Assignment 2

Gitanshu Arora

Problem 11.16.3.5(exemplar):-

A die is loaded in such a way that each odd number is twice as likely to occur as each even number. Find P(G), where G is the event that a number greater than 3 occurs on a single roll of the die.

Solution:-

Parameter	Value	Description
X	{1,2,3,4,5,6}	Number obtained on the die

TABLE 0 PARAMETERS AND THEIR DESCRIPTION

Let m be any natural number such that $m \in \{1, 2, 3\}.$

$$\Pr(X = k) = \begin{cases} 2p, & \text{if } k = 2m - 1\\ p, & \text{if } k = 2m \end{cases} \tag{1}$$

Since $1 \le X \le 6$,

$$\sum_{i=1}^{6} \Pr(X = i) = 1$$
 (2)

$$\implies \sum_{i=1}^{3} \Pr(X = 2i - 1) + \sum_{i=1}^{3} \Pr(X = 2i) = 1$$
(3)

 $\implies \sum_{1}^{3} 2p + \sum_{1}^{3} p = 1$ (4)

$$\Longrightarrow 6p + 3p = 1 \tag{5}$$

$$\Longrightarrow 9p = 1 \tag{6}$$

$$\Longrightarrow p = \frac{1}{0} \tag{7}$$

Let $F_X(k)$ be the cumulative distribution function such that,

$$F_X(k) = \Pr\left(X \le k\right) \tag{8}$$

If k = 2m - 1,

$$F_X(k) = \sum_{i=1}^{2m-1} \Pr(X = i)$$
 (9)

$$= \sum_{i=1}^{m} \Pr(X = 2i - 1) + \sum_{i=1}^{m-1} \Pr(X = 2i)$$
(10)

$$= \sum_{i=1}^{m} 2\left(\frac{1}{9}\right) + \sum_{i=1}^{m-1} \left(\frac{1}{9}\right) \tag{11}$$

$$=\frac{2m}{9} + \frac{m-1}{9} \tag{12}$$

$$=\frac{3m-1}{9}\tag{13}$$

$$=\frac{3k+1}{18}$$
 (14)

If k = 2m,

$$F_X(k) = \sum_{i=1}^{2m-1} \Pr(X = i)$$
 (15)

$$= \sum_{i=1}^{m} \Pr(X = 2i - 1) + \sum_{i=1}^{m} \Pr(X = 2i)$$
(16)

$$= \sum_{i=1}^{m} 2\left(\frac{1}{9}\right) + \sum_{i=1}^{m} \left(\frac{1}{9}\right) \tag{17}$$

$$= \frac{2m}{9} + \frac{m}{9}$$
 (18)
= $\frac{m}{3}$ (19)
= $\frac{k}{6}$ (20)

$$=\frac{m}{3}\tag{19}$$

$$=\frac{k}{6} \tag{20}$$

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So,

$$F_X(k) = \begin{cases} \frac{3k+1}{18}, & if \ k = 2m-1\\ \frac{k}{6}, & if \ k = 2m \end{cases}$$
 (21)

$$Pr(G) = Pr(X > 3) \tag{22}$$

$$= F_X(6) - F_X(3) \tag{23}$$

$$= 1 - \frac{3(3) + 1}{18}$$
 (24)
= $1 - \frac{5}{9}$ (25)
= $\frac{4}{9}$ (26)

$$=1-\frac{5}{9}$$
 (25)

$$=\frac{4}{9} \tag{26}$$