

S.I. example: two basketball teams play indoor game, and the outside weather

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Sun, rain
Home team win - lose

$$S = \{ (s, w), (s, l), (r, w), (r, l) \}$$

$$A = \{ \overset{(s, w), (r, w)}{\text{Home team win}} \}, \quad B = \{ \text{weather is sunny} \}$$

$(s, w), (s, l)$

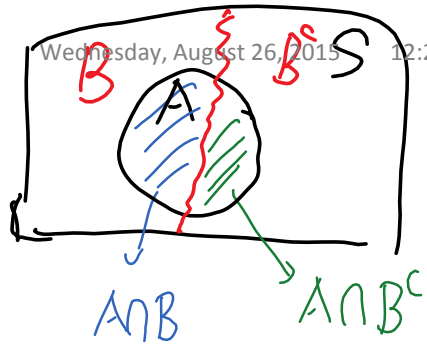
A and B S.I.

$$C = \{ \text{Home team win} \}$$

$(s, w), (r, w)$

$$D = \{ \text{guest team win} \}$$

$(s, l), (r, l)$



$A = AB \cup AB^c$ mutually exclusive
 $P(A) = P(AB) + P(AB^c)$ ← from ground truth
 $= P(A|B)P(B) + P(A|B^c)P(B^c)$

$$P(A|B) = P(AB) / P(B)$$

A man shoots an outdoor target. When sunny day, he has 0.8 prob. to hit the target; when raining day, he has 0.4 prob. to hit. The weather has 0.7 prob. to be sunny, and 0.3 prob. to be raining.

Q: $P(A)$? $A = \{ \text{he hits target today} \}$

① Modeling:
 S: Sunny $P(S) = 0.7$
 R: today is raining $P(R) = 0.3$
 $P(A|S) = 0.8$, $P(A|R) = 0.4$

② Computing:

$$P(A) = P(A|S) \cdot P(S) + P(A|R) \cdot P(R)$$

$$= 0.8 \times 0.7 + 0.4 \times 0.3 = 0.68$$

two-pick game:

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(1) Modeling:

$S = \{ \text{stick to first pick and win} \}$
 $C = \{ \text{exchange in second and win} \}$

Q: $P(S) > P(C)$?

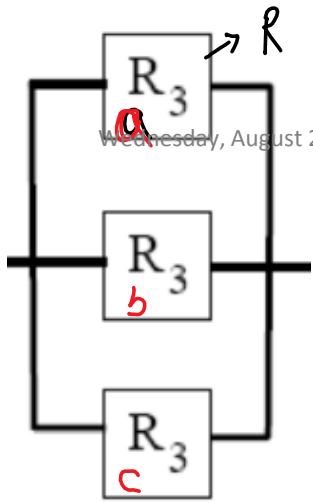
$R_1 = \{ \text{first picked signed card} \}$ $P(R_1) = 1/3$ $P(L_1) = 2/3$

$L_1 = \{ \text{first picked blank card} \}$

(2) Computing:

$$P(S) = P(S|R_1) \cdot P(R_1) + \underbrace{P(S|L_1)}_{=0} \cdot P(L_1) = P(R_1) = 1/3$$

$$P(C) = P(C|R_1) \cdot P(R_1) + P(C|L_1) \cdot P(L_1) = 0 \cdot P(R_1) + 1 \times P(L_1) = 2/3$$



$$P(\text{system works}) = P(\text{at least one component works})$$

$$= 1 - P(\text{all three fail})$$

$$= 1 - P(a \text{ fails}) \cdot P(b \text{ fails}) \cdot P(c \text{ fails})$$

$$= 1 - (1-R)^3$$

$$P(A|B) = P(AB)/P(B) \Rightarrow P(AB) = P(A|B) \cdot P(B)$$

$$= \frac{P(B|A) \cdot P(A)}{P(B)} = P(B|A) \cdot P(A)$$

$$P(B) = P(B|A) \cdot P(A) + P(B|A^c) \cdot P(A^c)$$

$$= \frac{P(B|A) \cdot P(A)}{P(B|A) \cdot P(A) + P(B|A^c) \cdot P(A^c)}$$

A man shoots a target. When sunny day, he has 0.8 prob. to hit the target; when raining day, he has 0.4 prob. to hit. The weather has 0.7 prob. to be sunny, and 0.3 prob. to be raining.

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$$\begin{aligned} & \checkmark P(H|\bar{R}) = 0.8, \quad P(H|R) = 0.4 \\ & \text{1-} P(H|\bar{R}) \quad P(\bar{R}) = 0.7, \quad P(R) = 0.3 \end{aligned}$$

$$P(R|\bar{H}) = \frac{P(\bar{H}|R) \cdot P(R)}{P(\bar{H}|R) \cdot P(R) + P(\bar{H}|\bar{R}) \cdot P(\bar{R})} = \frac{0.6 \times 0.3}{0.6 \times 0.3 + 0.2 \times 0.7} = 0.56$$

① Modeling:

H : { hit target }

\bar{H} : { miss .. }

R : { raining today }

\bar{R} : { sunny }

Q: $P(R|\bar{H})$?