

DATA 605 - Discussion 7

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Section 5.1, Exercise 7, Page 197

7. A die is rolled until the first time T that a six turns up

(a) What is the probability distribution for T ?

Solution

Since we're looking for the first success, T is a geometric random variable, with a distribution (density) of $P(T = n) = p \cdot (1 - p)^{n-1} \quad n = 1, 2, 3, 4, \dots$

$$P(T = n) = \left(\frac{1}{6}\right) \cdot \left(\frac{5}{6}\right)^{n-1} \quad n = 1, 2, 3, 4, \dots$$

(b) Find $P(T > 3)$

Solution

From Example 5.1, we find that $P(T > 3) = (1 - p)^3 = \left(\frac{5}{6}\right)^3 = \frac{125}{216} \approx 0.58$.

(c) Find $P(T > 6 | T > 3)$

Solution

Also from Example 5.1, we find that $P(T > 6 | T > 3) = \frac{P(T > 6)}{P(T > 3)} = \frac{\frac{5}{6}^6}{\frac{5}{6}^3} = \left(\frac{5}{6}\right)^3 = \frac{125}{216} \approx 0.58$.