M362K (57055), Homework #1 Instructor: Ravi Srinivasan

Due: 12pm, Monday, Feb. 1

Note: To get credit, please show your work and not only your final answer. Please keep answers organized in the same order the problems have been assigned.

Complete the following problems from 'Probability,' by Jim Pitman:

- --Equally likely outcomes--
- * pp. 09-10, #2,4,6,8 (for each problem, make an outcome space and indicate how the event of interest can be represented as a subset of your outcome space)
- --Probability spaces, distributions, set theory--
- * pp. 30-32, #2,4,6,8,10,11,13,14
- --Interpretations of probability--
- * Suppose I were to ask someone what he/she thought the chances were of
 - (a) rain today
 - (b) rain tomorrow
 - (c) rain both today and tomorrow
 - (d) rain either today or tomorrow.

After some thought, they give 30%, 40%, 20%, and 60%, respectively, as answers. Are these subjective probabilities consistent with the rules (axioms) of probability? Why or why not?

- --Conditional probability, independence--
- * pp. 45-46, #2,4,5,6,8,10,12
- * pp. 74-75, #4,8