

Lecture - 11-

Theorems:

1) If $A \subset B$ then $P(A) \leq P(B)$

Proof

$$P(A) \leq P(B)$$

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

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

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

If $P(B \setminus A) > 0$ Then

$$P(B) > P(A)$$

$$2) P(A \setminus B) = P(A) - P(A \cap B)$$

$$3) P(A \cap B') = P(A) - P(A \cap B)$$

$$4) P(A \cup B \cup C) = P(A) + P(B) + P(C) - P(A \cap B) - P(A \cap C) - P(B \cap C) + P(A \cap B \cap C)$$



EX: (3)

Let 2 items be chosen at random from a lot containing 12 items of which 4 are defective.

Let

$A = \{ \text{both items are defective} \}$

$B = \{ \text{both items are non-defective} \}$

$C = \{ \text{one is defective and one is non-defective} \}$

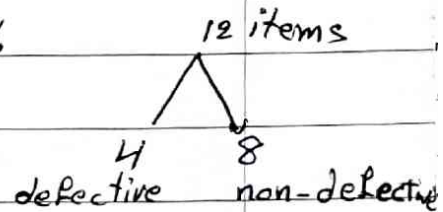
Find Probability of the above events.

$$n(S) = C_2^{12} = \frac{12!}{2! \cdot 10!} = \frac{12 \cdot 11 \cdot 10!}{2 \cdot 10!} = 66$$

$$n(A) = C_2^4 = \frac{4!}{2! \cdot 2!} = \frac{4 \cdot 3 \cdot 2!}{2 \cdot 2!} = 6$$

$$n(B) = C_2^8 = \frac{8!}{2! \cdot 6!} = \frac{8 \cdot 7 \cdot 6!}{2 \cdot 6!} = 28$$

$$n(C) = C_1^4 \cdot C_1^8 = \frac{4!}{1! \cdot 3!} \cdot \frac{8!}{1! \cdot 7!} = 4 \cdot 8 = 32$$



$$\therefore P(A) = \frac{n(A)}{n(S)} = \frac{6}{66} = \frac{1}{11}$$

$$P(B) = \frac{28}{66}$$

$$P(C) = \frac{32}{66}$$

$D = \{ \text{at least one defective} \}$

$E = \{ \text{at least one non-defective} \}$

$F = \{ \text{at most one defective} \}$

$G = \{ \text{at most one non-defective} \}$

EX: (4)

A pair of dice is to be tossed once. Find the probability of the following events.

- ① $E_1 = \{ \text{The sum of the two dice is 7} \}$
- ② $E_2 = \{ \text{The sum of the two dice is 11} \}$
- ③ $E_3 = \{ \text{The sum of the two dice is either 7 or 11} \}$
- ④ $E_4 = \{ \text{The first dice is greater than second dice} \}$
- ⑤ $E_5 = \{ \text{The difference of two dice is zero} \}$
- ⑥ $E_6 = \{ \text{The second dice shows even number} \}$
- ⑦ $E_7 = \{ \text{The 1st dice shows an even number (3)} \}$
- ⑧ $E_8 = \{ \text{The 2nd dice shows number 1 or 5 and the sum of the two numbers is less than 8 and more than 3} \}$

Sol: $n(S) = 36$

$$E_1 = \{ (1,6), (6,1), (2,5), (5,2), (3,4), (4,3) \}$$

$$E_2 = \{ (5,6), (6,5) \} \quad \therefore P(E_2) = \frac{2}{36}$$

$$P(E_1) = \frac{6}{36}$$

$$E_3 = \{ (1,6), (6,1), (2,5), (5,2), (3,4), (4,3), (5,6), (6,5) \}$$

$$P(E_3) = \frac{8}{36} \quad \text{or} \quad P(E_1 \cup E_2) = \frac{8}{36}$$

EX: (5)

Suppose a sample space S consists of 4 elements $S = \{a_1, a_2, a_3, a_4\}$, which function defines a probability space on S ?

