

Examples involving conditional probability

Math 30530, Fall 2013

September 5, 2013

I'm **always** late to work

60% of days I walk to work. On those days

→ I'm late 80% of the time

→ I'm on time 20% of the time

40% of days I drive to work. On those days

→ I'm late 50% of the time

→ I'm on time 50% of the time

I'm **always** late to work

60% of days I walk to work. On those days

→ I'm late 80% of the time

→ I'm on time 20% of the time

40% of days I drive to work. On those days

→ I'm late 50% of the time

→ I'm on time 50% of the time

Question 1: What's the probability that I'm late for work?

I'm **always** late to work

60% of days I walk to work. On those days

→ I'm late 80% of the time

→ I'm on time 20% of the time

40% of days I drive to work. On those days

→ I'm late 50% of the time

→ I'm on time 50% of the time

Question 1: What's the probability that I'm late for work?

Answer: $\Pr(L) = \Pr(L \cap W) + \Pr(L \cap D) =$
 $\Pr(W) \Pr(L|W) + \Pr(D) \Pr(L|D) = (.6)(.8) + (.4)(.5) = .68$

I'm **always** late to work

60% of days I walk to work. On those days

→ I'm late 80% of the time

→ I'm on time 20% of the time

40% of days I drive to work. On those days

→ I'm late 50% of the time

→ I'm on time 50% of the time

Question 1: What's the probability that I'm late for work?

Answer: $\Pr(L) = \Pr(L \cap W) + \Pr(L \cap D) =$
 $\Pr(W) \Pr(L|W) + \Pr(D) \Pr(L|D) = (.6)(.8) + (.4)(.5) = .68$

Question 2: On a day that I'm late for work, what's the probability that I drove?

I'm **always** late to work

60% of days I walk to work. On those days

→ I'm late 80% of the time

→ I'm on time 20% of the time

40% of days I drive to work. On those days

→ I'm late 50% of the time

→ I'm on time 50% of the time

Question 1: What's the probability that I'm late for work?

Answer: $\Pr(L) = \Pr(L \cap W) + \Pr(L \cap D) =$
 $\Pr(W) \Pr(L|W) + \Pr(D) \Pr(L|D) = (.6)(.8) + (.4)(.5) = .68$

Question 2: On a day that I'm late for work, what's the probability that I drove?

Answer: $\Pr(D|L) = \frac{\Pr(D \cap L)}{\Pr(L)} = \frac{(.4)(.5)}{.68} \approx .29.$

I got a flush!

I draw 5 cards from a well-shuffled deck.

I got a flush!

I draw 5 cards from a well-shuffled deck.

Question: What's the probability that all 5 cards are hearts?

I got a flush!

I draw 5 cards from a well-shuffled deck.

Question: What's the probability that all 5 cards are hearts?

Answer: Let A_i be the event that the i th card drawn is a heart

I got a flush!

I draw 5 cards from a well-shuffled deck.

Question: What's the probability that all 5 cards are hearts?

Answer: Let A_i be the event that the i th card drawn is a heart

$$\begin{aligned}\Pr(A_1 \cap A_2 \cap A_3 \cap A_4 \cap A_5) &= \Pr(A_1) \times \Pr(A_2|A_1) \times \\ &\quad \Pr(A_3|A_1 \cap A_2) \times \Pr(A_4|A_1 \cap A_2 \cap A_3) \times \\ &\quad \Pr(A_5|A_1 \cap A_2 \cap A_3 \cap A_4) \\ &= \binom{13}{52} \binom{12}{51} \binom{11}{50} \binom{10}{49} \binom{9}{48}\end{aligned}$$

I got a flush!

I draw 5 cards from a well-shuffled deck.

Question: What's the probability that all 5 cards are hearts?

Answer: Let A_i be the event that the i th card drawn is a heart

$$\begin{aligned}\Pr(A_1 \cap A_2 \cap A_3 \cap A_4 \cap A_5) &= \Pr(A_1) \times \Pr(A_2|A_1) \times \\ &\quad \Pr(A_3|A_1 \cap A_2) \times \Pr(A_4|A_1 \cap A_2 \cap A_3) \times \\ &\quad \Pr(A_5|A_1 \cap A_2 \cap A_3 \cap A_4) \\ &= \left(\frac{13}{52}\right) \left(\frac{12}{51}\right) \left(\frac{11}{50}\right) \left(\frac{10}{49}\right) \left(\frac{9}{48}\right) \\ &= \frac{13 \times 12 \times 11 \times 10 \times 9}{52 \times 51 \times 50 \times 49 \times 48}\end{aligned}$$

Am I at the gym?

- If I go to the gym today, there's an 80% chance that I'll go tomorrow
- If I skip the gym today, there's a 40% chance that I'll go tomorrow
- I go to the gym today.

Am I at the gym?

- If I go to the gym today, there's an 80% chance that I'll go tomorrow
- If I skip the gym today, there's a 40% chance that I'll go tomorrow
- I go to the gym today.

