

1 Solutions for HW3

1: (a) Define $A_n(x)$ = number of sequences of coin tosses length n where the longest run of heads is x or less

$$(b) P = \frac{A_{15}(5) - A_{15}(4)}{2^{15}} = .0972$$

2: (a) $P(\text{two or more heads}) = 1 - P(\text{no heads}) - P(\text{one head}) = 1 - 0.5^4 + \binom{4}{1}0.5^4 = 0.6875$

(b) $P(\text{two or more heads} | \text{the first is head}) = 1 - P(\text{no head if rolling three times}) = 1 - 0.5^3 = .875$

(c) $P(\text{two or more heads} | \text{at least one head}) = P(\text{two or more heads}) / P(\text{one or more heads}) = \frac{.6875}{1 - 0.5^4} = .7333$

3: By Bayes rule

$$\begin{aligned} P(A|8red) &= \frac{P(A, 8red)}{P(8red)} = \frac{P(8red|A)P(A)}{P(8red|A)P(A) + P(8red|B)P(B)} \\ &= \frac{1 * 1/2}{1 * \frac{1}{2} + (\frac{1}{2})^8 * \frac{1}{2}} = .9961 \end{aligned}$$

4: (a) $P(\text{two or more dice are 1s}) = 1 - P(\text{no 1}) - P(\text{only 1 dice is 1}) = 1 - (\frac{5}{6})^5 - \binom{5}{1}(\frac{1}{6})(\frac{5}{6})^4 = .1962$

(b) $P(\text{two or more 1s} | \text{1st}=1) = P(\text{one or more 1s in another four dice}) = 1 - (\frac{5}{6})^4 = .5177$

(c) $P(\text{two or more 1s} | \text{1st}=2) = 0.1319$

(d) $P = \frac{P(\text{two or more 1s})}{P(\text{at least one 1})} = \frac{.1962}{1 - (\frac{5}{6})^5} = .3280$

5: (a) 7 stars, 2 bars, $P = .00703$

(b) $P(\text{1st}=2) = .125$

(c) $P(\text{sum}=10 | \text{1st}=2) = P(\text{sum}=8, \text{rolling 2 times}) = \frac{7}{64}$

(d) $P(\text{1st}=2 | \text{sum}=10) = .1945$

6: (a): $P(\text{sum}=4 | \text{sum}=4 \text{ or } 7) = \frac{P(\text{sum}=4)}{P(\text{sum}=4) + P(\text{sum}=7)} = \frac{3/36}{(3/36) + (6/36)} = 3/9 = 1/3$

(b) $p_2 = p_3 = p_{12} = 0$ and $p_7 = p_1 = 1$, and $p_4 = 1/3$ For other i . $P(\text{sum} = i | \text{sum} = i \text{ or } 7) = \frac{P(\text{sum}=i)}{P(\text{sum}=i) + P(\text{sum}=7)}$. $p_5 = 4/10 = 2/5$, $p_6 = 5/11$, $p_8 = 5/11$, $p_9 = 4/10$, $p_{10} = 3/9$

(c) By the law of total probability

$$\begin{aligned} P(\text{win}) &= \sum_{i=1}^{12} P(\text{win} | \text{first} = i) P(\text{first} = i) = (3/36) * (3/9) + (4/36) * (4/10) + \dots + (2/36) * 1 \\ &= 244/495 = 0.4929 \end{aligned}$$

7: $P(A) = P(B) = P(C) = P(E) = 1/2$, $P(D) = 3/4$.

$P(A \text{ and } B) = 0$, $P(A \text{ and } C) = 1/4$, $P(A \text{ and } D) = 3/8$, $P(A \text{ and } E) = 1/4$, $P(B \text{ and } C)$

$= 1/4$, $P(\text{B and D}) = 3/8$, $P(\text{B and E}) = 1/4$, $P(\text{C and D}) = 1/4$, $P(\text{C and E}) = 1/4$, $P(\text{D and E}) = 1/4$,

(a) A and B are disjoint.

(b) Independent pairs are: AC, AD, AE, BC, BD, BE, CE

(c) Yes. $P(\text{ACE})=P(2)=1/8=P(A)P(C)P(E)$, and AC, CE, AE are independent. So they are mutually independent. We also can check BCE are mutually independent.

8: Since $P(A \cap B) = P(A)$, $P(B|A) = \frac{P(A \cap B)}{P(A)} = 1$

9: $P(A \cap B) = P(A) > P(A)P(B)$, since $P(B) < 1$, so A and B are not independent.