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EE24BTECH11063 - Y. Harsha Vardhan Reddy

Question:

Find the probability that no toss results in a tail when coin is tossed thrice(independent tosses)

Solution:

Theoretical solution:

To calculate the probability of getting all three tails when a coin is tossed three times:

• The probability of getting a tail (T) in a single toss is:

$$P(T) = \frac{1}{2}.$$

• Since the tosses are independent, the probability of getting three tails (TTT) is given by:

$$P(\text{Three Tails}) = P(T) \times P(T) \times P(T)$$
.

• Substituting $P(T) = \frac{1}{2}$, we have:

$$P(\text{Three Tails}) = \left(\frac{1}{2}\right)^3 = \frac{1}{8}.$$

Thus, the probability of getting all three tails is:

 $\frac{1}{8}$

Computational solution:

Z-Transform Computational Method for Coin Toss PMF

PMF for a Single Coin Toss

For a single coin toss, the probability mass function (PMF) is:

$$P_X(x) = \begin{cases} p, & \text{if } x = 1 \text{ (Tails)} \\ 1 - p, & \text{if } x = 0 \text{ (Heads)} \end{cases}$$

where p = 0.5 for a fair coin.

Conditions for PMF

A valid PMF must satisfy the following conditions:

- 1) Non-negativity: $\forall x, P(X = x) \ge 0$.
- 2) Normalization: $\sum_{x} P(X = x) = 1$.

For a single coin toss:

$$P_X(0) + P_X(1) = 1. (2.1)$$

Substituting p = 0.5:

$$P_X(0) = 0.5, \quad P_X(1) = 0.5.$$
 (2.2)

Z-Transform Expansion

The Z-transform for the number of tails in n coin tosses is given by:

$$T(z) = (p + (1 - p)z)^{n}$$
(2.3)

where:

- p is the probability of tails (p = 0.5 for a fair coin),
- 1 p is the probability of heads (1 p = 0.5 for a fair coin),
- n is the number of tosses (n = 3).

Expansion of T(z)

Expand the expression $(p + (1 - p)z)^n$ using the binomial theorem:

$$T(z) = \sum_{k=0}^{n} \binom{n}{k} p^{n-k} (1-p)^k z^k$$
 (2.4)

where:

• $\binom{n}{k}$ is the binomial coefficient, computed as:

$$\binom{n}{k} = \frac{n!}{k!(n-k)!}$$
 (2.5)

• The coefficient of z^k in T(z) gives the probability $P_X(k)$, where X is the number of tails.

Probability Mass Function (PMF)

The PMF is computed as:

$$P_X(k) = \binom{n}{k} p^{n-k} (1-p)^k \tag{2.6}$$

Substitute p = 0.5 and 1 - p = 0.5 for a fair coin:

$$P_X(k) = \binom{n}{k} (0.5)^n \tag{2.7}$$

Computational Steps

For each $k \in \{0, 1, ..., n\}$:

1) Compute the binomial coefficient:

$$\binom{n}{k} = \prod_{i=0}^{k-1} \frac{n-i}{k-i}$$
 (1.1)

2) Multiply by $(0.5)^n$ to compute $P_X(k)$:

$$P_X(k) = \binom{n}{k} \cdot (0.5)^n \tag{2.1}$$

Result for n = 3

Substituting n = 3 and expanding:

$$T(z) = (0.5 + 0.5z)^3 = 0.125 + 0.375z + 0.375z^2 + 0.125z^3$$
 (2.2)

The PMF values are:

$$P_X(0) = 0.125, \quad P_X(1) = 0.375, \quad P_X(2) = 0.375, \quad P_X(3) = 0.125$$
 (2.3)

The CDF must satisfy:

- 1) $F_X(k)$ is non-decreasing.
- 2) $F_X(k) \in [0, 1]$ for all k.
- 3) $F_X(n) = 1$, where *n* is the maximum number of tails.

For n = 3, the CDF values are:

$$F_X(0) = 0.125, \quad F_X(1) = 0.5, \quad F_X(2) = 0.875, \quad F_X(3) = 1.$$
 (3.1)

