# Question 4

We are given a bowl that contains 6 balls, numbered from 1 to 6. We extract two balls and denote X and Y the numbers on the ball obtained at the first (second) extraction, and  $W = \max(X, Y)$  the maximum value obtained. In all scenarios, describe the probability distribution of W.

Part 1: In the first scenario, assume that the extractions are made with replacement.

### Solution

By applying the principle of symmetry, easy to define the probability space as

$$\Omega = \{1, 2, \dots, 6\}$$

$$\mathcal{F} = \mathcal{P}(\Omega)$$

$$\mathbb{P}: \ \mathbb{P}(\{1\}) = \mathbb{P}(\{2\}) = \dots = \mathbb{P}(\{6\}) = \frac{1}{6}$$

Then as given, we have

$$X, Y: \Omega \to R$$
  
 $W = \max(X, Y)$   
 $R = \{1, 2, \dots, 6\}$ 

Then we have the probability distribution of W

$$p(1) = \mathbb{P}(W = 1) \qquad = \mathbb{P}(\{(1,1)\}) = \frac{1}{36}$$

$$p(2) = \mathbb{P}(W = 2) \qquad = \mathbb{P}(\{(1,2), (2,1), (2,2)\}) = \frac{3}{36}$$

$$p(3) = \mathbb{P}(W = 3) \qquad = \mathbb{P}(\{(1,3), (2,3), \dots, (3,3)\}) = \frac{5}{36}$$

$$p(4) = \mathbb{P}(W = 4) \qquad = \mathbb{P}(\{(1,4), (2,4), \dots, (4,4)\}) = \frac{7}{36}$$

$$p(5) = \mathbb{P}(W = 5) \qquad = \mathbb{P}(\{(1,5), (2,5), \dots, (5,5)\}) = \frac{9}{36}$$

$$p(6) = \mathbb{P}(W = 6) \qquad = \mathbb{P}(\{(1,6), (2,6), \dots, (6,6)\}) = \frac{11}{36}$$

Or a general formula without cases

$$p(w) = \frac{2w-1}{36}, \quad w \in \{1, 2, \dots, 6\}$$

### Answer

See above.

Part 2: In the second scenario, assume that the extractions are performed without replacement.

# Solution

# Answer

Part 3: In the third scenario, assume that after the first extraction, we replace the ball in the urn, together with another one with the same number.

## Solution

## Answer