way be affected by the outcome of the first toss. This is an example of independent events. 

✓ \* If two cards are drawn from a well-shuffled pack of 52 cards one after the other with replacement then getting an ace in the first draw and getting a King in the second draw are independent events. But if the card drawn in the first draw is not replaced then only 51 cards will remain in the pack, and the outcome of the second draw is dependent on the first draw.

\* If two events A and B are independent

(i)  $P(A \text{ and } B) = P(A) \times P(B)$

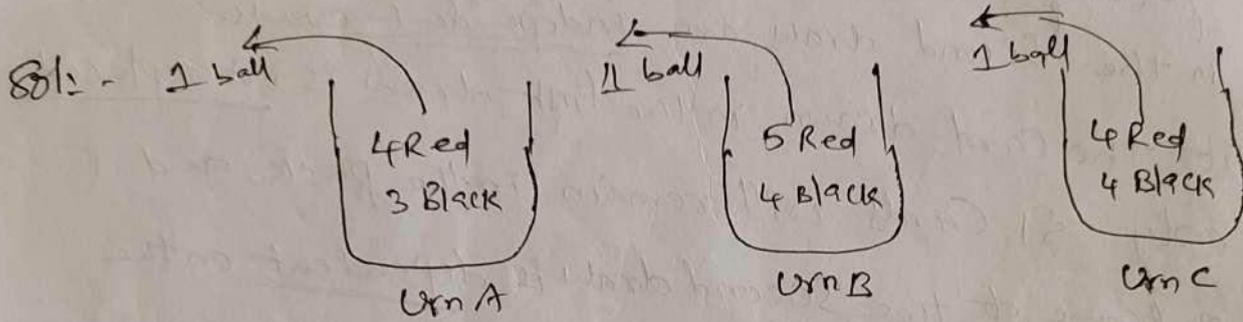
(ii)  $P(A|B) = P(A)$  (iii)  $P(B|A) = P(B)$

✓ \* Independent events: - First ball replaced before second ball is picked. (eg)

✓ \* Dependent events: - First ball not replaced before second ball is picked.

There are 3 urns, A, B and C. A contains 4 red balls and 3 black balls, urn B contains 5 red balls and 4 black balls. Urn C contains 4 red balls and 4 black balls. One ball is drawn from each of these urns. What is the probability that the 3 balls drawn consists of 2 red balls and a black ball?

$\frac{17}{42}$



Out of 3 balls drawn, 2 red and one black ball can be obtained in the following mutually exclusive ways.

(i) Red, Red, Black (ii) Red, black, Red (iii) Black, Red, Red

The Required probability =  $P[(RRB) \text{ or } (RBR) \text{ or } (BRR)]$

$$\begin{aligned}
 &= P(RRB) + P(RBR) + P(BRR) \\
 &= \frac{4C1}{7C1} \times \frac{5C1}{9C1} \times \frac{4C1}{8C1} + \frac{4C1}{7C1} \times \frac{4C1}{9C1} \times \frac{4C1}{8C1} + \frac{3C1}{7C1} \times \frac{5C1}{9C1} \times \frac{4C1}{8C1} \\
 &= \frac{80 + 64 + 60}{7 \times 9 \times 8} = \frac{204}{504} = \frac{17}{42}
 \end{aligned}$$

~~Q11~~ A bag X contains 3 white balls and 2 black balls and another bag Y contains 2 white balls and 4 black balls. A bag and a ball out of it are picked at random. What is the probability that the ball is white.

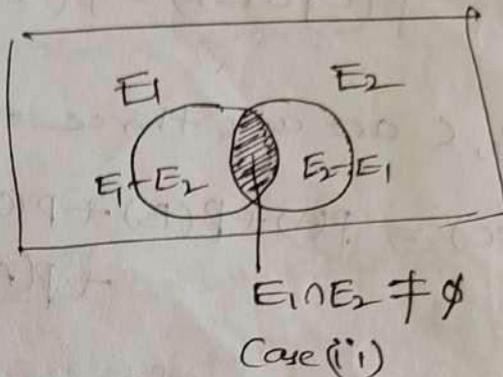
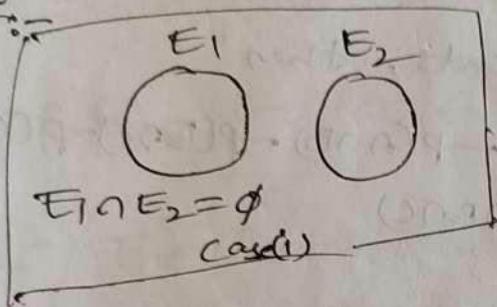
# Addition theorem on probability:-

(44)

\* Theorem:- If  $S$  is a sample space, and  $E_1, E_2$  are any events in  $S$  then

$$P(E_1 \text{ or } E_2) = P(E_1 \cup E_2) = P(E_1) + P(E_2) - P(E_1 \cap E_2)$$

Proof:-



Case (i) Let  $E_1 \cap E_2 = \emptyset$   
If  $E_1, E_2$  are independent then

$$P(E_1 \cup E_2) = P(E_1) + P(E_2)$$

$$= P(E_1) + P(E_2) - 0$$

$$= P(E_1) + P(E_2) - P(\emptyset)$$

$$P(E_1 \cup E_2) = P(E_1) + P(E_2) - P(E_1 \cap E_2)$$

Case (ii) Let  $E_1 \cap E_2 \neq \emptyset$  then

$$E_1 \cup E_2 = E_1 \cup (E_2 - E_1) \text{ and } E_1 \cap (E_2 - E_1) = \emptyset$$

$$P(E_1 \cup E_2) = P(E_1) + P(E_2 - E_1) \quad \text{--- (1)}$$

Also  $E_2 = (E_2 - E_1) \cup (E_1 \cap E_2)$  and  $(E_2 - E_1) \cap (E_1 \cap E_2) = \emptyset$

$$P(E_2) = P(E_2 - E_1) + P(E_1 \cap E_2)$$

$$\Rightarrow P(E_2 - E_1) = P(E_2) - P(E_1 \cap E_2) \quad \text{--- (2)}$$

from eqn (1) and eqn (2)

45

$$P(E_1 \cup E_2) = P(E_1) + P(E_2) - P(E_1 \cap E_2)$$

\* Note: - If  $E_1, E_2$  are two mutually exclusive events, <sup>or independent events</sup> then  $P(E_1 \cup E_2) = P(E_1) + P(E_2)$  since  $P(E_1 \cap E_2) = \phi$   
 $P(\phi) = 0$

\* If  $A, B, C$  are any three events, then

$$P(A \cup B \cup C) = P(A) + P(B) + P(C) - P(A \cap B) - P(B \cap C) - P(C \cap A) + P(A \cap B \cap C)$$

Proof:-

$$\begin{aligned} P(A \cup B \cup C) &= P[(A \cup B) \cup C] \\ &= P(A \cup B) + P(C) - P[(A \cup B) \cap C] \\ &= P(A) + P(B) + P(C) - P(A \cap B) - P[(A \cap C) \cup (B \cap C)] \\ &= P(A) + P(B) + P(C) - P(A \cap B) - \{P(A \cap C) + P(B \cap C) - P[(A \cap C) \cap (B \cap C)]\} \end{aligned}$$

$$P(A \cup B \cup C) = P(A) + P(B) + P(C) - P(A \cap B) - P(A \cap C) - P(B \cap C) + P(A \cap B \cap C)$$

\* If  $\phi$  is an impossible event then S.T  $P(\phi) = 0$

Proof:- Let  $S$  be the sample space

$$S = S \cup \phi$$

$$P(S) = P(S \cup \phi)$$

$$S \cap \phi = \phi$$

$$P(S \cap \phi) = P(\phi) = 0$$

$$P(S) = P(S) + P(\emptyset) - P(S \cap \emptyset)$$

$$P(S) = P(S) + P(\emptyset) - 0$$

$$\boxed{P(\emptyset) = 0}$$

( $\therefore S$  and  $\emptyset$  are disjoint sets  
 $S \cap \emptyset = \emptyset$ )

\* Probability of complementary event

$$P(A^c) = 1 - P(A) \leq 1$$

Proof: - The sample space  $S$  can be divided into two mutually exclusive events  $A$  and  $A^c$

$$S = A \cup A^c$$

$$P(S) = P(A \cup A^c)$$

$$P(S) = P(A) + P(A^c) - P(A \cap A^c)$$

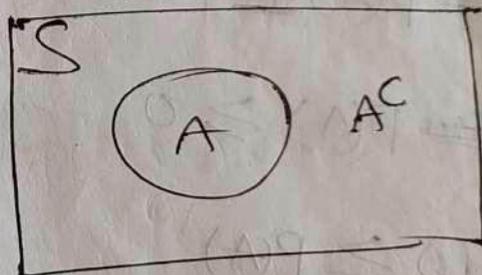
$$P(S) = P(A) + P(A^c) - 0$$

$$1 = P(A) + P(A^c)$$

$$P(A^c) = 1 - P(A)$$

$$(\because P(A) \geq 0)$$

$$\boxed{\therefore P(A^c) = 1 - P(A) \leq 1}$$



$$A \cap A^c = \emptyset$$
$$P(A \cap A^c) = 0$$

\* If  $A$  and  $B$  are two events of a sample space  $S$  such that  $A \subseteq B$  then  $P(A) \leq P(B)$ . (47)

Proof: - Let  $A \subseteq B$  then  $B = A \cup (B-A)$

$A$  and  $B-A$  are disjoint events

$$A \cap (B-A) = \phi$$

$$B = A \cup (B-A)$$

$$P(B) = P(A) + P(B-A)$$

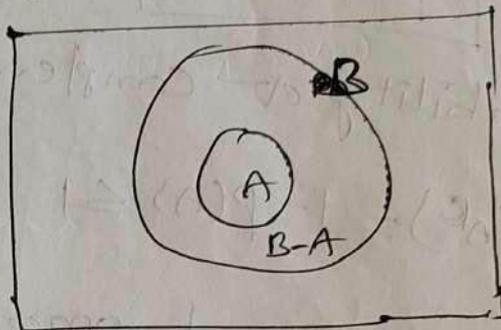
$$P(B) - P(A) = P(B-A)$$

$$(\because P(B-A) \geq 0)$$

$$P(B) - P(A) \geq 0$$

$$P(B) \geq P(A)$$

$$\therefore \underline{P(A) \leq P(B)}$$



\* For any two events  $A$  and  $B$  s.t

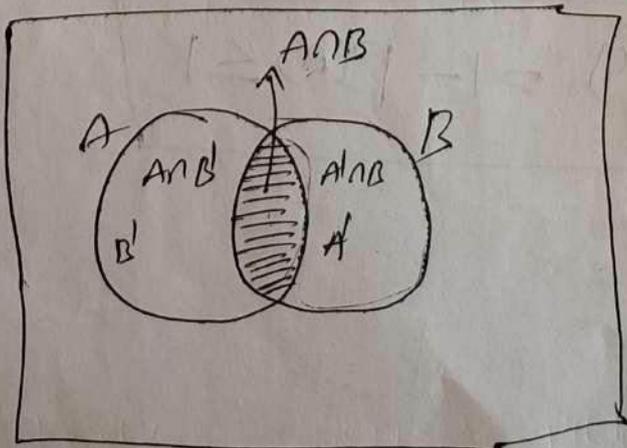
$$P(A^c \cap B) = P(B) - P(A \cap B)$$

Proof: -

$$B = (A \cap B) \cup (A^c \cap B)$$

$$P(B) = P(A \cap B) + P(A^c \cap B)$$

$(A \cap B)$  and  $(A^c \cap B)$  are disjoint sets



$$P(B) - P(A \cap B) = P(A^c \cap B)$$

(48)

$$\boxed{\therefore P(A^c \cap B) = P(B) - P(A \cap B)} \quad P(A \cap B) = P(B) - P(A^c \cap B)$$

Similarly we can prove

$$\boxed{P(A \cap B^c) = P(A) - P(A \cap B)}$$

Note:-

$$* \textcircled{1} P(A^c \cap B) = P(B) - P(A \cap B)$$

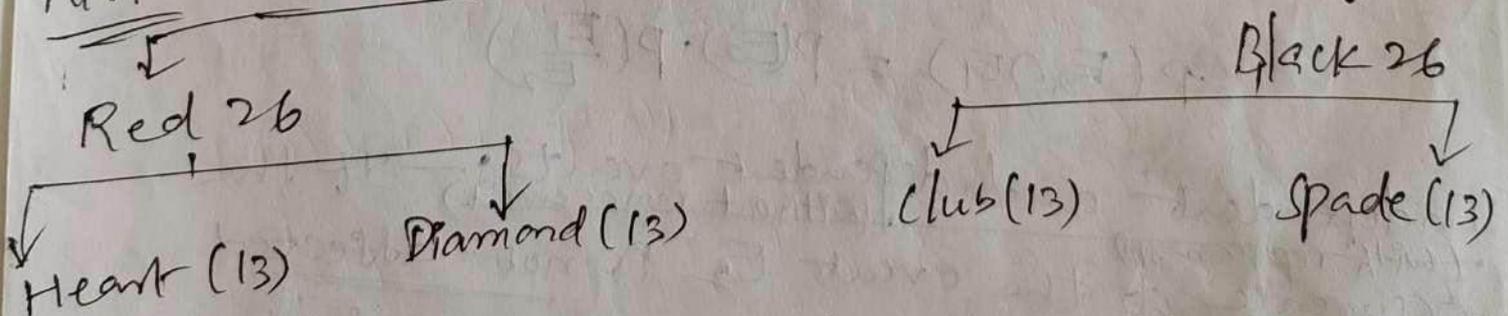
$$* \textcircled{2} P(A \cap B^c) = P(A) - P(A \cap B)$$

$$* \textcircled{3} P(A^c \cap B^c) = P[(A \cup B)^c] = 1 - P(A \cup B)$$

$$* \textcircled{4} P(A^c \cup B^c) = P[(A \cap B)^c] = 1 - P(A \cap B)$$

$$(A \cup B)^c = A^c \cap B^c$$
$$(A \cap B)^c = A^c \cup B^c$$

Note:- Total cards = 52



Kings — 4 (2 red + 2 black)

Queen — 4 (2 red + 2 black)

Jockey — 4 (2 red + 2 black)

Ace — 4 (2 red + 2 black)

Conditional Probability: - For two dependent events

A and B, the symbol  $P(B|A)$  denotes the probability of occurrence of B, when A has already occurred. It is known as the conditional probability and is read as a probability of B given A.

