

IMM - DTU

02405 Probability  
2003-10-2  
BFN/bfn

## **Solution for review exercise 15 (chapter 1) in Pitman**

Define the events  $B_i$

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Define the events  $B_i$  that box  $i$  is chosen, and the event  $G$

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Define the events  $B_i$  that box  $i$  is chosen, and the event  $G$  that a gold coin is found.

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$$P(G|B_1)$$

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Define the events  $B_i$  that box  $i$  is chosen, and the event  $G$  that a gold coin is found. We have

$$P(G|B_1) = 1,$$

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Define the events  $B_i$  that box  $i$  is chosen, and the event  $G$  that a gold coin is found. We have

$$P(G|B_1) = 1, P(G|B_2)$$

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$$P(G|B_1) = 1, P(G|B_2) = 0, P(G|B_3) = \frac{1}{2}$$

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$$P(B1|G)$$

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$$P(B_1|G) = \frac{P(G|B_1)P(B_1)}{\quad}$$

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$$P(B1|G) = \frac{P(G|B1)P(B1)}{P(G|B1)P(B1)}$$

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$$P(B1|G) = \frac{P(G|B1)P(B1)}{P(G|B1)P(B1) + P(G|B2)P(B2) + P(G|B3)P(B3)} = \frac{2}{3}$$