

$P(A|B), P(A|B^c)$ は2回目の結果の
条件に T_1 と T_2 の2.文書の結果が与えられる。

1.2 事象の独立性とベイズの定理

III $P(A) = \frac{2}{7}$ 2回目に赤玉が来る。

(1回目, 2回目) = (赤, 赤) と (白, 赤) の2通り

$$\therefore P(B) = \frac{5}{7} \times \frac{4}{6} + \frac{2}{7} \times \frac{5}{6} = \frac{20+10}{42} = \frac{30}{42} = \frac{5}{7} \quad \therefore P(B^c) = 1 - P(B) = \frac{2}{7}$$

$$P(A \cap B) = \frac{2}{7} \times \frac{5}{6} = \frac{5}{21}, \quad P(A \cap B^c) = \frac{2}{7} \times \frac{1}{6} = \frac{1}{21}$$

(白, 赤) (白, 白)

$$\therefore P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{5}{21} \times \frac{7}{5} = \frac{1}{3}, \quad P(A|B^c) = \frac{P(A \cap B^c)}{P(B^c)} = \frac{1}{21} \times \frac{7}{2} = \frac{1}{6}$$

IIIの別解: 赤玉5個 $\in N_1, \dots, N_5$, 白玉2個 $\in W_1, W_2 \in \Omega$ と。5N2の標本空間 Ω 以下通り。

(N_1, N_2), (N_1, N_3), (N_1, N_4), (N_1, N_5), (N_1, W_1), (N_1, W_2)
 (N_2, N_1), (N_2, N_3), (N_2, N_4), (N_2, N_5), (N_2, W_1), (N_2, W_2)
 (N_3, N_1), (N_3, N_2), (N_3, N_4), (N_3, N_5), (N_3, W_1), (N_3, W_2)
 (N_4, N_1), (N_4, N_2), (N_4, N_3), (N_4, N_5), (N_4, W_1), (N_4, W_2)
 (N_5, N_1), (N_5, N_2), (N_5, N_3), (N_5, N_4), (N_5, W_1), (N_5, W_2)
 (W_1, N_1), (W_1, N_2), (W_1, N_3), (W_1, N_4), (W_1, N_5), (W_1, W_2)
 (W_2, N_1), (W_2, N_2), (W_2, N_3), (W_2, N_4), (W_2, N_5), (W_2, W_1)

42通り (5N2の標本空間に
重複なく並べ)

$$\therefore P(A|B) = \frac{10}{30} = \frac{1}{3}, \quad P(A|B^c) = \frac{2}{12} = \frac{1}{6}$$

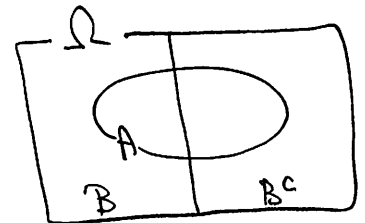
2 原因: $B = \text{インプット正常}$
 $B^c = \text{インプット異常}$

結果: $A = \text{2回エラー}$

留意P1) $P(B) = 2/3, P(B^c) = 1/3, P(A|B) = (\frac{1}{2})^2 = \frac{1}{4}, P(A|B^c) = 1$

2 全確率の公式より

$$P(A) = P(B) \cdot P(A|B) + P(B^c) \cdot P(A|B^c) = \frac{2}{3} \cdot \frac{1}{4} + \frac{1}{3} \cdot 1 = \frac{1}{2}$$

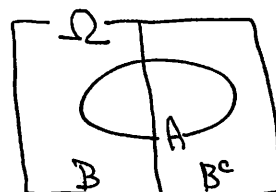


[2] a 後半の別解: 2回と表が出たらB. コインが正常で2回と表が出る時「コインが正常で2回と表が出る」の1/3だけ。よって

$$P(A) = P(B \cap A) + P(B^c \cap A) = P(B) \cdot P(A|B) + P(B^c) \cdot P(A|B^c) \\ = \frac{2}{3} \cdot \frac{1}{4} + \frac{1}{3} \cdot 1 = \underline{\underline{\frac{1}{2}}}$$

[3] (1) 全確率の公式: $P(A) = P(B) \cdot P(A|B) + P(B^c) \cdot P(A|B^c)$
 $= 0.2 \times 0.7 + (1-0.2) \times 0.8 = 0.78$

(2) $P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{P(B) \cdot P(A|B)}{P(A)} = \frac{0.2 \times 0.7}{0.78} = \frac{0.2}{3.9} = \underline{\underline{\frac{2}{39}}}$



[4] 原因: A = 男子である

A^c = 女子である

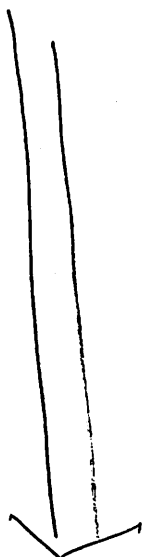
結果: B = Xパス(使用者)

与えられた: $P(A) = 0.25$, $P(A^c) = 0.25$, $P(B|A) = 0.4$, $P(B|A^c) = 0.15$

よってAの全確率

$$P(A|B) = \frac{P(A) \cdot P(B|A)}{P(A) \cdot P(B|A) + P(A^c) \cdot P(B|A^c)} = \frac{0.25 \times 0.4}{0.25 \times 0.4 + 0.25 \times 0.15} = \underline{\underline{\frac{8}{9}}}$$