(The prob. of B can be calculated where probability of A is given)

$$P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{n(A \cap B)}{n(A)}$$

$$P(E_2|E_1) = \frac{P(E_1 \cap E_2)}{P(E_1)}$$

$$P(E_1|E_2) = \frac{P(E_2 \cap E_1)}{P(E_2)}$$

Similarly we define

$$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{n(A \cap B)}{n(B)}$$

General Multiplication Theorem of Probability: -

Statement: - In a random experiment if  $E_1, E_2$  are two events such that  $P(E_1) \neq 0$  and  $P(E_2) \neq 0$

then  $P(E_1 \cap E_2) = P(E_1) \cdot P(\frac{E_2}{E_1})$

$$P(E_2 \cap E_1) = P(E_2) \cdot P(\frac{E_1}{E_2})$$

Independent and dependent events: - If the occurrence of the event  $E_2$  is not affected by the occurrence (or) non-occurrence of the event  $E_1$ , then the event  $E_2$  is said to be independent of  $E_1$  and  $P(\frac{E_2}{E_1}) = P(E_2)$ .

i.e  $P(E_2|E_1) = \frac{P(E_1 \cap E_2)}{P(E_1)} = \frac{P(E_1)P(E_2)}{P(E_1)} = P(E_2)$

Similarly  $P(\frac{E_1}{E_2}) = P(E_1)$

If  $P(E_1) \neq 0$ ,  $P(E_2) \neq 0$  and  $E_2$  is independent of  $E_1$ , then  $E_1$  is independent of  $E_2$ . In this case we say

that  $E_1, E_2$  are mutually independent (or) simply independent. and  $P\left(\frac{E_2}{E_1}\right) = P(E_2)$  or  $P\left(\frac{E_1}{E_2}\right) = P(E_1)$ . (50)

\* If the occurrence of the event  $E_2$  is affected by the occurrence of  $E_1$ , then the events  $E_1, E_2$  are dependent and  $P\left(\frac{E_2}{E_1}\right) \neq P(E_2)$

Note:- The event  $E$  is independent of  $\phi$  and  $S$ .

Pairwise independent events:- Three events  $E_1, E_2, E_3$  are mutually independent (or) simply independent

if (i)  $P(E_1 \cap E_2) = P(E_1) \cdot P(E_2)$ ,

$$P(E_2 \cap E_3) = P(E_2) \cdot P(E_3)$$

$$P(E_3 \cap E_1) = P(E_3) \cdot P(E_1)$$

$$(ii) P(E_1 \cap E_2 \cap E_3) = P(E_1) \cdot P(E_2) \cdot P(E_3)$$

\* A bag contains 8 red and 6 blue balls. Two drawing of each, 2 balls are made. Find the probability that the first drawing gives two red balls and second drawing gives 2 blue balls, if the balls drawn first are replaced before the second draw.

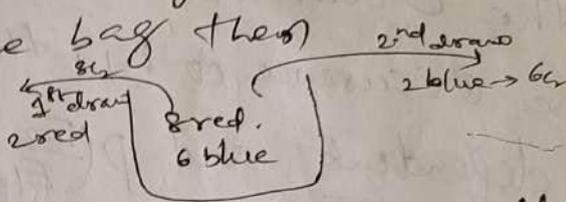
Sol: - Let  $E_1$  be the event of drawing 2 red balls (51)  
 in the first draw from the bag containing 8 red  
 and 6 blue balls.

Red	Blue	Total
8	6	14

Then  $P(E_1) = \frac{8C_2}{14C_2}$ . The two drawn balls are replaced

Let  $E_2$  be the event of drawing 2 blue balls in the  
 Second draw from the bag then

$$P(E_2) = \frac{6C_2}{14C_2}$$



Now  $E_1 \cap E_2$  = Event of drawing 2 red balls in  
 the first draw and another drawing of 2 blue balls  
 in the second draw after the balls are replaced.

Also  $E_1, E_2$  are independent

$$\begin{aligned}
 P(E_1 \cap E_2) &= P(E_1) \times P(E_2) = \frac{8C_2}{14C_2} \times \frac{6C_2}{14C_2} \\
 &= \frac{8 \times 7}{14 \times 13} \times \frac{6 \times 5}{14 \times 13} \\
 &= \frac{60}{1183}
 \end{aligned}$$

✓ A bag contains 50 tickets numbered 1, 2, 3, 4, ..., 50  
 of which five are drawn at random and arranged in  
 ascending order of the magnitude ( $x_1 < x_2 < x_3 < x_4 < x_5$ ).  
 What is the probability that  $x_3 = 30$ ?

Sol: - If  $x_3 = 30$ , then the two tickets with numbers  
 $x_1$  and  $x_2$  must have come out of 29 tickets numbered

from 1 to 29. This can be done in  ${}^{29}C_2$  ways. (52)

The other two tickets with numbers  $x_u$  and  $x_v$  must have been drawn out of 20 tickets numbered from 31 to 50. This can be done in  ${}^{20}C_2$  ways.

$$\text{Number of favourable cases} = {}^{29}C_2 \times {}^{20}C_2 = m$$

$$\text{Total no. of cases} = {}^{50}C_5 \quad (n)$$

$$\text{Required probability} = \frac{{}^{29}C_2 \times {}^{20}C_2}{{}^{50}C_5}$$

$$= \frac{406 \times 190}{2118760}$$

$$= \frac{77140}{2118760} = \underline{\underline{0.036408}}$$

$$\frac{27550}{1567} \text{ Ans}$$

\* Addition theorem on probability: (Addition rule for arbitrary events)

Statement: If  $S$  is a sample space and  $E_1, E_2$  are any

events in  $S$  then  $P(E_1 \text{ or } E_2) = P(E_1 \cup E_2) = P(E_1) + P(E_2) - P(E_1 \cap E_2)$

Proof - Case (i)  $E_1 \cap E_2 \neq \emptyset$

Let  $E_1, E_2$  contain the sample points  $a_1, a_2, a_3, \dots, a_k, a_{k+1},$

$\dots, a_{k+l},$  and  $a_{k+1}, a_{k+2}, \dots, a_{k+l}, a_{k+l+1},$

$\dots, a_{k+l+m}$  respectively.

$$\therefore E_1 = \{a_1, a_2, a_3, \dots, a_k, a_{k+1}, a_{k+2}, \dots, a_{k+l}\} \quad (53)$$

$$\text{and } E_2 = \{a_{k+1}, a_{k+2}, a_{k+3}, \dots, a_{k+l}, a_{k+l+1}, \dots, a_{k+l+m}\}$$

$$\therefore E_1 \cup E_2 = \{a_1, a_2, a_3, \dots, a_k, a_{k+1}, \dots, a_{k+l}, a_{k+l+1}, \dots, a_{k+l+m}\}$$

$$\text{and } E_1 \cap E_2 = \{a_{k+1}, a_{k+2}, \dots, a_{k+l}\}$$

$$\begin{aligned} P(E_1) + P(E_2) - P(E_1 \cap E_2) &= P(a_1) + P(a_2) + P(a_3) + \dots \\ &\quad + P(a_k) + P(a_{k+1}) + \dots + P(a_{k+l}) \\ &\quad + P(a_{k+1}) + P(a_{k+2}) + \dots + P(a_{k+l}) + \\ &\quad P(a_{k+l+1}) + \dots + P(a_{k+l+m}) \\ &\quad - \{P(a_{k+1}) + P(a_{k+2}) + \dots + P(a_{k+l})\} \end{aligned}$$

$$\begin{aligned} &= P(a_1) + P(a_2) + \dots + P(a_k) + P(a_{k+1}) + \dots + P(a_{k+l}) \\ &\quad + P(a_{k+1}) + P(a_{k+2}) + \dots + P(a_{k+l}) + P(a_{k+l+1}) \\ &\quad + \dots + P(a_{k+l+m}) - P(a_{k+1}) - P(a_{k+2}) - \dots - P(a_{k+l}) \end{aligned}$$

$$\begin{aligned} &= (P(a_1) + P(a_2) + \dots + P(a_k) + P(a_{k+1}) + \dots \\ &\quad + P(a_{k+l}) + P(a_{k+l+1}) + \dots + P(a_{k+l+m})) \end{aligned}$$

$$\begin{aligned} &= P(E_1 \cup E_2) \quad \therefore P(E_1 \cup E_2) = P(E_1) + P(E_2) - P(E_1 \cap E_2) \end{aligned}$$

Case (ii)  $E_1 \cap E_2 = \phi$

(54)

$$\begin{aligned} P(E_1 \cup E_2) &= P(E_1) + P(E_2) - P(E_1 \cap E_2) \\ &= P(E_1) + P(E_2) - \cancel{P(\phi)} \quad 0 \\ &= P(E_1) + P(E_2) - P(\phi) \end{aligned}$$

$$\boxed{P(E_1 \cup E_2) = P(E_1) + P(E_2) - P(E_1 \cap E_2)}$$

\* If  $E_1, E_2$  are two mutually exclusive events, then (i)  $P(E_1 \cup E_2) = P(E_1) + P(E_2)$  since  $P(E_1 \cap E_2) = P(\phi) = 0$

$$\begin{aligned} \text{(ii) } P(\overline{E_1 \cup E_2}) &= P(S - (E_1 \cup E_2)) \\ &= P(S) - P(E_1 \cup E_2) \\ &= 1 - \{P(E_1) + P(E_2)\} \\ &= 1 - P(E_1) - P(E_2) \\ &= P(\overline{E_1}) - P(E_2) \end{aligned}$$

\* Conditional event :- If  $E_1, E_2$  are events of a sample space  $S$  and if  $E_2$  occurs after the occurrence of  $E_1$ , then the event of occurrence of  $E_2$  after the event  $E_1$  is called conditional event  $E_2$  given  $E_1$ . It is denoted by  $\frac{E_2}{E_1}$  (or)  $(E_2/E_1)$

Similarly we define  $\frac{E_1}{E_2}$  (or)  $E_1/E_2$  <sup>→ given</sup>

eg. - Two unbiased dice are thrown. If the sum of the numbers thrown on them is 7, the event of getting 1 on any one of them is a Conditional event.

Special multiplication Rule:- If A and B are independent events then  $P(A \cap B) = P(A) \cdot P(B)$

i.e. Probability of the product is the Product of the Probabilities.

Proof:- By the def. of general multiplication rule

$$P(A \cap B) = P(A) \cdot P(B/A)$$

But  $\rightarrow$  A and B are independent

$$P(B/A) = P(B)$$

$$P(A \cap B) = P(A) \cdot P(B)$$

\* If A and B are independent then A and B' are independent.

\* If A and B are independent then A' and B' are also independent.

\* If A, B, C are mutually independent events then (i) A and B or C are independent. (ii) A or B and C are also independent.

\* For any three events A, B and C

$$P\left(\frac{A \cup B}{C}\right) = P(A/C) + P(B/C) - P(A \cap B/C)$$

\* Determine (i)  $P(B/A)$  (ii)  $P(A/B^c)$  if A and B are event  $P(A) = \frac{1}{3}$ ,  $P(B) = \frac{1}{4}$ ,  $P(A \cup B) = \frac{1}{2}$ . (56)

Sol -  $P(B/A) = \frac{P(A \cap B)}{P(A)}$

Now,  $P(A \cup B) = P(A) + P(B) - P(A \cap B)$

$$\frac{1}{2} = \frac{1}{3} + \frac{1}{4} - P(A \cap B)$$

$$P(A \cap B) = \frac{7}{12} - \frac{1}{2}$$

$$P(A \cap B) = \frac{1}{12}$$

$$P(B/A) = \frac{(\frac{1}{12})}{(\frac{1}{3})} = \cancel{3} \times \frac{1}{\cancel{12} 4} = \frac{1}{4} \text{ Ans}$$

(ii)  $P(A/B^c) = \frac{P(A \cap B^c)}{P(B^c)}$

We have,  $P(B^c) = 1 - P(B) = 1 - \frac{1}{4} = \frac{3}{4}$

We have  $P(A \cap B^c) = P(A) - P(A \cap B)$

$$P(A \cap B^c) = \frac{1}{3} - \frac{1}{12}$$

$$P(A \cap B^c) = \frac{4-1}{12} = \frac{\cancel{4} 1}{\cancel{12} 4} = \frac{1}{4}$$

$$P(A/B^c) = \frac{P(A \cap B^c)}{P(B^c)} = \frac{(\frac{1}{4})}{(\frac{3}{4})} = \frac{1}{3} \text{ Ans}$$

$$(iii) P(B/A^c) = \frac{P(A^c \cap B)}{P(A^c)}$$

(57)

we have,  $P(A^c) = 1 - P(A) = 1 - \frac{1}{3} = \frac{2}{3}$

$$P(A^c \cap B) = P(B) - P(A \cap B)$$

$$= \frac{1}{4} - \frac{1}{12}$$

$$= \frac{12-4}{12 \times 4} = \frac{8}{48} = \frac{1}{6}$$

$$P(B/A^c) = \frac{P(A^c \cap B)}{P(A^c)} = \frac{(1/6)}{(2/3)} = \frac{1}{2} \times \frac{3}{2} = \frac{3}{4} \text{ Ans}$$

\* (Three) A bag contains 8 red and 6 blue balls. Two drawings of each 2 balls are made. Find the probability that the first drawing gives two red balls and second drawing gives 2 blue balls, if the balls drawn first are replaced before the second draw.

Proof:- Let  $E_1$  be the event of drawing 2 red balls in the first draw from the bag containing 8 red and 6 blue balls.

$$\text{Then } P(E_1) = \frac{{}^8C_2}{{}^{14}C_2} = \frac{{}^8C_6}{{}^{14}C_2} = \frac{\frac{7 \times 8}{2!}}{\frac{13 \times 14}{2!}} = \frac{7 \times 8}{13 \times 14} = \frac{4}{13}$$

The two drawn balls are replaced.

Let  $E_2$  be the event of drawing 2 blue balls in the

Second draw from the bag.

$$\text{Then } P(E_2) = \frac{{}^6C_2}{{}^{14}C_2} = \frac{{}^6C_4}{{}^{14}C_2} = \frac{\frac{5 \times 6}{2!}}{\frac{13 \times 14}{2!}} = \frac{5 \times 6}{13 \times 14} = \frac{15}{91}$$

Now  $E_1 \cap E_2$  = Event of drawing 2 red balls on the <sup>(58)</sup> first draw and another drawing of 2 blue balls in the second draw after the balls are replaced.

