

Assignment 3

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Download all python codes from

<https://github.com/VIB2020/AI1103/blob/main/Assignment%203/code/Assignment%203.py>

and latex-tikz codes from

<https://github.com/VIB2020/AI1103/blob/main/Assignment%203/Assignment%203.pdf>

Definition 2.1. Transition/Stochastic matrix corresponding to each throw of dice:

$$X = \begin{matrix} & \begin{matrix} A & B & \text{Winner} \end{matrix} \\ \begin{matrix} A \\ B \\ \text{Winner} \end{matrix} & \begin{bmatrix} 0 & q & p \\ q & 0 & p \\ 0 & 0 & 0 \end{bmatrix} \end{matrix}$$

$$\Rightarrow p_{AW}(i) = (X^i)_{13}$$

1 GATE 2015 (EE PAPER 01 NEW 2), Q 27
(ELECTRICAL ENGG SECTION)

Two players A, and B alternately keep rolling a fair dice. The person to get a six first wins the game. Given that player A starts the game, the probability that A wins the game is:

A $\frac{5}{11}$ B $\frac{1}{2}$ C $\frac{7}{13}$ D $\frac{6}{11}$

Lemma 2.1.

$$\lim_{n \rightarrow \infty} p_{AW}(n) = 0$$

Proof.

$$p, q < 1 \Rightarrow X \text{ is reducible.}$$

$$\Rightarrow \lim_{n \rightarrow \infty} (X)^n \rightarrow 0$$

$$\lim_{n \rightarrow \infty} (X)^n_{13} = 0 \therefore \lim_{n \rightarrow \infty} p_{AW}(n) = 0$$

□

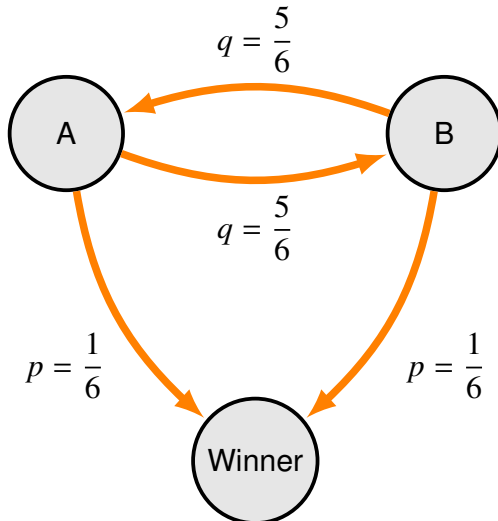
2 SOLUTION

- Given the die is fair.
- So, for any given throw by A or B:

The probability of getting 6 = $\frac{1}{6} = p$ (say)

The probability of NOT getting 6 = $\frac{5}{6} = q$ (say)

Markov chain for the given problem:



Given: A throws first.

$$\Rightarrow p_{AW}(1) = X_{13} = p$$

Second throw: (by B)

$$X^2 = \begin{pmatrix} 0 & q & p \\ q & 0 & p \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & q & p \\ q & 0 & p \\ 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & q^2 & qp \\ 0 & 0 & 0 \end{pmatrix} \Rightarrow (X^2)_{13} = 0$$

$$X^3 = \begin{pmatrix} 0 & q & p \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & q^2 & qp \\ 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & q^3 & q^2p \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \Rightarrow (X^3)_{13} = q^2p$$

$p_{AW}(i)$	X	No.of Turns	Probability
$p_{AW}(1)$	$(X^1)_{13}$	1	$p = 1/6$
$p_{AW}(2)$	$(X^2)_{13}$	2	0
$p_{AW}(3)$	$(X^3)_{13}$	3	q^2p
\vdots	\vdots	\vdots	\vdots
$p_{AW}(2n)$	$(X^{2n})_{13}$	2n	0
$p_{AW}(2n + 1)$	$(X^{2n+1})_{13}$	2n + 1	$q^{2n}p$

Table:1 Summary of Probabilities

$$\begin{aligned}
 \Pr(A \text{ wins}) &= \sum_{n=1}^{\infty} p_{AW}(n) = \sum_{n=1}^{\infty} (X^n)_{13} \\
 &= p + 0 + q^2p + 0 + q^4p + \dots \\
 &= \sum_{k=1}^{\infty} (q^2)^k p = p \sum_{k=1}^{\infty} (q^2)^k \quad \text{But } |q| < 1 \\
 &= p \left(\frac{1}{1 - q^2} \right) = \frac{\frac{1}{6}}{1 - \frac{25}{36}} = \frac{6}{11}
 \end{aligned}$$

$$\Pr(A \text{ wins the game}) = \frac{6}{11}$$

Option D is correct