Question: What's the probability that I go 30 days from now?

Am I at the gym?

- If I go to the gym today, there's an 80% chance that I'll go tomorrow
- If I skip the gym today, there's a 40% chance that I'll go tomorrow
- I go to the gym today.

Question: What's the probability that I go 30 days from now?

Answer: Let $G_i = \{\text{I go to the gym on day } i\}$ (today is day 0)

Am I at the gym?

- If I go to the gym today, there's an 80% chance that I'll go tomorrow
- If I skip the gym today, there's a 40% chance that I'll go tomorrow
- I go to the gym today.

Question: What's the probability that I go 30 days from now?

Answer: Let $G_i = \{\text{I go to the gym on day } i\}$ (today is day 0)

$$\Pr(G_0) = 1$$

Am I at the gym?

- If I go to the gym today, there's an 80% chance that I'll go tomorrow
- If I skip the gym today, there's a 40% chance that I'll go tomorrow
- I go to the gym today.

Question: What's the probability that I go 30 days from now?

Answer: Let $G_i = \{\text{I go to the gym on day } i\}$ (today is day 0)

$$\Pr(G_0) = 1$$

$$\Pr(G_1) = .8$$

Am I at the gym?

$$\begin{aligned}\Pr(G_2) &= \Pr(G_2 \cap G_1) + \Pr(G_2 \cap G_1^c) \\ &= \Pr(G_1) \Pr(G_2|G_1) + \Pr(G_1^c) \Pr(G_2|G_1^c) \\ &= .8 \Pr(G_1) + .4(1 - \Pr(G_1)) \\ &= .4 \Pr(G_1) + .4 (= .72)\end{aligned}$$

Am I at the gym?

$$\begin{aligned}\Pr(G_2) &= \Pr(G_2 \cap G_1) + \Pr(G_2 \cap G_1^c) \\ &= \Pr(G_1) \Pr(G_2|G_1) + \Pr(G_1^c) \Pr(G_2|G_1^c) \\ &= .8 \Pr(G_1) + .4(1 - \Pr(G_1)) \\ &= .4 \Pr(G_1) + .4 (= .72) \\ \Pr(G_3) &= \Pr(G_2) \Pr(G_3|G_2) + \Pr(G_2^c) \Pr(G_3|G_2^c) \\ &= .8 \Pr(G_2) + .4(1 - \Pr(G_2)) \\ &= .4 \Pr(G_2) + .4 (= .688)\end{aligned}$$

Am I at the gym?

$$\begin{aligned}\Pr(G_2) &= \Pr(G_2 \cap G_1) + \Pr(G_2 \cap G_1^c) \\ &= \Pr(G_1) \Pr(G_2|G_1) + \Pr(G_1^c) \Pr(G_2|G_1^c) \\ &= .8 \Pr(G_1) + .4(1 - \Pr(G_1)) \\ &= .4 \Pr(G_1) + .4 (= .72) \\ \Pr(G_3) &= \Pr(G_2) \Pr(G_3|G_2) + \Pr(G_2^c) \Pr(G_3|G_2^c) \\ &= .8 \Pr(G_2) + .4(1 - \Pr(G_2)) \\ &= .4 \Pr(G_2) + .4 (= .688)\end{aligned}$$

In general,

$$\begin{aligned}\Pr(G_n) &= \Pr(G_{n-1}) \Pr(G_n|G_{n-1}) + \Pr(G_{n-1}^c) \Pr(G_n|G_{n-1}^c) \\ &= .8 \Pr(G_{n-1}) + .4(1 - \Pr(G_{n-1})) \\ &= .4 \Pr(G_{n-1}) + .4\end{aligned}$$

Am I at the gym?

$$\begin{aligned}\Pr(G_2) &= \Pr(G_2 \cap G_1) + \Pr(G_2 \cap G_1^c) \\ &= \Pr(G_1) \Pr(G_2|G_1) + \Pr(G_1^c) \Pr(G_2|G_1^c) \\ &= .8 \Pr(G_1) + .4(1 - \Pr(G_1)) \\ &= .4 \Pr(G_1) + .4 (= .72) \\ \Pr(G_3) &= \Pr(G_2) \Pr(G_3|G_2) + \Pr(G_2^c) \Pr(G_3|G_2^c) \\ &= .8 \Pr(G_2) + .4(1 - \Pr(G_2)) \\ &= .4 \Pr(G_2) + .4 (= .688)\end{aligned}$$

In general,

$$\begin{aligned}\Pr(G_n) &= \Pr(G_{n-1}) \Pr(G_n|G_{n-1}) + \Pr(G_{n-1}^c) \Pr(G_n|G_{n-1}^c) \\ &= .8 \Pr(G_{n-1}) + .4(1 - \Pr(G_{n-1})) \\ &= .4 \Pr(G_{n-1}) + .4\end{aligned}$$

$\Pr(G_{30}) \approx \frac{2}{3} + 10^{-12}$, and for n above about 10, $\Pr(G_n)$ basically indistinguishable from $2/3$