Also  $E_1, E_2$  are ~~dependent~~ independent (with replacement)

$$P(E_1 \cap E_2) = P(E_1) \times P(E_2)$$

$$= \frac{4}{13} \times \frac{15}{91} = \frac{60}{1183}$$

→ Ans

\* Find the probability of drawing 2 red balls in succession from a bag containing 4 red and 5 black balls <sup>(one after another)</sup> when the ball that is drawn first is (i) not replaced (ii) replaced.

Sol:- Let  $E_1$  be the event of drawing a red ball in the first draw and  $E_2$  be the event of drawing a red ball in second draw also.

	Red	Black	Total
	4	5	9

(i) After the first draw the ball is not replaced. The first ball can be drawn in  ${}^9C_1$  ways, and the second ball can be drawn in  ${}^8C_1$  ways since the ~~first~~ ball is not replaced.

Then both the balls can be drawn in  $9 \times 8$  ways. i.e. 72 ways.

There are  ${}^4C_1 = 4$  ways in which  $E_1$  can occur and

${}^3C_1 = 3$  ways in which  $E_2$  can occur, so that  $E_1$  and  $E_2$  can occur in  $4 \times 3 = 12$  ways.

By Conditional probability

$$P\left(\frac{E_2}{E_1}\right) = P(E_2, \text{ given the probability of } E_1)$$

( $E_1, E_2$  are dependent) (59)  
 (not replaced)

$$= P(\text{2nd ball is red, given that first ball is red})$$

$$= \frac{3}{8}$$

$$P(E_1 \cap E_2) = P(E_1) \times P\left(\frac{E_2}{E_1}\right) \quad (\because P(E_1) = \frac{4}{9})$$

$$= \left(\frac{4}{9}\right) \left(\frac{3}{8}\right)$$

$$= \frac{1}{6} \text{ Ans}$$

$P\left(\frac{E_2}{E_1}\right)$  → given condition  
 $E_1$  is already occurred  
 $E_2$  is occurring.

(ii) Suppose the ball is replaced after the first draw.

$$\text{Then } P(E_1 \cap E_2) = P(E_1) \cdot P(E_2)$$

$$= \frac{4}{9} \cdot \frac{4}{9} = \frac{16}{81} \text{ Ans}$$

$E_1, E_2$  are Independent  
 with replacement  
 By multiplication theorem

\* In a certain town 40% have brown hair, 25% have brown eyes and 15% have both brown hair and brown eyes. A person is selected at random from the town.

(i) If he has brown hair, what is the probability that he has brown eyes also?

(ii) If he has brown eyes, determine the probability that he doesn't have brown hair?

Sol: Given  $n(S) = 100$

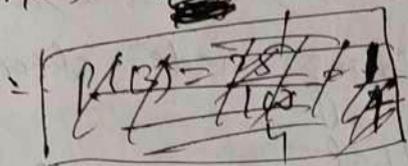
Let  $A =$  The set of people who have brown hair,  $n(A) = 40$

$$\text{Then } P(A) = \frac{40}{100} = \frac{n(A)}{n(S)}$$

Let  $B$  = The set of people who have brown eyes. (60)

Then  $n(B) = 25$

$$P(B) = \frac{n(B)}{n(S)}$$



$$P(B) = \frac{25}{100}$$

$A \cap B$  = The set of people who have both brown hair and brown eyes.

$$n(A \cap B) = 15, \quad P(A \cap B) = \frac{15}{100} = \frac{n(A \cap B)}{n(S)}$$

By conditional probability

$$(i) \quad P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{\frac{15}{100}}{\frac{40}{100}} = \frac{15}{40} = \frac{3}{8} = 0.375$$

By conditional probability

$$(ii) \quad P(\bar{A}|\bar{B}) = \frac{P(\bar{A} \cap \bar{B})}{P(\bar{B})}$$

$$= \frac{P(B) - P(A \cap B)}{P(B)}$$

$$= \frac{P(B)}{P(B)} - \frac{P(A \cap B)}{P(B)}$$

$$= 1 - \left( \frac{15/100}{25/100} \right) = 1 - \frac{15}{25} = \frac{2}{5} = 0.4$$

Ans

$$P(\bar{A}|\bar{B}) = \frac{2}{5} \text{ Ans}$$

Note 2  
 Multiplication Theorem (i) For dependent event (without replacement)  $P(A \cap B) = P(A) \cdot P(B|A)$   
 (ii) For Independent (with replacement)  $P(A \cap B) = P(A) \cdot P(B)$ .

\* Two marbles are drawn in Succession from a box containing 10 red, 30 white, 20 blue and 15 orange marbles, with replacement being made after each draw. Find the probability that

(6)

- (i) Both are white (ii) First is red and Second is white

$= 10 + 30 + 20 + 15$

Sol:- Total number of marbles in the box = 75

(i) Let  $E_1$  be the event of the first drawn marble is white. Then  $P(E_1) = \frac{30}{75} = \frac{2}{5}$

Let  $E_2$  be the event of second drawn marble is also white. Then  $P(\frac{E_2}{E_1}) = \frac{30}{75} = \frac{2}{5}$  (with replacement)

The probability that both marbles are white

$P(E_1 \cap E_2) = P(E_1) \cdot P(E_2|E_1)$

( ~~$E_1, E_2$  are independent~~)

~~$P(E_1) = P(E_2)$~~

( $E_1, E_2$  are independent)

$$\frac{P(E_1 \cap E_2)}{P(E_1 \cap E_2)} = \frac{P(E_1) \cdot P(E_2|E_1)}{P(E_1) \times P(E_2)}$$

$$= \frac{30}{75} \times \frac{30}{75} = \frac{4}{25}$$

(ii) Let  $E_3$  be the event that the first drawn marble is ~~white~~ red. Then  $P(E_3) = \frac{10}{75} = \frac{2}{15}$

Let  $E_4$  be the event that the <sup>second</sup> drawn marble is white. Then  $P(\frac{E_4}{E_3}) = \frac{30}{75} = \frac{2}{5}$  (with replacement)

∴ The probability that the first marble is red and second marble is white =  $P(E_3 \cap E_4)$

$$P(E_3 \cap E_4) = P(E_3) \cdot P(E_4|E_3)$$

$$= P(E_3) \cdot P(E_4)$$

$$\boxed{P(E_3 \cap E_4) \iff P(E_3) \cdot P(E_4)}$$
$$= \frac{20}{75} \times \frac{2}{5}$$

$$= \frac{4}{75} \text{ Ans}$$

( ~~$E_3, E_4$  are independent~~)

( $E_3, E_4$  are independent events)

40% of the population of a town are voters, 50% are educated, and 20% are ~~not~~ educated voter. A person is chosen at random.

(a) If he is educated, what is the probability that he is a voter?

(b) If he is a voter, what is the probability that he is not educated?

(c) What is the probability that he is neither a voter nor educated?

Sol: - Let "V" and "E" be the events that the person is voted and educated respectively.

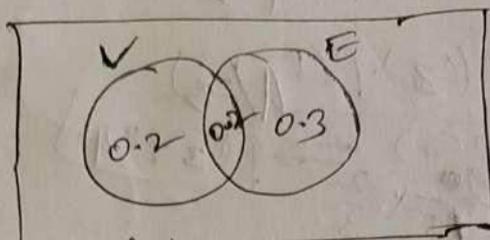
And let  $(E \cap V)$  be the event that the person is an educated voter.

$$\text{Then } P(V) = 40\% = 0.4$$

$$P(E) = 50\% = 0.5 \Rightarrow P(E) = 0.5$$

$$P(E \cap V) = 20\% = 0.2$$

This is clearly shown in the Venn diagram given below (63)



By Conditional probability

(a) The required probability

$$P\left(\frac{V}{E}\right) = \frac{P(E \cap V)}{P(E)} = \frac{0.2}{0.5} = 0.4$$

$$P\left(\frac{V}{E}\right) = 0.4$$

(b) By Conditional probability  
The required probability

$$P\left(\frac{E}{V}\right) = \frac{P(E \cap V)}{P(V)} = \frac{P(E) \cdot P(V)}{P(V)}$$

$$= \frac{P(E \cap V)}{P(V)} = \frac{0.5 \times 0.4}{0.4} = 0.5$$

(c) The probability that a person is neither a voter nor educated.

$$= P(\overline{V \cup E})$$

$$= 1 - P(V \cup E)$$

$$= 1 - (P(V) + P(E) - P(V \cap E))$$

$$= 1 - \{0.4 + 0.5 - 0.2\}$$

$$P(\overline{V \cup E}) = \underline{\underline{0.3}}$$

## Independent and dependant events:

(64)

If the occurrence of the event  $E_2$  is not affected by the occurrence (or) non-occurrence of the event  $E_1$ , then the event  $E_2$  is said to be independent of  $E_1$  and  $P\left(\frac{E_2}{E_1}\right) = P(E_2)$ .

If  $P(E_1) \neq 0$ ,  $P(E_2) \neq 0$  and  $E_2$  is independent of  $E_1$ , then  $E_1$  is independent of  $E_2$ .

In this case we say that  $E_1, E_2$  are mutually independent.

(or) Simply independent.

If the occurrence of the event  $E_2$  is affected by the occurrence of  $E_1$ , then the events  $E_1, E_2$  are dependent and  $P\left(\frac{E_2}{E_1}\right) \neq P(E_2)$ .

NOTE: "The event  $E$  is independent of  $\phi$  and  $S$ ."

2. If  $A$  and  $B$  are independent events of a sample space  $S$ ,

then  $(\bar{A}, \bar{B}), (A, \bar{B}), (\bar{A}, B)$  are also independent.

NOTE: Multiplication rule: multiplication rule is applied

When two events doesn't occur. ~~It is applied~~ It is applied for the following notations.

•  $P(A \cap B)$

•  $P(A \cdot B)$

•  $P(\text{Both } A, B)$

•  $P(A \text{ and } B)$

•  $P(A \text{ as well as } B)$

(P. 50)

Types of multiplication rules:—

① Independent events (with replacement):—

One event doesn't effect on the other event.

then A and B events are called independent events

and it is given by  $P(A \cap B) = P(A) \cdot P(B)$

② Dependent events (without replacement):—

one event effects on the other event, (Conditional

probability), then A and B events are called

dependent events and its given by

$$P(A \cap B) = P(A) \times P(B|A)$$

(or)

$$P(B \cap A) = P(B) \times P(A|B)$$

Note:—

① Addition theorem:— It is applied when either the events occur & it is applied when both the events should occur together.

→ The notation of Addition theorem are applied as

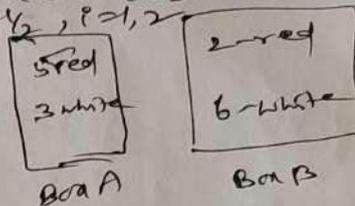
•  $P(A \cup B)$  (or)  $P(A \cup B)$  (or)  $P(\text{either } A \text{ or } B)$

(or)  $P(\text{At least})$

② mutually exclusive events:— This theorem is applied when two events doesn't occur together  $A \cap B = \emptyset$  (disjoint sets)

\* Box A contains 5 red and 3 white marbles and box B contains 2 red and 6 white marbles. If a marble is drawn from each box, what is the probability that they are both of same colour.

Sol: → Let  $E_i$  denote the event that the box is chosen  $i=1, 2$   
 Suppose  $E_1$  be the event that the marble is drawn from box A and is red  
 $P(E_i) = \frac{1}{2}, i=1, 2$



$$P(E_1) = \frac{1}{2} \left( \frac{5}{8} \right) = \frac{5}{16}$$

and  $E_2$  be the event that the marble is drawn from box B and is red

$$P(E_2) = \frac{1}{2} \left( \frac{2}{8} \right) = \frac{1}{8}$$

The probability that both the marbles are red is

$$P(E_1 \cap E_2) = P(E_1) \cdot P(E_2) = \frac{5}{16} \cdot \frac{1}{8} = \frac{5}{128}$$

( $E_1, E_2$  are independent)

Let  $E_3$  = The event that the marble is drawn from box A and is white

$$P(E_3) = \frac{1}{2} \left( \frac{3}{8} \right) = \frac{3}{16}$$

Let  $E_4$  = The event that marble is drawn from box B is white

$$P(E_4) = \frac{1}{2} \left( \frac{6}{8} \right) = \frac{3}{8}$$

$$\text{and } P(E_3 \cap E_4) = P(E_3) \cdot P(E_4) = \frac{3}{16} \cdot \frac{3}{8} = \frac{9}{128}$$

$$P(A|E_1) = \frac{1}{2} \quad (\because \text{The total no. of coins in box 1 is } 2 \times \frac{64}{3})$$

$$P(A|E_2) = \frac{2}{2} = 1 \quad (\text{There are two gold coins in box 2})$$

$$P(A|E_3) = \frac{0}{2} = 0 \quad (\text{There is no gold coin in box 3})$$

(i) The probability that the drawn coin is gold

$$P(A) = P(E_1 \cap A) + P(E_2 \cap A) + P(E_3 \cap A)$$

$$P(A) = P(E_1) \cdot P(A|E_1) + P(E_2) \cdot P(A|E_2) + P(E_3) \cdot P(A|E_3)$$

↳ By ~~total~~ <sup>probability</sup> multiplication theorem / Total probability

$$= \frac{1}{3} \left( \frac{1}{2} \right) + \frac{1}{3} (1) + \frac{1}{3} (0)$$

$$= \frac{1}{6} + \frac{1}{3} = \frac{2}{6} = \frac{1}{2}$$

(ii) The probability of getting a silver coin

$$P(A') = 1 - P(A) = 1 - \frac{1}{2} = \frac{1}{2}$$

\* In a group consisting of equal number men and women,

10% of the men and 45% of the women are unemployed.

