

## Answer on Question #66710 – Math – Statistics and Probability

### Question

Which of the following statements are true or false? Give reasons for your answers.

(i) If  $P(A) = 0.4$ ,  $P(A \cup B) = 0.7$  and  $A$  and  $B$  are independent sets, then  $P(B) = 0.55$ .

(ii) By Chebyshev's inequality,  $P\{|x - \mu| \geq 2\sigma\} \leq 0.2$

### Solution

(i)

From independence of  $A$  and  $B$  it follows that

$$P(A \cap B) = P(A)P(B).$$

By inclusion-exclusion principle and by previous statement

$$P(A \cup B) = P(A) + P(B) - P(A \cap B) = P(A) + P(B) - P(A)P(B).$$

So we have

$$P(B) = \frac{P(A \cup B) - P(A)}{1 - P(A)} = \frac{0.7 - 0.4}{1 - 0.4} = \frac{0.3}{0.6} = 0.5 \neq 0.55.$$

The statement in the question is false.

(ii)

By Chebyshev's inequality

$$P(|x - \mu| \geq 2\sigma) \leq \frac{\sigma^2}{4\sigma^2} = \frac{1}{4} = 0.25 > 0.2.$$

The statement in the question is false.

### Answer:

(i) False.

(ii) False.