IMM - DTU

 $\begin{array}{l} 02405 \ {\rm Probability} \\ 2004-9-24 \\ {\rm BFN/bfn} \end{array}$

Solution for exercise 1.6.7 in Pitman

Question a) The exercise is closely related to example 7 p.68. Using the same notation and approach

 $P(\text{Current flows}) = P((S_1 \cup S_2) \cap S_3) = (1 - P(S_1^c \cap S_2^c))P(S_3) = (1 - q_1q_2)q_3$

(use $1 = p_1p_2 + q_1p_2 + p_1q_2 + q_1q_2$ to get the result in Pitman)

Question b)

 $P(\text{Current flows}) = P(((S_1 \cup S_2) \cap S_3) cup S_4) = 1 - (1 - q_1 q_2) q_3 q_4$

(or use exclusion/inclusion like Pitman)