If a person is selected randomly from the group

then find the probability that the person is an

employee.

we have

$$\text{Sol} - P(\text{men}) = \frac{1}{2}, \quad P(\text{women}) = P(W) = \frac{1}{2}$$

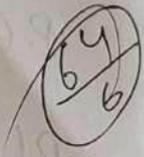
$P(M)$

Let A be the event of unemployed

$$P(A|M) = 10\% = \frac{10}{100} = \frac{1}{10}$$

Let  $E$  be the Employed event.

$$P(E/M) = 1 - \frac{1}{10} = \frac{9}{10} = 0.9$$



$$P(A/W) = 45\% = \frac{45}{100} = 0.45$$

$$P(E/W) = 1 - P(A/W) = 1 - \frac{45}{100} = \frac{55}{100} = 0.55$$

Probability that the person is employed  
 $P(E) = P(M|E) + P(W|E)$

~~$P(E) = P(M|E) = P(M) \cdot P(E/M)$~~

(M, W are dependent)

$P(E) = P(M) \cdot P(E/M) + P(W) \cdot P(E/W)$  By Total Prob.

$$= \frac{1}{2} \left( \frac{9}{10} \right) + \frac{1}{2} \left( \frac{55}{100} \right)$$

$$= \frac{14.5}{20} = 0.725$$

\* Three men A, B and C hit a target with the respective probabilities  $\frac{1}{3}$ ,  $\frac{1}{4}$  and  $\frac{1}{5}$  Each one of them shoots once at the target.

(a) What is the probability that one of them misses the target?

(b) If only one misses the target, then what is the probability that it is the second man?

Sol: - Given that

$P(A)$  = probability that A can hit a target =  $\frac{1}{3}$

$$P(A') = 1 - P(A) = 1 - \frac{1}{3} = \frac{2}{3}$$

$P(B)$  = probability that B can hit a target =  $\frac{1}{4}$

$$P(B') = 1 - P(B) = 1 - \frac{1}{4} = \frac{3}{4}$$

$P(C)$  = probability that C can hit a target =  $\frac{1}{5}$

$$P(C') = 1 - P(C) = 1 - \frac{1}{5} = \frac{4}{5}$$

(Q) The number of ways by which one of them can miss the target = 3 ways.

They are (i) A misses while B and C hit

(ii) B misses while A and C hit

(iii) C misses while A and B hit

Now the probability that one of them misses the

target

$$P(M) = P(A' \cap B \cap C) + P(A \cap B' \cap C) + P(A \cap B \cap C')$$

Since A, B, C, A', B', C' are independent events.

$$P(M) = P(A') \cdot P(B) \cdot P(C) + P(A) \cdot P(B') \cdot P(C) + P(A) \cdot P(B) \cdot P(C')$$

$$= \left(\frac{1}{3} \times \frac{1}{4} \times \frac{1}{5}\right) + \left(\frac{1}{3} \times \frac{3}{4} \times \frac{1}{5}\right) + \left(\frac{1}{3} \times \frac{1}{4} \times \frac{4}{5}\right)$$

$$\left(\frac{64}{8}\right)$$

$$= \frac{3}{20}$$

$$\therefore P(M) = \frac{3}{20}$$

(ii) If only one misses the target, then the probability that it is the second man.

$$P(B/M) = \frac{P(M \cap B)}{P(M)} = \frac{P(A \cap B \cap C)}{P(M)} = \frac{P(A) \cdot P(B) \cdot P(C)}{P(M)}$$

$$= \frac{\left(\frac{1}{3}\right) \left(\frac{3}{4}\right) \left(\frac{1}{5}\right)}{\left(\frac{3}{20}\right)}$$

$$= \frac{1/20 \times 20}{3}$$

$$\underline{\underline{P(B/M) = \frac{1}{3}}}$$

\* The probabilities that students A, B, C and D solve a problem are  $\frac{1}{3}$ ,  $\frac{2}{5}$ ,  $\frac{1}{5}$  and  $\frac{1}{4}$  respectively. If all of them try to solve the problem, what is the probability that the problem is solved.

Sol: Let  $P(A)$  = Probability that A solves the problem

$$P(A) = \frac{1}{2}$$

$$\left(\frac{6}{9}\right)$$

$$P(A') = 1 - P(A) = 1 - \frac{1}{2} = \frac{1}{2}$$

$P(B)$  = Probability that B solves the problem.

$$= \frac{2}{5}$$

$$P(B') = 1 - P(B) = 1 - \frac{2}{5} = \frac{3}{5}$$

$P(C)$  = Probability that C solve the problem =  $\frac{1}{3}$

$$P(C') = 1 - P(C) = 1 - \frac{1}{3} = \frac{2}{3}$$

$P(D)$  = probability that D solve the problem =  $\frac{1}{4}$

$$P(D') = 1 - P(D) = 1 - \frac{1}{4} = \frac{3}{4}$$

The probability that the problem is solved is equal to the probability that the problem is being solved by one of the persons.

$$P(A \cup B \cup C \cup D) = 1 - P(A' \cap B' \cap C' \cap D')$$

$$= 1 - P(A' \cap B' \cap C' \cap D')$$

Since all the events are independent

$$= 1 - P(A') \cdot P(B') \cdot P(C') \cdot P(D')$$

$$= 1 - \frac{2}{5} \cdot \frac{1}{5} \cdot \frac{1}{5} \cdot \frac{3}{5}$$

$$= 1 - \frac{6}{25}$$

PLAUBUCODP  $\frac{19}{25}$

\* A bag contains 5 white, 7 red and 4 black balls. If four balls are drawn one by one with replacement, what is the probability that none is white.



Sol:- Let A denote the event of not getting a white ball in first draw.

Let B denote ball in second draw

Let C denote ball in third draw

Let D denote ball in fourth draw.

Since the balls are drawn with replacement therefore

A, B, C, D are independent events.

White	Red	Black	Total
5	7	4	16

Since out of 16 balls, 11 are not white

therefore  $P(A) = \frac{11}{16}$ ,  $P(B) = \frac{11}{16}$ ,  $P(C) = \frac{11}{16}$ ,  $P(D) = \frac{11}{16}$

(A, B, C, D are independent)

Required probability =  $P(A) \cdot P(B) \cdot P(C) \cdot P(D)$

$$P(A \cap B \cap C \cap D) = \frac{11}{16} \cdot \frac{11}{16} \cdot \frac{11}{16} \cdot \frac{11}{16}$$

$$= \left(\frac{11}{16}\right)^4$$

Ans

\* Multiplication theorem for 3 events:-

64/12

If A, B and C are any events then show that

$$P(A \cap B \cap C) = P(A) \cdot P(B|A) \cdot P(C|A \cap B)$$

Proof:-  $P(A \cap B \cap C) = P[(A \cap B) \cap C]$

$$= P(A \cap B) \cdot P(C|A \cap B) \quad \text{from conditional probability}$$

$$= P(A) \cdot P(B|A) \cdot P(C|A \cap B) \quad \text{from conditional probability.}$$

In general, for any events  $A_1, A_2, A_3, \dots, A_n$

$$P(A_1 \cap A_2 \cap A_3 \cap \dots \cap A_n) =$$

$$P(A_1) \cdot P(A_2|A_1) \cdot P(A_3|A_1 \cap A_2) \cdot P(A_4|A_1 \cap A_2 \cap A_3) \cdot \dots \cdot P(A_n|A_1 \cap A_2 \cap \dots \cap A_{n-1})$$

\* Two events A and B are said to be independent

if  $P(B|A) = P(B)$

$$P(A|B) = P(A)$$

i.e. the occurrence (or) non-occurrence of event A has no influence on the occurrence or non-occurrence of B.

Otherwise, they are said to be dependent.

$$P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{P(A) \cdot P(B)}{P(A)}$$

$$P(B|A) = P(B)$$

# Rule of Elimination (OR) Rule of Total probability:-

Statements If  $E_1, E_2, E_3, \dots, E_n$  are mutually exclusive events or which one must occur, then

$$P(A) = \sum P(E_i) \cdot P(A|E_i).$$

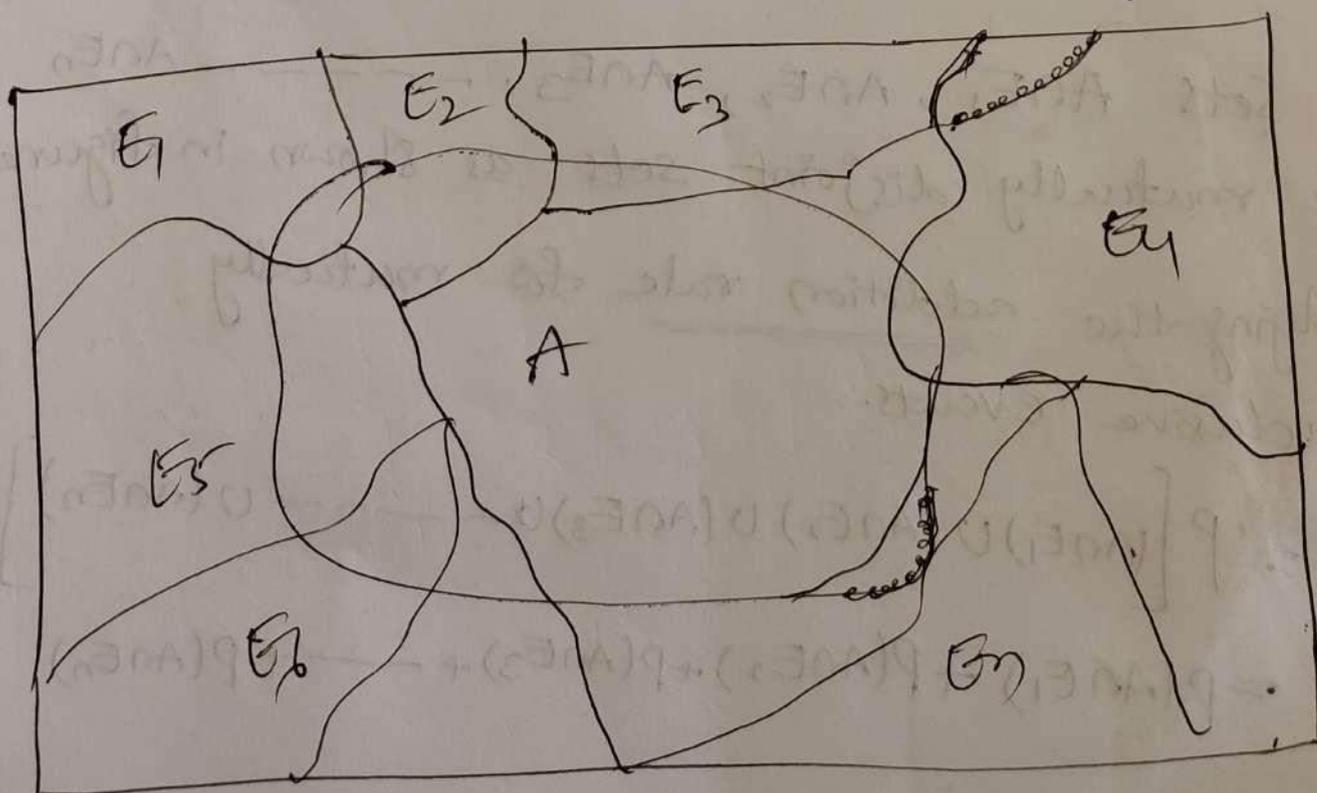


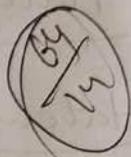
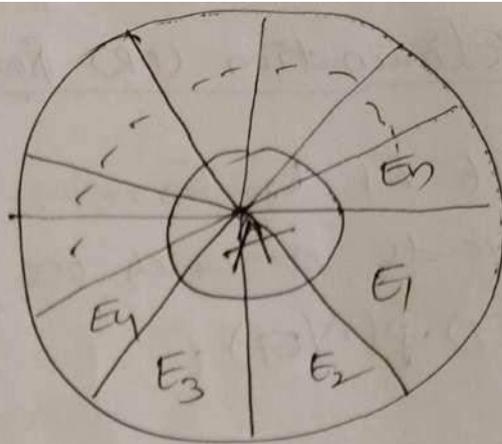
(OR)

Let  $E_1, E_2, E_3, \dots, E_n$  constitute a partition of the sample space  $S$  with  $P(E_i) \neq 0$  for  $i = 1, 2, 3, 4, \dots, n$  then for any event  $A$  of  $S$ .

$$P(A) = \sum_{i=1}^n P(A \cap E_i) = \sum_{i=1}^n P(E_i) \cdot P(A|E_i)$$

Proof:- Since  $E_1, E_2, E_3, \dots, E_n$  constitute a partition  $S = \bigcup_{i=1}^n E_i$





and  $E_i \cap E_j = \phi$  for any  $i$  and  $j$   
 i.e. their union is  $S$  and  $E_i$ 's are mutually disjoint sets from the figure.

$$A = A \cap S$$

$$A = A \cap \left[ \bigcup_{i=1}^n E_i \right]$$

$$A = A \cap [E_1 \cup E_2 \cup E_3 \cup \dots \cup E_n]$$

$$A = (A \cap E_1) \cup (A \cap E_2) \cup (A \cap E_3) \cup \dots \cup (A \cap E_n)$$

The sets  $A \cap E_1, A \cap E_2, A \cap E_3, \dots, A \cap E_n$  are mutually disjoint sets as shown in figure.

Applying the addition rule for mutually exclusive events.

$$P(A) = P[(A \cap E_1) \cup (A \cap E_2) \cup (A \cap E_3) \cup \dots \cup (A \cap E_n)]$$

$$P(A) = P(A \cap E_1) + P(A \cap E_2) + P(A \cap E_3) + \dots + P(A \cap E_n)$$



\* one bag contains five white and four black balls. 5/9  
 Another bag contains seven white and nine black balls.  
 A ball is transferred from the first bag to the second and then a ball is drawn from the second.  
 Find the probability that the ball drawn is white.

Sol: - The probability of drawing a white ball from bag B will depend on whether the transferred ball is black or white.

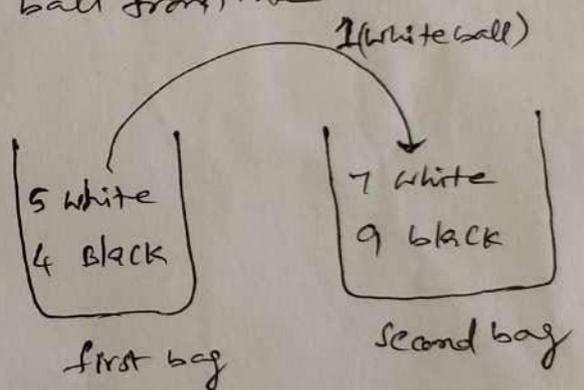
Case I: - When white ball is transferred from the first bag to the second bag.

