

Once again, using Theorem 1.3, we have

$$P[A \cup B] = P[AB] + P[AB^c] + P[A^cB] \quad (10)$$

Substituting the results of Equation (8) into Equation (10) yields

$$P[A \cup B] = P[AB] + P[A] - P[AB] + P[B] - P[AB], \quad (11)$$

which completes the proof. Note that this claim required only Axiom 3.

- (d) Observe that since  $A \subset B$ , we can write  $B$  as the mutually exclusive union  $B = A \cup (A^cB)$ . By Theorem 1.3 (which uses Axiom 3),

$$P[B] = P[A] + P[A^cB]. \quad (12)$$

By Axiom 1,  $P[A^cB] \geq 0$ , which implies  $P[A] \leq P[B]$ . This proof uses Axioms 1 and 3.

### Problem 1.4.1 Solution

Each question requests a conditional probability.

- (a) Note that the probability a call is brief is

$$P[B] = P[H_0B] + P[H_1B] + P[H_2B] = 0.6. \quad (1)$$

The probability a brief call will have no handoffs is

$$P[H_0|B] = \frac{P[H_0B]}{P[B]} = \frac{0.4}{0.6} = \frac{2}{3}. \quad (2)$$

- (b) The probability of one handoff is  $P[H_1] = P[H_1B] + P[H_1L] = 0.2$ . The probability that a call with one handoff will be long is

$$P[L|H_1] = \frac{P[H_1L]}{P[H_1]} = \frac{0.1}{0.2} = \frac{1}{2}. \quad (3)$$

- (c) The probability a call is long is  $P[L] = 1 - P[B] = 0.4$ . The probability that a long call will have one or more handoffs is

$$\begin{aligned} P[H_1 \cup H_2|L] &= \frac{P[H_1L \cup H_2L]}{P[L]} \\ &= \frac{P[H_1L] + P[H_2L]}{P[L]} = \frac{0.1 + 0.2}{0.4} = \frac{3}{4}. \end{aligned} \quad (4)$$

# Probability Stochastic Processes Yates Solution Manual

**Sabine Zange**



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