

Chapter 2 (Axioms of Probability)

Chapter 2: Problems

Problem 1 (the sample space)

The sample space consists of the possible experimental outcomes, which in this case is given by

$$\{(R, R), (R, G), (R, B), (G, R), (G, G), (G, B), (B, R), (B, G), (B, B)\}.$$

If the first marble is not replaced then our sample space loses all “paired” terms in the above (i.e. terms like (R, R)) and it becomes

$$\{(R, G), (R, B), (G, R), (G, B), (B, R), (B, G)\}.$$

Problem 2 (the sample space of continually rolling a die)

The sample space consists of all possible die rolls to obtain a six. For example we have

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

The points in E_n are all sequences of rolls with n elements in them, so that $\cup_1^\infty E_n$ is all possible sequences ending with a six. Since a six must happen eventually, we have $(\cup_1^\infty E_n)^c = \emptyset$.

Problem 8 (mutually exclusive events)

Since A and B are mutually exclusive then $P(A \cup B) = P(A) + P(B)$.

Part (a): To calculate the probability that either A or B occurs we evaluate $P(A \cup B) = P(A) + P(B) = 0.3 + 0.5 = 0.8$

Part (b): To calculate the probability that A occurs but B does not we want to evaluate $P(A \setminus B)$. This can be done by considering

$$P(A \cup B) = P(B \cup (A \setminus B)) = P(B) + P(A \setminus B),$$

where the last equality is due to the fact that B and $A \setminus B$ are mutually independent. Using what we found from part (a) $P(A \cup B) = P(A) + P(B)$, the above gives

$$P(A \setminus B) = P(A) + P(B) - P(B) = P(A) = 0.3.$$

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**Ronald Walpole, Raymond
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