Its probability  $P_1 = \frac{5}{9}$

Now second bag contains 8 white and 9 black balls.

The probability of drawing a white ball from the

second bag is  $P_2 = \frac{8}{17}$



$\therefore$  The probability of both the events occurring together

$$= P_1 P_2 = \frac{5}{9} \times \frac{8}{17} = \frac{40}{153}$$

Case II: - When the black ball is transferred from the first bag to the second bag.

Its probability  $P_3 = \frac{4}{9}$

Now second bag contains 7 white and 10 black balls.

The probability of drawing a white ball from the second bag is  $P_4 = \frac{7}{17}$

$\therefore$  Thus

∴ The probability of both these events occurring together.

$$= P_3 P_4 = \frac{4}{9} \times \frac{7}{17} = \frac{28}{153}$$

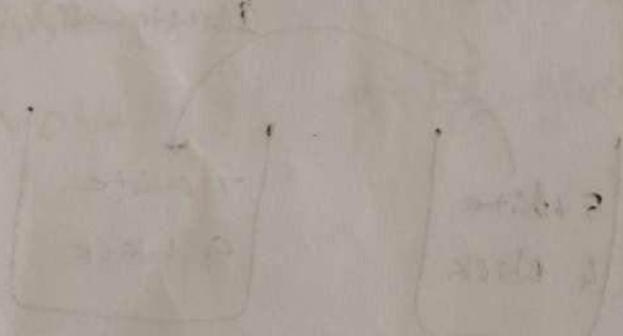


∴ The required probability is  $= P_1 P_2 + P_3 P_4$

$$= \frac{40}{153} + \frac{28}{153}$$

$$= \frac{68}{153} = \frac{4}{9}$$

Ans



## Multiplication theorem of probability: (2) theorem of compound probability

Statement:- In a random experiment if  $E_1, E_2$  are two events such that  $P(E_1) \neq 0$  and  $P(E_2) \neq 0$

then  $P(E_1 \cap E_2) = P(E_1) \cdot P(E_2/E_1)$

$$P(E_2 \cap E_1) = P(E_2) \cdot P(E_1/E_2)$$

Proof:- Let  $S$  be the sample space associated with the random experiment.

Let  $E_1, E_2$  be two events of  $S$  such that  $P(E_1) \neq 0, P(E_2) \neq 0$ .  
Since  $P(E_1) \neq 0$  by the definition of conditional probability of  $E_2$  given  $E_1$

$$P\left(\frac{E_2}{E_1}\right) = \frac{P(E_1 \cap E_2)}{P(E_1)}$$

$$P(E_1) \cdot P(E_2/E_1) = P(E_1 \cap E_2)$$

$$\therefore P(E_1 \cap E_2) = P(E_1) \cdot P(E_2/E_1)$$

Since  $P(E_2) \neq 0$  by the definition of conditional probability of  $E_1$  given  $E_2$ :

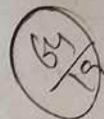
$$P(E_1/E_2) = \frac{P(E_1 \cap E_2)}{P(E_2)}$$

$$P(E_2) \cdot P(E_1/E_2) = P(E_1 \cap E_2)$$

$$\therefore P(E_1 \cap E_2) = P(E_2) \cdot P(E_1/E_2)$$

eg: ① If  $P(A \cap B) = \frac{1}{6}$ ,  $P(A) = \frac{1}{2}$  then

$$P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{(\frac{1}{6})}{(\frac{1}{2})} = \frac{1}{3}$$



② If  $A, B$  are two events ( $\neq \emptyset$ ) then

$$P(\overline{A \cup B}) = 1 - P(A \cup B) = 1 - P(A \cap B) = 1 - P(A \cap B)$$

$$= 1 - P(A) \cdot P(B|A)$$

$$\therefore (A \cap B)' = A' \cup B'$$

$$(A \cup B)' = A' \cap B'$$

Note: - Multiplication theorem can be extended

three events  $E_1, E_2, E_3$  as

$$P(E_1 \cap E_2 \cap E_3) = P((E_1 \cap E_2) \cap E_3)$$

$$= P(E_1 \cap E_2) \cdot P(E_3 | E_1 \cap E_2)$$

$$= P(E_1) \cdot P(E_2 | E_1) \cdot P(E_3 | E_1 \cap E_2)$$

Pairwise independent events: - Three events  $E_1, E_2, E_3$  are mutually independent (or) simply independent if

$$(i) P(E_1 \cap E_2) = P(E_1) \cdot P(E_2)$$

$$P(E_2 \cap E_3) = P(E_2) \cdot P(E_3)$$

$$P(E_3 \cap E_1) = P(E_3) \cdot P(E_1)$$

$$(ii) P(E_1 \cap E_2 \cap E_3) = P(E_1) \cdot P(E_2) \cdot P(E_3)$$

Note: - Probability of occurrence of at least one of the independent events  $E_1, E_2, E_3 = P(E_1 \cup E_2 \cup E_3)$

\* Addition theorem of probabilities

(OS)  
Theorem of Total Probability :-

64/70

Statements - If A and B are any two events, then

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

Proof :- A and  $A \cap B$  are disjoint sets  
and their union is  $A \cup B$ .

$$A \cup B = A \cup (A' \cap B)$$

$$P(A \cup B) = P[A \cup (A' \cap B)]$$

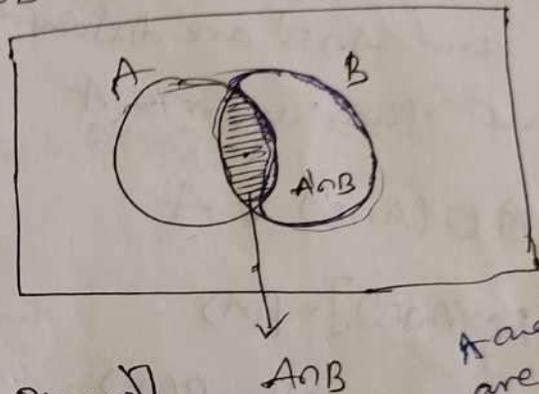
$$= P(A) + P(A' \cap B)$$

$$= P(A) + [P(A' \cap B) + (P(A \cap B) - P(A \cap B))]$$

$$= P(A) + [P(\underline{A' \cap B} \cup (A \cap B))] - P(A \cap B)$$

$$= P(A) + [P(B) - P(A \cap B)]$$

$$= P(A) + P(B) - P(A \cap B)$$



A and  $A' \cap B$   
are disjoint

( $\because A' \cap B$  and  $A \cap B$  are disjoint)

$$\therefore P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

Note: ① If A and B are two mutually disjoint events  
then  $A \cap B = \emptyset$  so that  $P(A \cap B) = P(\emptyset) = 0$

$$P(A \cup B) = P(A) + P(B)$$

②  $P(A \cup B)$  is also written as  $P(A+B)$ , Thus for mutually disjoint events  $A$  and  $B$

$$P(A+B) = P(A) + P(B)$$

$P(A \cap B)$  is also written as  $P(AB)$

$\frac{1}{2}$

\* If  $B \subset A$  then

So (i)  $P(A \cap B') = P(A) - P(B)$  (ii)  $P(B) \leq P(A)$

Proof: (i) When  $B \subset A$ ,

$B$  and  $A \cap B'$  are disjoint and their union is  $A$

$$B \cup (A \cap B') = A$$

$$P[B \cup (A \cap B')] = P(A)$$

$$P(B) + P(A \cap B') = P(A)$$

$$P(A \cap B') = P(A) - P(B)$$

(ii) Now if  $E$  is any event, then  $0 \leq P(E) \leq 1$

$$\text{p.e } P(E) \geq 0$$

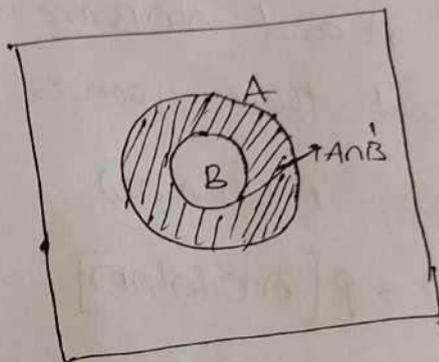
$$\therefore P(A \cap B') \geq 0$$

$$P(A) - P(B) \geq 0$$

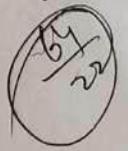
$$P(A) \geq P(B)$$

$$\therefore \underline{P(B) \leq P(A)}$$
 Ans

Note: - ① If  $A$  be any event in a sample space then  $0 \leq P(A) \leq 1$   
② To the entire sample space  $P(S) = 1$ .



\* Two aeroplanes bomb a target in succession. The probability of each correctly scoring a hit is 0.3 and 0.2 respectively. The second will bomb only if the first misses the target. Find the probability that (i) target is hit (ii) both fails to score hits.



Sol: - Let A be the event of first plane hitting the target and B be the event of 2nd plane hitting the target.

The probability of 1st plane hitting the target

$$= P(A) = 0.3$$

The probability of 2nd plane hitting the target

$$= P(B) = 0.2$$

$$P(A') = 1 - P(A) = 1 - 0.3 = 0.7$$

$$P(B') = 1 - P(B) = 1 - 0.2 = 0.8$$

$$(i) P(\text{target is hit}) = P[(A \text{ hits}) \text{ or } (A \text{ fails and } B \text{ hits})]$$

$$= P[A \cup (A' \cap B)] \quad (A, B \text{ are independent})$$

$$= P(A) + P(A' \cap B)$$

$$= P(A) + P(A') \cdot P(B) \quad (\text{By multiplication theorem})$$

$$= 0.3 + (0.7)(0.2)$$

$$= \underline{0.44}$$

$$(ii) P(\text{both fails}) = P(A \text{ fails and } B \text{ fails})$$

$$= P(A' \cap B') = P(A') \cdot P(B') \quad (A', B' \text{ are independent})$$

$$= P(A) \cdot P(B)$$

$$= (0.7)(0.8)$$

$$= \underline{0.56}$$

$$\begin{aligned} &= P(A \cup B) \\ &= 1 - P(A \cup B) \\ &= 1 - [P(A) + P(B)] \\ &= 1 - [0.3 + 0.2] \\ &= 1 - [0.5] \\ &= \underline{0.5} \end{aligned}$$

2/3

\* A, B, C are aiming to shoot a balloon. A will succeed 4 times out of 5 attempts. The chance of B to shoot the balloon is 3 out of 4 and that of C is 2 out of 3. If the three aim the balloon simultaneously, then find the probability that at least two of them hit the balloon.

Sol: - The probability of A hitting the target =  $P(A) = \frac{4}{5}$

The " " B " " " " =  $P(B) = \frac{3}{4}$

The " " C " " " " =  $P(C) = \frac{2}{3}$

The probabilities of A, B, C not hitting the target respectively are

$$P(\bar{A}) = 1 - P(A) = 1 - \frac{4}{5} = \frac{1}{5}$$

$$P(\bar{B}) = 1 - P(B) = 1 - \frac{3}{4} = \frac{1}{4}$$

$$P(\bar{C}) = 1 - P(C) = 1 - \frac{2}{3} = \frac{1}{3}$$

Now the probability that exactly two will hit the balloon =  $P(A \cap B \cap \bar{C}) \cup P(A \cap \bar{B} \cap C) \cup P(\bar{A} \cap B \cap C)$

$$= P(A) \cdot P(B) \cdot P(C) + P(A) \cdot P(B) \cdot P(C) + P(A) \cdot P(B) \cdot P(C)$$

$$= \frac{4}{5} \cdot \frac{3}{4} \cdot \frac{1}{3} + \frac{4}{5} \cdot \frac{1}{4} \cdot \frac{2}{3} + \frac{1}{5} \cdot \frac{3}{4} \cdot \frac{2}{3}$$

$$= \frac{12+8+6}{60} = \frac{26}{60} = \frac{13}{30}$$

by  
20

The probability that all will hit the balloon

$$= P(A \cap B \cap C) = P(A) \cdot P(B) \cdot P(C)$$

$$= \frac{4}{5} \cdot \frac{3}{4} \cdot \frac{2}{3}$$

$$= \frac{2}{5}$$

$\therefore$  The probability that at least two of them will hit the target =  $\frac{13}{30} + \frac{2}{5}$

$$= \frac{13+12}{30} = \frac{25}{30} = \frac{5}{6} \text{ Ans}$$

\* A class has 12 boys and 8 girls. Three students are selected at random one after another. Find the probability that (i) first two are boys and third is girl.  
(ii) First and third are of the same sex and the second is of opposite sex.

Sol: Total number of students in the class = ~~12+8~~ = 20

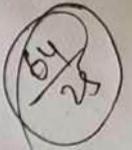
Number of ways of selecting 3 ~~all different~~ students

$$\text{one after another} = n(S) = {}_{20}P_3 = {}_{20}C_1 \times {}_{19}C_1 \times {}_{18}C_1 =$$

(i) E = Event of first two are boys and third is girl.

$$\text{Then } n(E) = {}_{12}C_1 \times {}_{11}C_1 \times {}_{8}C_1$$

$$P(E) = \frac{n(E)}{n(S)} = \frac{12 \times 11 \times 8}{20 \times 19 \times 18} = \frac{44}{285}$$



(ii)  $E$  = Event of first and third are of same sex and second is of opposite sex.

This can be that first and third are boys and second is a girl

(or) First and third are girls and second is boy

$$n(E) = {}^{12}C_1 \times {}^8C_1 \times {}^{11}C_1 + {}^8C_1 \times {}^{12}C_1 \times {}^7C_1$$

$$P(E) = \frac{n(E)}{n(S)} = \frac{12 \times 8 \times 11 + 8 \times 12 \times 7}{20 \times 19 \times 18} =$$

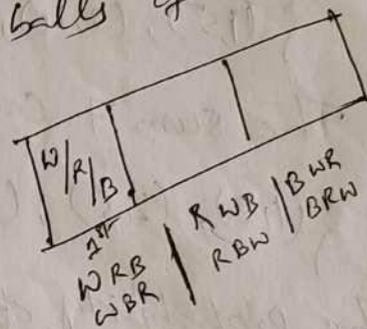
Q An urn contains five white, three Red and two black balls. If three balls are drawn in succession, what is the probability that they will be of different colours?

6/10

Sol:- Let W, R, B be the events of drawing white, Red and Black balls respectively.