[5] (1) $A \cap B \subset A$ より $0 \leq P(A \cap B) \leq P(A)$ $\therefore 0 \leq P(B|A) = \frac{P(A \cap B)}{P(A)} \leq 1$



次の頁へ!

$$(2) P(\emptyset|A) = \frac{P(\emptyset \cap A)}{P(A)} = \frac{P(\emptyset)}{P(A)} = \frac{0}{P(A)} = 0. \quad P(\Omega|A) = \frac{P(\Omega \cap A)}{P(A)} = \frac{P(A)}{P(A)} = 1$$

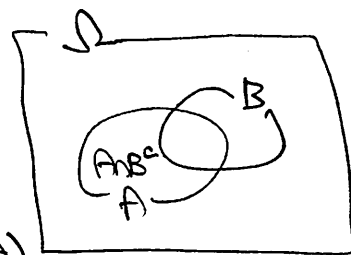
$$(3) B \subset B_2 \text{ なら } A \cap B \subset A \cap B_2 \therefore P(A \cap B) \leq P(A \cap B_2)$$

$$\therefore P(B|A) = \frac{P(A \cap B)}{P(A)} \leq \frac{P(A \cap B_2)}{P(A)} = P(B_2|A)$$

$$(4) A = (A \cap B^c) \cup (A \cap B) \quad \therefore P(A) = P(A \cap B^c) + P(A \cap B)$$

↑
互斥事

$$\therefore P(B^c|A) = \frac{P(A \cap B^c)}{P(A)} = \frac{P(A) - P(A \cap B)}{P(A)} = 1 - \frac{P(A \cap B)}{P(A)} = 1 - P(B|A)$$



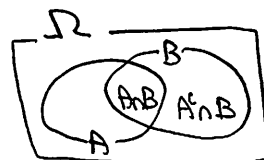
$$(5) A \cap (B \cup B_2) = (A \cap B) \cup (A \cap B_2), \quad (A \cap B) \cap (A \cap B_2) = A \cap (B \cap B_2)$$

$$\therefore P(A \cap (B \cup B_2)) = P(A \cap B) + P(A \cap B_2) - P((A \cap B) \cap (A \cap B_2))$$

$$= P(A \cap B) + P(A \cap B_2) - P(A \cap (B \cap B_2))$$

$$\therefore P(B \cup B_2|A) = \frac{P(A \cap (B \cup B_2))}{P(A)} = \frac{P(A \cap B)}{P(A)} + \frac{P(A \cap B_2)}{P(A)} - \frac{P(A \cap (B \cap B_2))}{P(A)}$$

$$= P(B|A) + P(B_2|A) - P(B \cap B_2|A)$$



$$\boxed{6} \text{ 仮定 8). } P(A) = \frac{26}{30} = \frac{13}{15}, \quad B = (A \cap B) \cup (A^c \cap B) \quad \therefore P(B) = P(A \cap B) + P(A^c \cap B)$$

$$= \frac{26}{30} \times \frac{4}{29} + \frac{4}{30} \times \frac{3}{29} = \frac{2}{15}. \quad P(A \cap B) = \frac{26}{30} \times \frac{4}{29} = \frac{52}{435}$$

↑
互斥事

1個目の良品: 2個目の不良品

$$\therefore P(A \cap B) = \frac{52}{435} \neq \frac{13}{15} \times \frac{2}{15} = P(A) \cdot P(B) \quad \therefore A \text{ と } B \text{ は独立でない.}$$

$$\boxed{7} (1) P(A) = \frac{13}{52} = \frac{1}{4}, \quad P(B) = \frac{12}{52} = \frac{3}{13}, \quad P(C) = 1 - P(3枚以上1-1-2枚) \\ = 1 - \left(\frac{39}{52}\right)^3 = 1 - \left(\frac{3}{4}\right)^3 = \frac{37}{64}$$

$$(2) P(B|A) = \frac{12}{52} = \frac{3}{13}, \quad P(C|A) = \frac{1}{4}$$

$$(3) P(B) = \frac{3}{13} = P(B|A) \quad \therefore A \text{ と } B \text{ は独立.}$$

$$(4) P(C) = \frac{37}{64} \neq 1 = P(C|A) \quad \therefore A \text{ と } C \text{ は独立でない.}$$

$$\boxed{8} \text{ 仮定 8). } P(A \cap B) = P(A) \cdot P(B). \quad B = (A \cap B) \cup (A^c \cap B) \quad \therefore P(B) = P(A \cap B) + P(A^c \cap B)$$

↑
互斥事

事象Bは「1個目の良品: 2個目の不良品」と
「1個目の不良品: 2個目の不良品」の2通り
互斥に排反な事象に分ける。よって

$$\therefore P(A^c \cap B) = P(B) - P(A \cap B) = P(B) - P(A) \cdot P(B) = (1 - P(A)) \cdot P(B) = P(A^c) \cdot P(B)$$

$$\therefore A^c \perp B \quad \text{Q.E.D.}$$