

# CS444 Probability Review

Useful identities:

|                                       |   |
|---------------------------------------|---|
| Definition of conditional probability | $P(a   b) = \frac{P(a \wedge b)}{P(b)}$               |
| Product rule                          | $P(a \wedge b) = P(a   b)P(b)$                        |
| Bayes' rule                           | $P(h   e) = \frac{P(e   h)P(h)}{P(e)}$                |
| Law of total probability              | $P(e) = \sum_{h \in H} P(e   h)P(h)$                  |
| Independence                          | $P(X, Y) = P(X)P(Y)$ iff $X$ and $Y$ are independent. |

1. Assume that  $A$ ,  $B$ , and  $C$ , are three mutually independent random variables, and that  $P(A = \text{true}) = .4$ ,  $P(B = \text{true}) = .3$ ,  $P(C = \text{true}) = .9$ . Find the probabilities that:
  - (a) All three are true.
  - (b) Exactly two of the three are true.
  - (c) None of the three is true.
  - (d) Fill in the full joint probability distribution for these three variables. (Make sure the rows sum to 1!)

| A | B | C | Probability |
|---|---|---|-------------|
| T | T | T |             |
| T | T | F |             |
| T | F | T |             |
| T | F | F |             |
| F | T | T |             |
| F | T | F |             |
| F | F | T |             |
| F | F | F |             |

2. Compute the quantities below by referring to the following joint probability distribution:

| A | B | C | Probability |
|---|---|---|-------------|
| T | T | T | .1          |
| T | T | F | .05         |
| T | F | T | .01         |
| T | F | F | .02         |
| F | T | T | .3          |
| F | T | F | .2          |
| F | F | T | .2          |
| F | F | F | .12         |

(a)  $P(a \wedge b \wedge \neg c)$

(b)  $P(\neg b)$

(c)  $P(\neg b \vee c)$

(d)  $P(c|\neg b)$

3. You work at the airport as a passenger screener. You know the following things:

- (a) One passenger in one hundred tries to sneak a bomb through screening.
- (b) The conditional probability that the alarm will go off, given that the passenger has a bomb is .5.
- (c) The conditional probability that the alarm will go off given that the passenger does not have a bomb is .1.

The alarm goes off. What is the probability that the passenger has a bomb?