The possible ways of getting the 3 balls of different colours are,

WRB, WBR, BRW, RWB, BWR, RBW



Now the desired probability

$$P = P(WRB \text{ or } WBR \text{ or } BRW \text{ or } RWB \text{ or } BWR \text{ or } RBW)$$

As the six events (cases) are mutually exclusive &

As given by

$$\begin{aligned}
 P &= P(WRB) + P(WBR) + P(BRW) + P(RWB) + P(BWR) + P(RBW) \\
 &= \left(\frac{5}{10} \times \frac{3}{9} \times \frac{2}{8}\right) + \left(\frac{5}{10} \times \frac{2}{9} \times \frac{3}{8}\right) + \left(\frac{3}{10} \times \frac{5}{9} \times \frac{2}{8}\right) + \left(\frac{3}{10} \times \frac{2}{9} \times \frac{5}{8}\right) \\
 &\quad + \left(\frac{2}{10} \times \frac{5}{9} \times \frac{3}{8}\right) + \left(\frac{2}{10} \times \frac{3}{9} \times \frac{5}{8}\right)
 \end{aligned}$$

6/10  
4 Ans

\* Ex 6 A and B throw alternatively with a pair of ordinary dice. A wins if he throws 6 before B throws 7 and B wins if he throws 7 before A throws 6. If A begins find his chances of winning. (65)

Sol: - The sum 6 can be obtained as follows

$$\{(1,5), (2,4), (3,3), (4,2), (5,1)\}$$

The sum 7 can be obtained as follows

$$\{(1,6), (2,5), (3,4), (4,3), (5,2), (6,1)\}$$

The probability of A's throwing 6 with 2 dice

$$P(A) = \frac{5}{36}$$

The probability of A's not throwing 6 is

$$P(A') = 1 - P(A) = 1 - \frac{5}{36} = \frac{31}{36}$$

The probability of B's throwing 7 is  $= \frac{6}{36} = \frac{1}{6}$

The probability of B's not throwing 7 is

$$P(B') = 1 - P(B) = 1 - \frac{1}{6} = \frac{5}{6}$$

Now A can win if he throws 6 in the first, third, fifth, seventh, ... throws

i.e. (A wins), (A loses B loses A wins), (A loses B loses A loses B loses A wins), ...

$$\Rightarrow A \text{ (or)} (A' B A) \text{ (or)} (A' B A' B A) \text{ (or)} (A' B A' B A' B A) \text{ (or)} \dots$$

$$= P(A) + P(A' B A) + P(A' B A' B A) + P(A' B A' B A' B A) + \dots$$

Since A, B, A', B' are independent

$$= \frac{5}{36} + \left[ \frac{31}{36} \times \frac{5}{6} \times \frac{5}{36} \right] + \left[ \frac{31}{36} \times \frac{5}{6} \times \frac{31}{36} \times \frac{5}{6} \times \frac{5}{36} \right] + \dots \quad (66)$$

$$= \frac{5}{36} \left[ 1 + \left( \frac{31}{36} \times \frac{5}{6} \right) + \left( \frac{31}{36} \times \frac{5}{6} \times \frac{31}{36} \times \frac{5}{6} \right) + \dots \right]$$

$$= \frac{5}{36} \left[ 1 + \left( \frac{31}{36} \times \frac{5}{6} \right) + \left( \frac{31}{36} \times \frac{5}{6} \right)^2 + \left( \frac{31}{36} \times \frac{5}{6} \right)^3 + \dots \right]$$

The series is in G.P

$$S_{\infty} = \frac{a}{1-r} \quad \text{if } r < 1$$

where  $a = 1$ ,  $r = \left( \frac{31}{36} \times \frac{5}{6} \right) < 1$   
 $= 0.717 < 1$

$$= \frac{5}{36} \left[ \frac{1}{1 - \frac{31}{36} \times \frac{5}{6}} \right]$$

$$= \frac{30}{61} \text{ Ans}$$

\* 'A' can hit a target once in five shots. B can hit two targets in 3 shots. C can hit one target in 4 shots. what is the probability that 2 shots hit the target.

Sol:- Let  $P(A)$  be the probability that A hit the target

$$= \frac{1}{5}$$

$$\text{Let } P(A') = 1 - P(A) = 1 - \frac{1}{5} = \frac{4}{5}$$

Let  $P(B)$  be the probability that B hit the target

$$P(B) = \frac{2}{3} \Rightarrow P(B') = 1 - \frac{2}{3} = \frac{1}{3}$$

Let  $P(C)$  be the probability that  $C$  hit the target (67)

$$P(C) = \frac{1}{4} \Rightarrow P(C') = 1 - \frac{1}{4} = \frac{3}{4}$$

Probability that two shots hit the target

$$P[(A \cap B \cap C') \cup (A \cap B \cap C) \cup (A' \cap B \cap C)]$$

These two are independent and mutually exclusive also

$$= P[A \cap B \cap C'] + P[A \cap B \cap C] + P[A' \cap B \cap C]$$

$$= P(A) \cdot P(B) \cdot P(C') + P(A) \cdot P(B) \cdot P(C) + P(A') \cdot P(B) \cdot P(C)$$

$$= \frac{1}{5} \cdot \frac{2}{3} \cdot \frac{3}{4} + \frac{1}{5} \cdot \frac{1}{3} \cdot \frac{1}{4} + \frac{4}{5} \cdot \frac{2}{3} \cdot \frac{1}{4}$$

$$= \frac{15}{60}$$

$$= \frac{1}{4} \text{ Ans}$$

\*  $A, B$  and  $C$  in order toss a coin. The first one to toss a head wins the game. What are their probability of winning? The game finishes if one of them wins the game.

Sol: - probability that  $A$  throws a head  $P(A) = \frac{1}{2}$   
probability that  $A$  doesn't throw a head  $P(A) = \frac{1}{2}$

Probability that B throws a head  $P(B) = \frac{1}{2}$

(68)

Probability that B doesn't throw a head  $P(B) = \frac{1}{2}$

Probability that C throws a head  $P(C) = \frac{1}{2}$

Probability that C doesn't throw a head  $P(C) = \frac{1}{2}$

A can win the game if he tosses a head in the

1<sup>st</sup>, 4<sup>th</sup>, 7<sup>th</sup>, ... trial.

e.g. (A) or (A'B'C'A) or (A'B'C'AB'C'A) ...

$$P = P(A) \cup (A'B'C'A) \cup (A'B'C'AB'C'A) \cup \dots$$

$$P = P(A) + P(A'B'C'A) + P(A'B'C'AB'C'A) + \dots$$

$$P = P(A) + P(A') \cdot P(B') \cdot P(C') \cdot P(A) + P(A') \cdot P(B') \cdot P(C') \cdot P(A') \cdot P(B') \cdot P(C') \cdot P(A) + \dots$$

Since the events are independent

$$P = \frac{1}{2} + \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} + \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} + \dots$$

$$P = \frac{1}{2} + \frac{1}{24} + \frac{1}{27} + \dots$$

$$P = \frac{1}{2} \left[ 1 + \frac{1}{23} + \frac{1}{26} + \dots \right]$$

$$P = \frac{1}{2} \left[ 1 + \left(\frac{1}{2}\right)^3 + \left(\frac{1}{2}\right)^6 + \dots \right] \text{ it is in GP}$$

where  $a=1$ ,  $r = \left(\frac{1}{2}\right)^3 = \frac{1}{8} = 0.125 < 1$

$$S_{\infty} = \frac{a}{1-r}, \quad r < 1$$

$$P = \frac{1}{2} \left[ \frac{1}{1 - \frac{1}{8}} \right] = \frac{4}{7}$$

$\therefore P(\text{A wins the game}) = \frac{4}{7}$

Similarly B can win the game if he throws a head on 2nd, 5th, 8th ... trial.

$A'B$  or  $A'B'AB$  or  $A'B'AB'AB$  ...

$$P = P[(A'B) \text{ or } (A'B'AB) \text{ or } (A'B'AB'AB) \text{ or } \dots]$$

$$P = P(A'B) + P(A'B'AB) + P(A'B'AB'AB) + \dots$$

since the events are independent

$$P = P(A) \cdot P(B) + P(A') \cdot P(B) \cdot P(A') \cdot P(B) + P(A') \cdot P(B) \cdot P(A) \cdot P(B) \cdot P(A') \cdot P(B) + \dots$$

$$P = \frac{1}{2} \cdot \frac{1}{2} + \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} + \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} + \dots$$

$$P = \frac{1}{2^2} + \frac{1}{2^5} + \frac{1}{2^8} + \dots$$

$$P = \frac{1}{2^2} \left[ 1 + \frac{1}{2^3} + \frac{1}{2^6} + \dots \right]$$

$$P = \frac{1}{4} \left[ 1 + \left(\frac{1}{2^3}\right) + \left(\frac{1}{2^3}\right)^2 + \dots \right]$$

where  $a=1$ ,  $r = \frac{1}{2^3} = \frac{1}{8}$ ,  $S_{\infty} = \frac{a}{1-r}$

$$P = \frac{1}{4} \left[ \frac{1}{1 - \frac{1}{8}} \right] = \frac{2}{7}$$

$\therefore P(\text{B wins the game}) = \frac{2}{7}$

Now  $P(A \text{ wins the game}) + P(B \text{ wins the game})$

(70)

$$+ P(C \text{ wins the game}) = 1$$

$$P(C \text{ wins the game}) = 1 - [P(A \text{ wins the game}) + P(B \text{ wins the game})]$$

$$= 1 - \left[ \frac{4}{7} + \frac{2}{7} \right]$$

$$= 1 - \frac{6}{7}$$

$$P(C \text{ wins the game}) = \frac{1}{7} \text{ Ans}$$

BAYES'S Theorem :-

Statement :-  $E_1, E_2, E_3, \dots, E_n$  are  $n$  mutually exclusive and exhaustive events such that  $P(E_i) > 0$  ( $i=1, 2, 3, \dots, n$ ) in a sample space  $S$  and  $A$  is any other event in  $S$  intersecting with every  $E_i$  (i.e.  $A$  can only occur in combination with any one of the events  $E_1, E_2, E_3, \dots, E_n$ ) such that  $P(A) > 0$ .

If  $E_i$  is any of the events of  $E_1, E_2, E_3, \dots, E_n$

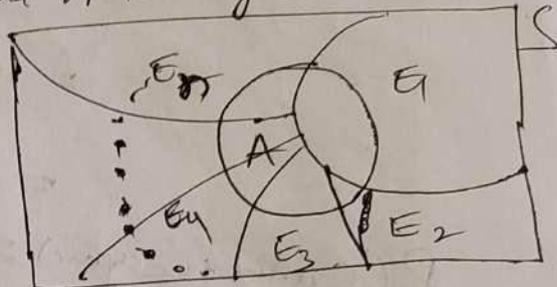
where  $P(E_1), P(E_2), P(E_3), \dots, P(E_n)$  and

$P(A/E_1), P(A/E_2), P(A/E_3), \dots, P(A/E_n)$  are known,

$$\text{then } P(E_i/A) = \frac{P(E_i) \cdot P(A/E_i)}{P(E_1) \cdot P(A/E_1) + P(E_2) \cdot P(A/E_2) + \dots + P(E_n) \cdot P(A/E_n)}$$

Proof:-  $E_1, E_2, E_3, \dots, E_n$  are  $n$  events of  $S$  (71)

Such that  $P(E_i) > 0$  and  $E_i \cap E_j = \phi$  for  $i \neq j$   
 where  $i, j = 1, 2, 3, \dots, n$ . Also  $E_1, E_2, E_3, \dots, E_n$   
 are exhaustive events of  $S$  and  $A$  is any other event  
 of  $S$  where  $P(A) > 0$ .



$$S = E_1 \cup E_2 \cup E_3 \cup \dots \cup E_n = \sum_{i=1}^n E_i$$

and  $A = A \cap S$

$$A = A \cap (E_1 \cup E_2 \cup E_3 \cup \dots \cup E_n)$$

$$A = (A \cap E_1) \cup (A \cap E_2) \cup (A \cap E_3) \cup \dots \cup (A \cap E_n)$$

Here,  $A \cap E_1, A \cap E_2, A \cap E_3, \dots, A \cap E_n$   
 are mutually exclusive events. Then

$$P(E_i/A) = \frac{P(E_i \cap A)}{P(A)}$$

$$= \frac{P(E_i \cap A)}{P[(A \cap E_1) \cup (A \cap E_2) \cup (A \cap E_3) \cup \dots \cup (A \cap E_n)]}$$

$$= \frac{P(E_i \cap A)}{P(A \cap A) + P(E_2 \cap A) + P(E_3 \cap A) + \dots + P(E_n \cap A)}$$

$$P(E_i/A) = \frac{P(E_i) \cdot P(A/E_i)}{P(E_1) \cdot P(A/E_1) + P(E_2) \cdot P(A/E_2) + \dots + P(E_n) \cdot P(A/E_n)}$$

Note:- Bayes's theorem is also known as formula for the  
 Probability of 'causes' i.e. Probability of a particular (cause)  
 $E_i$ , given that event  $A$  has happened (already).

$P(E_i)$  is "a priori probability" known even before the experiment, (72)

$P(A|E_i)$ ,  $i=1,2,3, \dots, n$  are called Likelihoods and

$P(E_i|A)$ ,  $i=1,2,3, \dots, n$  are called posterior probabilities determined after the result of the experiment.

~~\* Two dice are thrown. Let A be the event that the sum of the points on the faces is 9. Let B be the event that at least one number is 6. Find~~

~~(i)  $P(A \cap B)$  (ii)  $P(A \cup B)$  (iii)  $P(A^c \cup B^c)$~~

~~Sol: There are 36 sample outcomes when two dice are thrown.~~

~~The event A (= that a sum is 9)~~

\* A businessman goes to hotels X, Y, Z, 20%, 50%, 30% of the time respectively. It is known that 5%, 4%, 8% of the rooms in X, Y, Z hotels have faulty plumbing. What is the probability that business man's room having faulty plumbing is assigned to hotel Z?

