

1 Mutually Independent Events

There are three mutually independent events: A , B , and C . The probability that event A occurs is 0.4, the probability that event B occurs is 0.6, and the probability that event C occurs is 0.3. Calculate the following.

- (a) $\mathbb{P}(A|B)$.
- (b) $\mathbb{P}(A \cap B)$.
- (c) $\mathbb{P}(A \cup C)$.
- (d) $\mathbb{P}(B \cap C)$.
- (e) $\mathbb{P}(A \cap B \cap C)$.
- (f) $\mathbb{P}(A \cup B \cup C)$.

2 Let's Talk Probability

- (a) When is $\mathbb{P}(A \cup B) = \mathbb{P}(A) + \mathbb{P}(B)$ true? What is the general rule that always holds?
- (b) When is $\mathbb{P}(A \cap B) = \mathbb{P}(A) * \mathbb{P}(B)$ true? What is the general rule that always holds?
- (c) If A and B are disjoint, does that imply they're independent?

3 Unlikely Events

- (a) Toss a fair coin x times. What is the probability that you never get heads?
- (b) Roll a fair die x times. What is the probability that you never roll a six?
- (c) Suppose your weekly local lottery has a winning chance of $1/10^6$. You buy lottery from them for x weeks in a row. What is the probability that you never win?
- (d) How large must x be so that you get a head with probability at least 0.9? Roll a 6 with probability at least 0.9? Win the lottery with probability at least 0.9?

4 Balls and Bins

You have n empty bins and you throw balls into them one by one randomly. A collision is when a ball is thrown into a bin which already has another ball.

- (a) What is the probability that the first ball thrown will cause the first collision?
- (b) What is the probability that the second ball thrown will cause the first collision?
- (c) What is the probability that, given the first two balls are not in collision, the third ball thrown will cause the first collision?
- (d) What is the probability that the third ball thrown will cause the first collision?
- (e) What is the probability that, given the first $m - 1$ balls are not in collision, the m^{th} ball thrown will cause the first collision?
- (f) What is the probability that the m^{th} ball thrown will cause the first collision?

5 Pairwise Independence

The events A_1, A_2, A_3 are *pairwise independent* if, for all $i \neq j$, A_i is independent of A_j . However, pairwise independence is a weaker statement than *mutual independence*, which requires the additional condition that $\mathbb{P}(A_1, A_2, A_3) = \mathbb{P}(A_1)\mathbb{P}(A_2)\mathbb{P}(A_3)$.

Try to construct an example where three events are pairwise independent but not mutually independent.

Here is one potential starting point: Let A_1, A_2 be the respective results of flipping two fair coins. Can you come up with an event A_3 that works?