

Solution 2

1. Solution: $A - B = A\bar{B} = A(\Omega - B) = A\Omega - AB = A - AB$

$$\begin{aligned}(A \cup B) - B &= (A \cup B) \cap \bar{B} = A\bar{B} \cup B\bar{B} \\ &= (A - B) \cup \emptyset = A - B\end{aligned}$$

2. Yes. Since $A \subset B$, $P(A \cap B) = P(A)$. This is equal to $P(A) \cdot P(B)$ when $P(B) = 1$ or $P(A) = 0$

3. $P(Y = 1) = \frac{1}{3}$, $P(Y = 2) = \frac{2}{3}$, then $E[Y] = 1 \cdot \frac{1}{3} + 2 \cdot \frac{2}{3} = \frac{5}{3}$.

4. Let $x_i = \begin{cases} 1, & \text{if } i^{\text{th}} \text{ man selects his own hat} \\ 0, & \text{otherwise} \end{cases}$

$$X = \sum_{i=1}^N x_i \Rightarrow E[X] = \sum_{i=1}^N E[x_i],$$

$$\text{For each } i, E[x_i] = \frac{1}{N} \cdot 1 + \frac{N-1}{N} \cdot 0 = \frac{1}{N} \Rightarrow E[x] = \sum_{i=1}^N E[x_i] = N \cdot \frac{1}{N} = 1$$

5. $P(R = 1 / S = 1) = 0.9$, $P(R = 1 / S = 0) = 0.05$, $P(S = 0) = 0.6$, $P(S = 1) = 0.4$

According to Bayes' rule,

$$\begin{aligned}P(S = 1 / R = 1) &= \frac{P(R = 1 / S = 1) \cdot P(S = 1)}{P(R = 1)} \\ &= \frac{P(R = 1 / S = 1) \cdot P(S = 1)}{P(R = 1 / S = 1) \cdot P(S = 1) + P(R = 1 / S = 0) \cdot P(S = 0)} \\ &= \frac{0.9 \cdot 0.4}{0.9 \cdot 0.4 + 0.05 \cdot 0.6} = 0.923\end{aligned}$$