Solution - Let the probabilities of business man going to hotels X, Y, Z be respectively  $P(X)$ ,  $P(Y)$ ,  $P(Z)$  then

$$P(X) = \frac{20}{100} = \frac{2}{10}$$

(13)

$$P(Y) = \frac{50}{100} = \frac{5}{10}$$

$$P(Z) = \frac{30}{100} = \frac{3}{10}$$

Let  $E$  be the event that the hotel room has faulty plumbing. Then the probabilities that hotels  $X, Y, Z$  have faulty plumbing are

$$P(E/X) = \frac{5}{100}, \quad P(E/Y) = \frac{4}{100}, \quad P(E/Z) = \frac{8}{100} = \frac{2}{25}$$
$$= \frac{1}{20} \qquad = \frac{1}{25}$$

The probability that the business man's room having faulty plumbing is assigned to Hotel Z

$$= P(Z/E) = \frac{P(Z) \cdot P(E/Z)}{P(X) \cdot P(E/X) + P(Y) \cdot P(E/Y) + P(Z) \cdot P(E/Z)}$$

$$= \frac{\frac{3}{10} \times \frac{2}{25}}{\frac{2}{10} \cdot \frac{1}{20} + \frac{5}{10} \cdot \frac{1}{25} + \frac{3}{10} \cdot \frac{2}{25}}$$

$$= \frac{3}{10} \cdot \frac{2}{25} = \frac{4}{75}$$

$$= \frac{4}{75}$$

\* The probabilities that students A, B, C, D solve a problem are  $\frac{1}{3}$ ,  $\frac{2}{5}$ ,  $\frac{1}{5}$  and  $\frac{1}{4}$  respectively. If all of them try to solve the problem, what is the <sup>probability that the</sup> problem is solved. (16)

Sol:- Given the probability of A, B, C, D solving the problem is  $P(A) = \frac{1}{3}$ ,  $P(B) = \frac{2}{5}$ ,  $P(C) = \frac{1}{5}$ ,  $P(D) = \frac{1}{4}$

The probability that the problem is not solved by A, B, C, D

are  $P(A') = \frac{2}{3}$ ,  $P(B') = \frac{3}{5}$ ,  $P(C') = \frac{4}{5}$ ,  $P(D') = \frac{3}{4}$

The probability that the problem is not solved when A, B, C, D try together (independently)

$$= P(A' \cap B' \cap C' \cap D')$$

$$= P(A') \cdot P(B') \cdot P(C') \cdot P(D')$$

$$= \frac{2}{3} \cdot \frac{3}{5} \cdot \frac{4}{5} \cdot \frac{3}{4}$$

$$= \frac{6}{25}$$

$\therefore$  The probability that the problem is solved  $= 1 - \frac{6}{25}$

$$= \frac{19}{25} \text{ Ans}$$

\*\*\* Box A contains 5 red and 3 white marbles and 26  
 box B contains 2 red and 6 white marbles. If a  
 marble is drawn from each box, what is the probability  
 that they are both of same colour.

Sol:- Let A and B denote the events of selecting box A & B  
 respectively. then  $P(A) = \frac{1}{2}$ ,  $P(B) = \frac{1}{2}$   
 Suppose  $E_1 =$  The event that the marble is drawn  
 from box A and is red.

$$P(E_1) = \frac{1}{2} \left( \frac{5}{8} \right) = \frac{5}{16}$$

and  $E_2 =$  The event that the marble <sup>drawn</sup> is from box B  
 and is red.

$$P(E_2) = \frac{1}{2} \cdot \left( \frac{2}{8} \right) = \frac{1}{8}$$

The probability that both the marbles are red is

$$P(E_1 \cap E_2) = P(E_1) \cdot P(E_2)$$

( $E_1, E_2$  are independent)

$$= \frac{5}{16} \cdot \frac{1}{8} = \frac{5}{128}$$

Let  $E_3 =$  The event that the marble is drawn from box A  
 and is white

$$P(E_3) = \frac{1}{2} \cdot \left( \frac{3}{8} \right) = \frac{3}{16}$$

Let  $E_4 =$  The event that the marble is drawn from  
 box B is white

$$P(E_4) = \frac{1}{2} \cdot \left( \frac{6}{8} \right) = \frac{3}{8}$$

$$\text{and } P(E_3 \cap E_4) = \frac{3}{16} \cdot \frac{3}{8} = \frac{9}{128}$$

The probability that the marbles are of same colour

$$= P(E_1 \cap E_2) + P(E_3 \cap E_4)$$

$$= P(E_1 \cap E_2) + P(E_3 \cap E_4)$$

$$= \frac{5}{128} + \frac{9}{128} = \frac{14}{128} = \frac{7}{64} = 0.109$$

Two dice are thrown. Let A be the event that the sum of the points on the faces is 9. Let B be the event that at least one number is 6. Find

- (i)  $P(A \cap B)$  (ii)  $P(A \cup B)$  (iii)  $P(A^c \cup B^c)$

Sol:- There are 36 sample outcomes when two dice are thrown. i.e.  $n(S) = 36$

The event A (that a sum 9) occurs in the following

$$\text{way: } A = \{(3,6), (4,5), (5,4), (6,3)\}, n(A) = 4$$

$$P(A) = \frac{4}{36}$$

The event B that at least one number is 6 occurs

in the following way:

$$B = \{(1,6), (2,6), (3,6), (4,6), (5,6), (6,1), (6,2), (6,3), (6,4), (6,5), (6,6)\} = 11$$

$$P(B) = \frac{11}{36}$$

$$A \cap B = \{(3,6), (6,3)\} \quad \text{(ii) } P(A \cap B) = \frac{2}{36} = \frac{1}{18}$$

$$(ii) P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

$$= \frac{4}{36} + \frac{11}{36} - \frac{2}{36} = \frac{13}{36}$$

(78)

$$(iii) P(A^c \cup B^c) = P[(A \cap B)^c] = 1 - P(A \cap B)$$

$$= 1 - \frac{1}{18} = \frac{17}{18} \text{ Ans}$$

\*\*\* A problem in Statistics is given to the 3 students A, B, C whose chances of solving it are  $\frac{1}{2}$ ,  $\frac{3}{4}$  and  $\frac{1}{4}$  respectively. What is the probability that the problem is solved?

Sol:- Given  $P(A) = \frac{1}{2}$ ,  $P(B) = \frac{3}{4}$ ,  $P(C) = \frac{1}{4}$

$$P(A') = 1 - P(A) = \frac{1}{2}, \quad P(B') = \frac{1}{4}, \quad P(C') = \frac{3}{4}$$

The probability that the problem is not solved is

given by  $P(A' \cap B' \cap C') = P(A') \cdot P(B') \cdot P(C')$

$$= \frac{1}{2} \cdot \frac{1}{4} \cdot \frac{3}{4} = \frac{3}{32}$$

The probability that the problem is solved

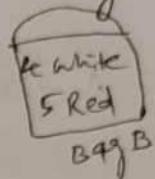
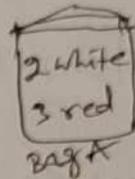
$$= P(A \cup B \cup C)$$

$$= 1 - P(A' \cap B' \cap C')$$

$$= 1 - \frac{3}{32} = \frac{29}{32} = 0.90625$$

\*\*\* A bag A contains 2 white and 3 red balls and a bag B contains 4 white and 5 red balls. One ball is drawn at random from one of the bags and it is found to be red. Find the probability that the red ball drawn is from bag B.

Sol:- Let A and B denote the events of selecting bag A and bag B respectively.



$$\text{Then } P(A) = \frac{1}{2}, \quad P(B) = \frac{1}{2}$$

Let R denote the event of drawing a red ball.

Having selected bag A, the probability to draw a red ball from A =  $P\left(\frac{R}{A}\right) = \frac{3}{5} = \frac{3}{5}$

$$\text{Similarly } P\left(\frac{R}{B}\right) = \frac{5}{9} = \frac{5}{9}$$

one of the bags is selected at random and from it a ball is drawn at random.

It is found to be red. Then the probability that the selected bag is B.

$$P(B|R) = \frac{P(B) \cdot P(R|B)}{P(A) \cdot P(R|A) + P(B) \cdot P(R|B)}$$

$$= \frac{\left(\frac{1}{2}\right) \left(\frac{5}{9}\right)}{\frac{1}{2} \cdot \frac{3}{5} + \frac{1}{2} \cdot \frac{5}{9}} = \frac{25}{52}$$

$$\frac{1}{2} \cdot \frac{3}{5} + \frac{1}{2} \cdot \frac{5}{9}$$

Ans

\*) Suppose 5 men out of 100 and 25 women out of 10,000 are colour blind. A colour blind person is chosen at random. What is the probability of the person being a male (Assume male and female to be in equal numbers)?

Sol:- Given that 5 men out of 100 and 25 women out of 10,000 are colour blind

A colour blind person is chosen at random.

The probability that the chosen person is male.

$$= P(M) = \frac{1}{2}$$

Similarly the probability that the chosen person is female

$$= P(W) = \frac{1}{2}$$

Let B represent a blind person. Then

$$P(B/M) = \frac{5}{100} = 0.05$$

$$P(B/W) = \frac{25}{10,000} = 0.0025$$

The probability that the chosen person is male is

$$\text{given by } P(M|B) = \frac{P(M) \cdot P(B/M)}{P(M) \cdot P(B/M) + P(W) \cdot P(B/W)}$$

$$= \frac{0.05 \times 0.5}{(0.05 \times 0.5) + (0.5 \times 0.0025)}$$

$$= \underline{\underline{0.95}} \text{ Ans}$$

\* In a bolt factory machines A, B, C manufacture 20%, 30%, 50% of the total of their output and 6%, 3% and 2% are defective. A bolt is drawn at random and found to be defective. Find the probabilities that it is manufactured from (i) Machine A (ii) Machine B (iii) Machine C.

Sol:- Let  $P(A)$ ,  $P(B)$ ,  $P(C)$  be the probabilities of the ~~probabilities of the~~ events that the bolts are manufactured by the machines A, B, C respectively.

$$\text{Then } P(A) = \frac{20}{100}, P(B) = \frac{30}{100} = \frac{3}{10}, P(C) = \frac{50}{100} = \frac{1}{2} = \frac{5}{10}$$

Let D denote that the bolt is defective. Then

$$P(D/A) = \frac{6}{100}, P(D/B) = \frac{3}{100}, P(D/C) = \frac{2}{100}$$

(i) If bolt is defective, then the probability that it is from machine A =  $P(A/D)$

$$P(A/D) = \frac{P(D/A) \cdot P(A)}{P(D/A) \cdot P(A) + P(D/B) \cdot P(B) + P(D/C) \cdot P(C)} = \frac{12}{31}$$

(ii) Similarly,  $P(B/D) = \frac{9}{31}$

(iii)  $P(C/D) = \frac{10}{31}$

\*\*\* A bag contains 5 Red 7 Black balls and a second bag contains 4 blue and 3 Green balls. A ball is taken out from each bag. Find the probability that

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- (i) one ball is Red and the other is Blue.
- (ii) one ball is Black and the other Green.

Sol: (i) A = The event of getting Red ball from the 1<sup>st</sup> bag  
B = The event of getting blue ball from the 2<sup>nd</sup> bag.

Then  $n(A) = 5 = 5$   
 $n(B) = 4 = 4$

and for A,  $n(S) = 5 + 7 = 12$   
for B,  $n(S) = 4 + 3 = 7$

$$P(A) = \frac{n(A)}{n(S)} = \frac{5}{12}$$

$$P(B) = \frac{n(B)}{n(S)} = \frac{4}{7}$$

Since A and B are independent

$$P(A \cap B) = P(A) \cdot P(B) \\ = \frac{5}{12} \cdot \frac{4}{7} = \frac{5}{21}$$

(ii) C = The event of getting Blue ball from 1<sup>st</sup> bag  
D = The event of getting Green ball from 2<sup>nd</sup> bag.

Since C and D are independent events

$$P(C \cap D) = P(C) \cdot P(D) = \frac{4}{12} \cdot \frac{3}{7} = \frac{1}{4}$$

\*\*\* The contents of urns I, II and III are as follows (8)

1 White, 2 Black and 3 Red balls; 2 White, 1 black and 1 Red balls; 4 White, 5 black and 3 Red balls one urn is chosen at random and two balls are drawn. They happen to be white and Red, what is the probability that they come from urns I, II & III?

Sol:- Let  $E_1$ ,  $E_2$  and  $E_3$  denote the event that urn I, II, III are selected, respectively. and let  $A$  be the event that the two balls taken from the selected urn are White and Red. Then

$$P(E_1) = P(E_2) = P(E_3) = \frac{1}{3}$$

1W
2B
3R

I

2W
1B
1R

II

4W
5B
3R

III

$$P(A|E_1) = \frac{{}^4C_1 \times {}^3C_1}{{}^6C_2} = \frac{1}{5}$$

(Since there are 1 white, 2 black, 3 Red balls in a total of 6 balls in urn I)

$$P(A|E_2) = \frac{{}^2C_1 \times {}^1C_1}{{}^4C_2} = \frac{1}{3}$$

(Since there are 2 white, 1 black, 1 Red balls in a total of 4 balls in urn II)

$$P(A|E_3) = \frac{{}^4C_1 \times {}^3C_1}{{}^{12}C_2} = \frac{2}{11}$$

(Since there are 4 white, 5 black, 3 Red balls in a total of 12 balls in urn III)

Hence,

$$P(E_2|A) = \frac{P(E_2) \cdot P(A|E_2)}{P(E_1) \cdot P(A|E_1) + P(E_2) \cdot P(A|E_2) + P(E_3) \cdot P(A|E_3)}$$

$$= \frac{\frac{1}{3} \cdot \frac{1}{3}}{\frac{1}{3} \cdot \frac{1}{5} + \frac{1}{3} \cdot \frac{1}{3} + \frac{1}{3} \cdot \frac{2}{11}}$$

$$= \frac{\frac{1}{3} \cdot \frac{1}{3}}{\frac{1}{3} \cdot \frac{1}{5} + \frac{1}{3} \cdot \frac{1}{3} + \frac{1}{3} \cdot \frac{2}{11}}$$

$$= \frac{33}{118}$$

Similarly

$$P(E_3/A) = \frac{\frac{1}{3} \cdot \frac{2}{11}}{\frac{1}{3} \cdot \frac{1}{5} + \frac{1}{3} \cdot \frac{1}{3} + \frac{1}{3} \cdot \frac{1}{11}} = \frac{30}{118}$$

$$P(E/A) = 1 - P(E_2/A) - P(E_3/A) = \frac{33}{118}$$

# Random Variables

(6)

Introduction:— The events described on a random experiment may be numerical (or) non-numerical (descriptive)

For example, the outcomes that we obtain, when we throw a die are numerical (we get the outcomes as 1, 2, 3, 4, 5, 6). Hence the sample space is numerical.

