1. Let $A$ and $B$ be two independent events.
(a) Recall from Homework exercise 1.5 that $A=(A \cap B) \cup(A \cap \bar{B})$, with $(A \cap B)$ and $(A \cap \bar{B})$ mutually exclusive and $P(A)=P(A \cap B)+P(A \cap \bar{B})$. Using these results or otherwise, prove that $A$ and $\bar{B}$ are independent. [Note: Because $A$ and $B$ are arbitrary, we can reverse the roles of $A$ and $B$ to prove that $\bar{A}$ and $B$ are independent.]
(b) Prove that $\bar{A}$ and $\bar{B}$ are independent. [Hint: Start with $P(\overline{A \cup B})=1-P(A \cup B)$, and use additive law.] Thus, from part (a) and (b), it follows that if $A, B$ are independent, then so are $(\bar{A}, B),(A, \bar{B})$ and $(\bar{A}, \bar{B})$.
2. Suppose that two balls are selected at random, without replacement, from a box containing $r$ red balls and $b$ blue balls. Find the probability that the first ball is red and the second is blue. [Answer: $P(A \cap B)=\frac{r b}{(r+b)(r+b-1)}$ ]
3. (WMS, Problem 2.94.) A smoke detector system uses two devices, A and B. If smoke is present, the probability that it will be detected by device A is 0.95 ; by device $\mathrm{B}, 0.90$; and by both devices, 0.88 .
(a) If smoke is present, find the probability that the smoke will be detected by either device A or B or both devices. [Answer: 0.97.]
(b) Find the probability that the smoke will be undetected. [Answer: 0.03.]
4. Three dice are rolled. If no two show the same face, what is the probability that at least one die shows an ace (i.e., a single dot)? [Hint: Consider the complementary event of getting no ace.] [Answer: 1/2.]
5. (WMS, Problem 2.99.) Suppose that $A$ and $B$ are independent events such that the probability that neither occurs is $a$ and the probability of $B$ is $b$. Show that $P(A)=\frac{1-b-a}{1-b}$.
6. (Boole's inequality for two events.) Let $A$ and $B$ be two (arbitrary) events. Prove that $P(A \cup B) \leq P(A)+P(B)$.
7. (WMS, Problem 2.111.) An advertising agency notices that approximately 1 in 50 potential buyers of a product sees a given magazine ad, and 1 in 5 sees a corresponding ad on television. One in 100 sees both. One in 3 actually purchases the product after seeing the ad, 1 in 10 without seeing it. What is the probability that a randomly selected potential customer will purchase the product? [Hint: Define the events: $A=\{$ buyer sees the magazine ad\}, $B=$ \{buyer sees the TV ad\} and $C=\{$ buyer purchases the product $\}$.] [Answer: $\frac{1}{3} \times 0.21+$ $0.10 \times 0.79=0.149$.]
