

1.4 Conditional Probability

1.4.1 See Figure 1.55.

$$(a) \quad P(A \mid B) = \frac{P(A \cap B)}{P(B)} = \frac{0.02+0.05+0.01}{0.02+0.05+0.04+0.11+0.08+0.06+0.13} = 0.1739$$

$$(b) \quad P(C \mid A) = \frac{P(A \cap C)}{P(A)} = \frac{0.02+0.05+0.08+0.04}{0.02+0.05+0.08+0.04+0.018+0.07+0.05} = 0.59375$$

$$(c) \quad P(B \mid A \cap B) = \frac{P(B \cap (A \cap B))}{P(A \cap B)} = \frac{P(A \cap B)}{P(A \cap B)} = 1$$

$$(d) \quad P(B \mid A \cup B) = \frac{P(B \cap (A \cup B))}{P(A \cup B)} = \frac{P(B)}{P(A \cup B)} = \frac{0.46}{0.46+0.52+0.08} = 0.657$$

$$(e) \quad P(A \mid A \cup B \cup C) = \frac{P(A \cap (A \cup B \cup C))}{P(A \cup B \cup C)} = \frac{P(A)}{P(A \cup B \cup C)} = \frac{0.32}{1+0.04+0.05+0.03} = 0.3636$$

$$(f) \quad P(A \cap B \mid A \cup B) = \frac{P((A \cap B) \cap (A \cup B))}{P(A \cup B)} = \frac{P(A \cap B)}{P(A \cup B)} = \frac{0.08}{0.7} = 0.1143$$

1.4.2 $A = \{1, 2, 3, 5\}$ and $P(A) = \frac{4}{6} = \frac{2}{3}$

$$P(5 \mid A) = \frac{P(5 \cap A)}{P(A)} = \frac{P(5)}{P(A)} = \frac{\left(\frac{1}{6}\right)}{\left(\frac{2}{3}\right)} = \frac{1}{4}$$

$$P(6 \mid A) = \frac{P(6 \cap A)}{P(A)} = \frac{P(\emptyset)}{P(A)} = 0$$

$$P(A \mid 5) = \frac{P(A \cap 5)}{P(5)} = \frac{P(5)}{P(5)} = 1$$

1.4.3 (a) $P(A \heartsuit \mid \text{red suit}) = \frac{P(A \heartsuit \cap \text{red suit})}{P(\text{red suit})} = \frac{P(A \heartsuit)}{P(\text{red suit})} = \frac{\left(\frac{1}{26}\right)}{\left(\frac{13}{26}\right)} = \frac{1}{13}$

$$(b) \quad P(\text{heart} \mid \text{red suit}) = \frac{P(\text{heart} \cap \text{red suit})}{P(\text{red suit})} = \frac{P(\text{heart})}{P(\text{red suit})} = \frac{\left(\frac{13}{26}\right)}{\left(\frac{13}{26}\right)} = \frac{13}{13} = 1$$

$$(c) \quad P(\text{red suit} \mid \text{heart}) = \frac{P(\text{red suit} \cap \text{heart})}{P(\text{heart})} = \frac{P(\text{heart})}{P(\text{heart})} = 1$$

$$(d) \quad P(\text{heart} \mid \text{black suit}) = \frac{P(\text{heart} \cap \text{black suit})}{P(\text{black suit})} = \frac{P(\emptyset)}{P(\text{black suit})} = 0$$

$$(e) \quad P(\text{King} \mid \text{red suit}) = \frac{P(\text{King} \cap \text{red suit})}{P(\text{red suit})} = \frac{P(K \heartsuit, K \diamondsuit)}{P(\text{red suit})} = \frac{\left(\frac{2}{26}\right)}{\left(\frac{13}{26}\right)} = \frac{2}{13} = \frac{1}{13}$$

$$(f) \quad P(\text{King} \mid \text{red picture card}) = \frac{P(\text{King} \cap \text{red picture card})}{P(\text{red picture card})}$$

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Solutions Manual for Recursive Methods in Economic Dynamics Claudio IRIGOYEN, Esteban Rossi-Hansberg, Mark L. J. Wright, Claudio Irigoyen, 2009-06-30 This solutions manual is a companion volume to the classic textbook *Recursive Methods in Economic Dynamics* by Nancy L. Stokey and Robert E. Lucas. Efficient and lucid in approach, this manual will greatly enhance the value of *Recursive Methods* as a text for self study. Exercise Manual in Probability Theory J.

Stoyanov, I. Mirazchiiski, Z. Ignatov, M. Tanushev, 2012-12-06 Approach your problems from the right end. It isn't that they can't see the solution; it is and begin with the answers. Then one day that they can't see the problem perhaps you will find the final question. G. K. Chesterton *The Scandal of Father The Hermit*; Clad in Crane Feathers in R. Brown *The point of a Pin*; van Gulik's *The Chinese Maze Murders*. Growing specialization and diversification have brought a host of monographs and textbooks on increasingly specialized topics. However, the tree of knowledge of mathematics and related fields does not grow only by putting forth new branches. It also happens quite often in fact that branches which were thought to be completely disparate are suddenly seen to be related. Further, the kind and level of sophistication of mathematics applied in various sciences has changed drastically in recent years: measure theory is used non-trivially in regional and theoretical economics; algebraic geometry interacts with physics; the Minkowski lemma, coding theory, and the structure of water meet one another in packing and covering theory; quantum fields, crystal defects, and mathematical programming profit from homotopy theory; Lie algebras are relevant to filtering and prediction; and electrical engineering can use Stein spaces. And in addition to this, there are such new emerging subdisciplines as experimental mathematics, CFD, completely integrable systems, chaos, synergetics, and large scale order which are almost impossible to fit into the existing classification schemes. They draw upon widely different sections of mathematics.

A One-Semester Course on Probability Jolanta Misiewicz, 2025-07-04 This concise textbook covers the full scope of an introductory course in modern probability theory from elementary combinatorial methods to the central limit theorem while maintaining mathematical rigor. It includes key topics like the measure extension and the Radon-Nikodym theorems. Designed for a one-semester course, it is well suited for theoretical mathematics, financial mathematics, insurance, or stochastic modeling students. With 375 exercises, it offers ample opportunities for study and review.

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