

1(a) solution:

If all the possible values of a random variable are x_1, x_2, \dots, x_n , respectively, and the corresponding probabilities are $p(x_i), i = 1, \dots, n$, then the expectation of X is defined as:

$$E(x) = \sum_{i=1}^n x_i p(x_i)$$

As for this problem, $Y=1$ and $Y=0$ are all the possible values and their corresponding probabilities are both equal to $\frac{1}{2}$. So, $E(Y) = 1 * P(Y = 1) + 0 * P(Y = 0) = 1 * \frac{1}{2} + 0 * \frac{1}{2} = 1/2$.

Y is called a Bernoulli random variable.

1(b) solution:

The probability of having j successes knowing that you have flipped the coin for n times is the probability of j successes in any n independent experiments. If we denote the X as the number of successes, then random variable X obeys a binomial distribution:

$$P(X = j) = \binom{n}{j} p^j (1-p)^{(n-j)}$$

$\binom{n}{j}$ (read as “ n choose j ”) is the binomial coefficient, the number of j -combinations from a given set of n elements is also denoted by a variation such as C_n^j .

1(c) solution:

If random variable X represents the number of flips, the $x=k$ mean that the “success” comes at the k -th flips and all the $k-1$ flips before are “failed”, so the probability of $P(x=k)$ is

$$p(1-p)^{k-1}, k = 1, 2, \dots,$$

and it a Geometric distribution.

2(a) solution:

There are 36 equally outcomes, just 10 of them, i.e.

$$(1, 6), (2, 6), (3, 6), (4, 6), (5, 6), (6, 1), (6, 2), (6, 3), (6, 4), (6, 5)$$

contain exactly one six. The answer is

$$\frac{10}{36} = \frac{5}{18}$$

2(b) solution:

$P(\text{a die shows an odd}) = 1/2$, then by independence,

$P(\text{both odd}) = P(\text{first die shows an odd}) * P(\text{second die shows an odd}) = 1/2 * 1/2 = 1/4$.

2(c) solution:

The sum of the scores is 4. Obviously, there are {1, 3}, {2, 2} and {3, 1}, so the probability is 3/36.

2(d) solution:

The sum of the scores is divisible by 3. Denote the sum as S , then

$P(S \text{ divisible by } 3) = P(S=3) + P(S=6) + P(S=9) + P(S=12) = 2/36 + 5/36 + 4/36 + 1/36 = 12/36$.

where $S=3 \Rightarrow \{1, 2\}, \{2, 1\}$

$S=6 \Rightarrow \{1, 5\}, \{2, 4\}, \{3, 3\}, \{4, 2\}, \{5, 1\}$

$S=9 \Rightarrow \{3, 6\}, \{4, 5\}, \{5, 4\}, \{6, 3\}$

$S=12 \Rightarrow \{6, 6\}$

3 a fair coin is thrown repeatedly. What is the probability that on the n -th throw?

(a) Solution:

A head happens for the first time. The same as the problem 1(c), it is a geometric distribution with

$p=1/2$, so $P(X=n) = \frac{1}{2} * \left(\frac{1}{2}\right)^{n-1} = \left(\frac{1}{2}\right)^n$.

(b) Solution:

If n is odd, so the probability is zero.

If n is even, It is equal to the fact that $n/2$ times "successes" in n independent Bernoulli experiments.

So it is an binomial distribution

$$P(X = \frac{n}{2}) = \binom{n}{n/2} \left(\frac{1}{2}\right)^{n/2} \left(\frac{1}{2}\right)^{n/2} = \binom{n}{n/2} \left(\frac{1}{2}\right)^n$$

(c) Solution:

If exactly two heads have appeared, then the probability is

$$P(X=2) = \binom{n}{2} \left(\frac{1}{2}\right)^2 \left(\frac{1}{2}\right)^{n-2} = \binom{n}{2} \left(\frac{1}{2}\right)^n$$

(d) Solution:

At least two heads have appeared. You can solve it directly, say the event {at least two heads} = {two heads} + {three heads} + ... + { n heads} = ...

Or, you can consider this problem from the opposite side:

$$P\{\text{at least two heads}\} = 1 - P\{\text{no heads}\} - P\{\text{only one head}\} = 1 - \left(\frac{1}{2}\right)^n - \binom{n}{1}\left(\frac{1}{2}\right)^n$$

4. Solution:

The sample space $S=\{0,1,\dots,9\}$ and we can simply obtain:

$$A=\{1,3,5,7,9\}, B=\{3,6,9\}, C=\{0,1,2,3,4\}$$

so $P(A)=5/10$, $P(B)=3/10$, $P(C)=5/10$.

the probability of $P(A \cup B \cup C) =$

$$\begin{aligned} & P(A) + P(B) + P(C) - P(AB) - P(AC) - P(BC) + P(ABC) \\ &= \frac{5}{10} + \frac{3}{10} + \frac{5}{10} - \frac{2}{10} - \frac{2}{10} - \frac{1}{10} + \frac{1}{10} \\ &= \frac{9}{10} \end{aligned}$$

5. Solution:

The decoder takes a majority vote to decide on what transmitted bit was. It means if there is only one error in the 3 transmitted bits, then the decoder will give a correct decision. If there are two or more errors, then the decoder will give an incorrect decision.

So, if we denote X as the numbers of errors at the decoder, then

$$P(\text{incorrect decision}) = P(X \text{ is greater than or equals to } 2)$$

each transmission is a Bernoulli trial in which a "success" means an error, so the corresponding probability is $p=0.001$.

$$P(\text{incorrect decision}) = P(X \geq 2) = \binom{3}{2}(0.001)^2(0.999) + \binom{3}{3}(0.001)^3 \approx 3 \times 10^{-6}$$

6. Solution:

"pick two numbers x and y uniformly at random between 0 and 1" means we get a two-dimensional sample space: unit square.

If we draw the regions corresponding to the events, we can get the probabilities according to the area of regions.

$$P(A) = \text{area of } A / \text{area of the sample space} = 1/2.$$

$$\text{Similarly, } P(B) = 1/2, P(C) = 1/2.$$

$$P(D) = 0.$$

7. Solution:

Firstly, we list the relevant events:

$A_1 = \{\text{the first phone is reliable}\},$

$A_2 = \{\text{the second phone is reliable}\},$

$A_3 = \{\text{the third phone is reliable}\}$

$B = \{\text{try one phone and it doesn't work and try another twice in succession and it works both times}\}$

According to the problem, we want to know $P(A_2 | B)$. To solve this kind of problems more clearly, we can use the tree diagram.