But the outcomes we obtain, when we toss a coin are non-numerical. We get the outcomes as head (or) tail. Here the sample space is non-numerical/descriptive.

It is inconvenient to deal with these descriptive outcomes mathematically. Hence for easy manipulation, we may assign a real number to each of the outcomes using a fixed rule or mapping.

For example when we toss a coin we get two outcomes, namely head & tail. We can assign numerical values say 1 to head and 0 to tail.

This rule or mapping from the original sample space (numerical or non-numerical) to a numerical (real) sample space, subjected to certain constraints is called a random variable. This random variable is a real valued function which maps the numerical or non-numerical sample space (domain) of the random experiment to real values (co-domain or range).

Random Variable:- A real variable  $X$  whose value is determined by the outcome of a random experiment is called a random variable. (80)

Eg:- The sample space corresponding to tossing of two coins.

When we toss two coins, its outcomes (or) sample points can be  $S = \{HH, HT, TH, TT\}$

We count the number of tails and denote it by  $X$

The first outcome  $HH$  has 0 tails so  $X=0$ .

The second outcome  $HT$  has 1 tail so  $X=1$

The ~~third~~ outcome  $TH$  has 1 tail so  $X=1$

The fourth outcome  $TT$  has 2 tails so  $X=2$

Thus  $X$  takes the values 0, 1, 2.

P.e  $X=0, 1, 2$ .

A random variable is also called a Stochastic Variable (or) simply a variable or a chance variable.

Random variables are usually denoted by Capital letters of English alphabets and particular values which the random variable takes are denoted by the corresponding small letters.

Ex: Consider a random experiment consisting of tossing a coin twice. The sample space

(87)

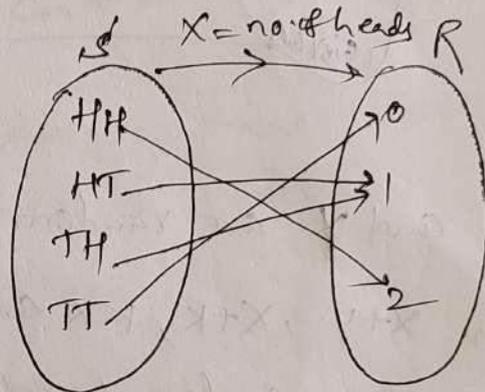
$S = \{HH, HT, TH, TT\}$  consists of four elements

(sample points). Define a function  $X: S \rightarrow R$

by  $X(s) = \text{number of heads}$ .

Then  $X(HH) = 2$ ,  $X(HT) = 1$ ,  $X(TH) = 1$ ,  $X(TT) = 0$

Range of  $X = \{0, 1, 2\}$



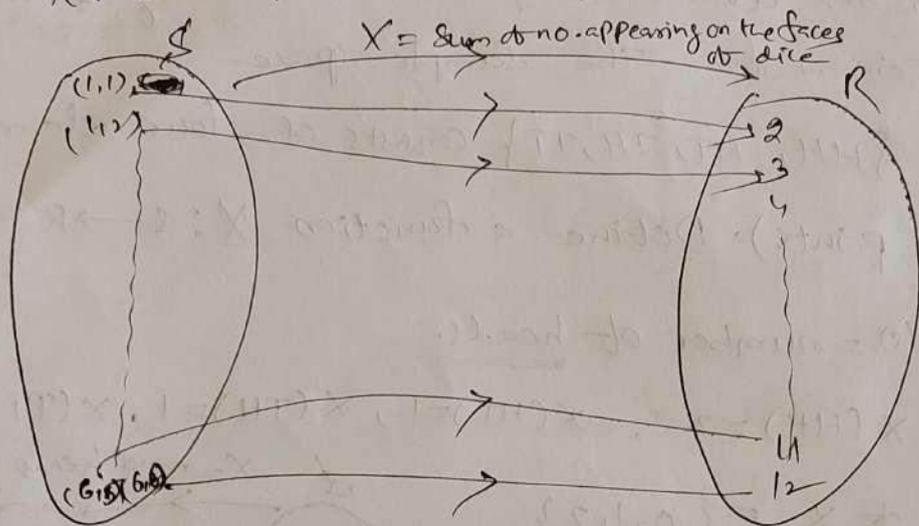
Ex: Consider the random experiment of throwing a pair of dice and noting the sum. The sample space consists of points

$S = \{(1,1), (1,2), (1,3), (1,4), (1,5), (1,6),$   
 $(2,1), (2,2), (2,3), (2,4), (2,5), (2,6)$

$(3,1), (3,2), (3,3), (3,4), (3,5), (3,6),$   
 $(4,1), (4,2), (4,3), (4,4), (4,5), (4,6),$   
 $(5,1), (5,2), (5,3), (5,4), (5,5), (5,6),$   
 $(6,1), (6,2), (6,3), (6,4), (6,5), (6,6)\}$

If  $X$  is the "sum of numbers appearing on the faces of dice",  $X$  is a random variable.

Here  $X: \Omega \rightarrow \mathbb{R}$  is defined as



\* If  $X$  and  $Y$  are random variables on the sample space  $\Omega$ , then  $X+Y$ ,  $X+k$ ,  $kX$  and  $kY$  ( $k$  is a constant) are also random variables on  $\Omega$ .

### Types of Random Variables:

Random Variable is of two types:

- (i) Discrete Random Variable.
- (ii) Continuous Random Variable.

Discrete Random Variable: — A random variable  $X$  which can take only a finite number of discrete values in an interval of domain is called a discrete random variable.

In other words, if the random variable takes the values only on the set  $\{0, 1, 2, 3, \dots, n\}$  is called a discrete random variable.

(88)  
A discrete variable takes only certain values in a range. (89)

Tossing of a coin, throwing a dice, number of children in a family, number on a dice, the number of detectives in a sample of electric bulbs, the number of printing mistakes in each page of a book, the number of telephone calls received by the telephone operator, etc. can take only integral values.

Thus to each outcome  $s$  of a random experiment there corresponds a real number  $X(s)$  which is defined for each point of the sample space  $S$ .

Continuous Random Variable:— A random variable  $X$  which can take values continuously i.e. which takes all possible values in a given interval is called a continuous random variable.

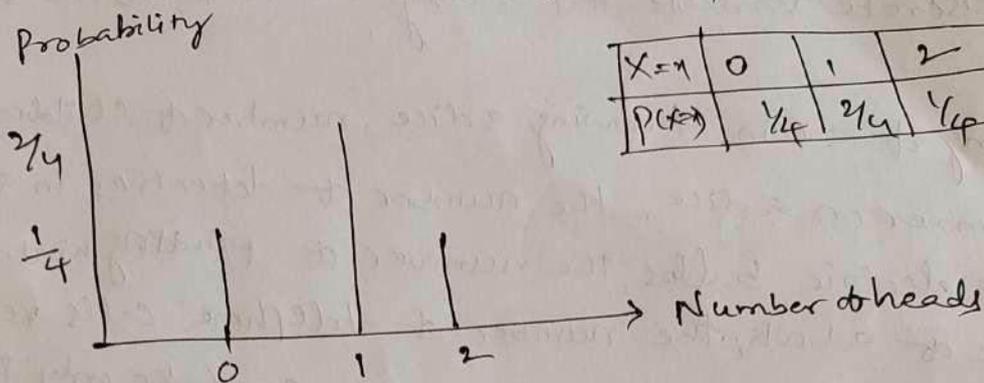
For example, the height, age and weight of individuals, temperature, time are continuous random variables.

Probability Function:—

Eg:- Distribution of probability over number of heads

When two coins are tossed, the number of heads is a random variable which can take the values 0, 1, 2.

The associated probabilities are  $\frac{1}{4}, \frac{2}{4}, \frac{1}{4}$  and is shown below



It may be noted that total of all the three probabilities  $\frac{1}{4}, \frac{2}{4}$  and  $\frac{1}{4}$  is 1.

The above diagram shows how the <sup>total</sup> probability (=1) is distributed over the range of the variable.

These graphs are described by a mathematical function which is referred to as a probability function (or) Statistical distribution.

### Probability Function of A Discrete random Variable:-

If for a discrete random variable  $X$ , the real valued function  $P(x)$  is such that  $P(X=x) = P(x)$  then  $P(x)$  is called probability function (or) probability density function of a discrete random variable  $X$ . Probability function  $P(x)$  gives the measure of probability for different values of  $X$ .

## Properties of a probability function:—

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If  $P(x)$  is a probability function of a random variable  $X$ , then it possesses the following properties

- (i)  $P(x) \geq 0$  for all  $x$
- (ii)  $\sum P(x) = 1$  Summation is taken over for all values of  $x$
- (iii)  $P(x)$  cannot be negative for any value of  $x$ .

## Probability Distribution Function:—

Let  $X$  be a random variable. Then the probability distribution function associated with  $X$  is defined as the probability that the outcome of an experiment will be one of the outcomes for which

$X(\omega) \leq x, x \in \mathbb{R}$ , that is the function  $F(x)$  i.e.  $F(x)$

defined by  $F(x) = P(X \leq x) = P\{\omega: X(\omega) \leq x\}$ ;  $-\infty < x < \infty$

is called the distribution function of  $X$ .

## Probability mass function (p.f.)

Discrete Probability distribution:— Suppose a discrete variate

$X$  is the outcome of some experiment. If the probability that  $X$  takes the values  $x_i$  is  $P_i$  then

$$P(X = x_i) = P_i \quad (\text{or}) \quad P(x_i) \quad \text{for } i = 1, 2, 3, \dots$$

If the numbers  $P(x_i), i = 1, 2, 3, \dots$  satisfy the two conditions

~~PROVE~~ (i)  $P(x_i) \geq 0$  for all values of  $i$

(ii)  $\sum P(x_i) = 1$

then the function  $P(x)$  is called the probability mass function of the random variable  $X$  and the set  $\{P(x_i)\}$ ,  $i=1,2,3, \dots$  is called the discrete probability distribution of the discrete random variable  $X$ . (2)

The probability distribution of the random variable  $X$  is given by means of the following table.

$X$	$x_1$	$x_2$	$x_3$	$x_4$	$\dots$	$x_i$	$\dots$	$x_n$
$P(X)$	$P_1$	$P_2$	$P_3$	$P_4$	$\dots$	$P_i$	$\dots$	$P_n$

Further  $P(X < x_i) = P(x_1) + P(x_2) + P(x_3) + \dots + P(x_{i-1})$

$P(X \leq x_i) = P(x_1) + P(x_2) + P(x_3) + \dots + P(x_i)$

$P(X > x_i) = 1 - P(X \leq x_i)$

Eg:- In tossing a coin two times  $S = \{TT, TH, HT, HH\}$   
 $X =$  getting number of heads

$P(X=0) =$  Probability of getting two tails (no heads)

$P(\{T, T\}) = \frac{1}{4}$

$P(X=1) =$  probability of getting one head

$P(\{HT, TH\}) = \frac{2}{4}$

$P(X=2) =$  Probability of getting two heads

$P(\{HH\}) = \frac{1}{4}$

Thus the total Probability 1 is distributed into three parts  $\frac{1}{4}, \frac{1}{2}, \frac{1}{4}$  according to whether  $X=0, 1, 2$  (93)  
 This probability distribution is given in the following table

$X=x_i$	0	1	2
$P(X=x_i)$	$\frac{1}{4}$	$\frac{1}{2}$	$\frac{1}{4}$

### Cumulative Distribution Function of a discrete random Variable:

Suppose that  $X$  is a discrete random variable. Then the Discrete distribution function (or) Cumulative distribution function  $F(x)$  is defined by

$$F(x) = P(X \leq x) = \sum_{E_i}^x P(x_i) \text{ where } x \text{ is any integer}$$

Note: - If  $P(x)$  i.e.  $f(x)$  is the probability function (or) probability distribution then the value of

$$\sum_{x=0}^x P(x) \text{ i.e. } \sum_{x=0}^x f(x) \text{ denoted by } F(x) \text{ is called the}$$

Cumulative distribution function (or) simply distribution Function.

Suppose if  $X$  takes only a finite number of values

$x_1, x_2, x_3, \dots, x_n$ , then the <sup>cumulative</sup> distribution function is

given by

$$F(x) = \begin{cases} 0 & , -\infty < x < x_1 \\ P(x_1) & , x_1 \leq x < x_2 \\ P(x_1) + P(x_2) & , x_2 \leq x < x_3 \\ \dots \\ P(x_1) + P(x_2) + \dots + P(x_n) & , x_n \leq x < \infty \end{cases}$$

Probability density function:— The probability density function

$f_x(x)$  is defined as the derivative of the probability distribution function,  $F_x(x)$ , of the random variable  $X$ .

Thus  $f_x(x) = \frac{d}{dx} [F_x(x)]$

Continuous probability distribution:— when a variate  $X$

takes every values in an interval, it gives rise to

Continuous distribution of  $X$ .

The probability distribution of a continuous variate  $x$  is defined by a function  $f(x)$  such that the probability of the variate  $x$  falling in the small interval  $x - \frac{1}{2}dx$  to  $x + \frac{1}{2}dx$  is  $f(x)dx$ . Symbolically it can be expressed as  $P(x - \frac{1}{2}dx \leq x \leq x + \frac{1}{2}dx) = f(x)dx$ .

Then  $f(x)$  is called the probability density function and the continuous curve  $y=f(x)$  is called the probability curve.

The density function  $f(x)$  is always positive and

$\int_{-\infty}^{\infty} f(x)dx = 1$  (i.e. the total area under the probability curve and the  $x$ -axis is unity which corresponds to the requirements that the total probability of happening of an event is unity)

Cumulative distribution function of a continuous random variable :- If  $F(x) = P(X \leq x) = \int_{-\infty}^x f(x)dx$

then  $F(x)$  is defined as the cumulative distribution function or simply the distribution function of the continuous variate  $X$ .

The distribution function  $F(x)$  has the following properties

- (i)  $F'(x) = f(x) \geq 0$  so that  $F(x)$  is a non-decreasing function
- (ii)  $F(-\infty) = 0$  (iii)  $F(\infty) = 1$
- (iv)  $P(a \leq x \leq b) = \int_a^b f(x)dx = \int_{-\infty}^b f(x)dx - \int_{-\infty}^a f(x)dx = F(b) - F(a)$ .