المسألة (4) هي مسألة احتمالية على فضاء عينة S يتكون من 4 عناصر. ما هي الدالة التي تعرف احتمال العناصر في S (مسألة 5)؟

$$1) P(a_1) = \frac{1}{2}, P(a_2) = \frac{1}{3}, P(a_3) = \frac{1}{4}, P(a_4) = \frac{1}{5}$$

$$2) P(a_1) = \frac{1}{2}, P(a_2) = \frac{1}{4}, P(a_3) = \frac{1}{4}, P(a_4) = \frac{1}{2}$$

$$3) P(a_1) = \frac{1}{2}, P(a_2) = \frac{1}{4}, P(a_3) = \frac{1}{8}, P(a_4) = \frac{1}{8}$$

$$4) P(a_1) = \frac{1}{2}, P(a_2) = \frac{1}{4}, P(a_3) = \frac{1}{4}, P(a_4) = 0$$

تكون دالة (أي نقطة منه، النقاط الأربعة السابقة) تعرف احتمال فضاء
العينة عند ما تحقق الشروط التي تكون

$$P(a_i) \geq 0 \quad i=1,2,3,4$$

$$\sum_{i=1}^4 P(a_i) = 1$$

① نلاحظ أن $P(a_i) > 0$ (أي موجبة) وأن

$$P(a_1) + P(a_2) + P(a_3) + P(a_4) = \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} = \frac{60+40+30+24}{120} = \frac{154}{120} = \frac{77}{60} > 1$$

∴ الدالة لا تعرف، فمثال، لفضاء (\$) .

② نلاحظ في هذه لفقرة أن $P(a_3) = \frac{1}{4}$ أي لم تحقق الشرط الأول مما يؤدي
إلى أنها لا تمثل احتمال، لفضاء S .

$$\frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{8} = \frac{4+2+1+1}{8} = \frac{8}{8} = 1 \quad \text{وإن } P(a_i) > 0$$

∴ الدالة هنا تعرف احتمال، لفضاء S .

$$\frac{1}{2} + \frac{1}{4} + \frac{1}{4} + 0 = 1 \quad \text{وإن } P(a_i) > 0$$

∴ الدالة تعرف احتمال، لفضاء S .

EX1 (6)

A bag contains 8 white and 6 red balls, 4 balls are drawn at random from this bag. Find the probability of the following events:

A = {there will be 2 at red balls} كرتان حمراء

B = {at least 2 white} على الأقل 2 بيضاء

C = {at most 2 red} على الأكثر 2 حمراء

Sol.:

$$8 \text{ W}, 6 \text{ R}, r=4, n=8+6=14$$

$$n(S) = C_4^{14} = \frac{14!}{4!10!} = \frac{14 \cdot 13 \cdot 12 \cdot 11 \cdot 10!}{4 \cdot 3 \cdot 2 \cdot 1 \cdot 10!} = 1001$$

$$n(A) = C_2^6 \cdot C_2^8 = \frac{6!}{2!4!} \times \frac{8!}{2!6!} = 15 \times 28 = 420$$

$$\therefore P(A) = \frac{n(A)}{n(S)} = \frac{420}{1001}$$

$$P(B) = \frac{C_2^8 C_2^6 + C_3^8 C_1^6 + C_4^8 C_0^6}{1001}$$

B: قتل عامی لوقه ۶ بیضاء
میکن ان تگون ۲ آؤ ۳ آؤ ۴ بیضاء

$$= \frac{420 + 56 + 70}{1001} = \frac{546}{1001}$$

$$P(C) = \frac{C_2^6 C_2^8 + C_1^6 C_3^8 + C_0^6 C_4^8}{1001}$$

C: عامی لوقه ۶ سواد
ناما ۲ آؤ ۳ آؤ ۴ سواد

$$P(C) = \frac{546}{1001}$$