Assignment - 4

EE23010: Probability and Random Processes Indian Institute of Technology, Hyderabad

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Question 12.13.10.6 - How many times must a man toss a fair coin so that the probability of having at least one head is more than 90%?

Solution: Let, X_i be the sequence of independent Bernoulli random varibles.

$$X_i = \begin{cases} 1, & \text{coin toss result in a Heads} \\ 0, & \text{result in Tails} \end{cases}$$
 (1)

which means

$$p = p_{X_i}(1) = 0.5 (2)$$

$$q = p_{X_i}(0) = 0.5 (3)$$

Let, the total number of trials be n and the pmf of getting k heads is given by:

$$p_X(k) = \Pr(X = k) \tag{4}$$

$$= {}^{n}C_{k} \times (p)^{k} \times (q)^{n-k}$$
 (5)

$$= {}^{n}C_{k} \times (0.5)^{k} \times (0.5)^{n-k}$$
 (6)

The cdf for the following pmf:

$$F_X(k) = p_X(0) + p_X(1) + \dots + p_X(k)$$

$$= {}^{n}C_0 (0.5)^{n} (0.5)^{0} + {}^{n}C_1 (0.5)^{n-1} (0.5)^{1} + \dots + {}^{5}C_k (0.5)^{n-k} (0.5)^{k}$$
(8)

Then the probability of getting atleast 1 heads is:

$$\Pr(X \ge 1) > 0.9$$
 (9)

$$1 - p_X(0) > 0.9 \tag{10}$$

$$1 - F_X(0) > 0.9 \tag{11}$$

$$1 - {^{n}C_{0}(0.5)^{n}(0.5)^{0}} > 0.9$$
 (12)

$$1 - (0.5)^n > 0.9 \tag{13}$$

$$0.1 > (0.5)^n$$
 (14)

$$(2)^n > 10 \tag{15}$$

On solving we get

$$n > 0.33$$
 (16)

As we know, n can be a positive integer value. So, n = 4.