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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.

$$\implies X = \sum_{i=0}^{k} X_{i} \tag{1}$$

$$X_i = \begin{cases} 1, & \text{Heads} \\ 0, & \text{Tails} \end{cases}$$
 (2)

which means

$$(p,q) = \begin{cases} p_{X_i}(1) = 0.5\\ p_{X_i}(0) = 0.5 \end{cases}$$
 (3)

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

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

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

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

The cdf for the following pmf:

$$F_X(k) = \sum_{i=0}^k p_X(i) \tag{7}$$

$$= \sum_{i=0}^{k} {}^{n}C_{i} (0.5)^{n-i} (0.5)^{i}$$
 (8)

Then the probability of getting atleast 1 heads is:

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

$$\implies 1 - p_X(0) > 0.9$$
 (10)

$$(2)^n > 10 \tag{11}$$

Taking In both side we get:

$$n > \log_2(10) \tag{12}$$

$$\implies n > 3.32 \tag{13}$$

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