

1. Bob tosses three fair coins. Given that at least one is a head, what is the probability that there are more heads than tails in the final outcome?

Solution: Let A and B be the events that at least one is a head and there are more head than tails, respectively. We want to know the probability of $P(B|A)$. Then,

$$P(A) = 1 - P(A^c) = 1 - \left(\frac{1}{2}\right)^3 = \frac{7}{8}$$

and

$$P(A \cap B) = P(B) = \binom{3}{2} \cdot \left(\frac{1}{2}\right)^2 \cdot \frac{1}{2} + \binom{3}{3} \cdot \left(\frac{1}{2}\right)^3 = \frac{1}{2}$$

Therefore,

$$P(B | A) = \frac{P(B \cap A)}{P(A)} = \frac{4}{7}.$$

2. Alice tosses a six-sided dice, then she tosses R fair coins, where R is the outcome of the die. Let M be the event that all the coin tosses came out tails, and Y_i be the event that the outcome of the die is i . Calculate (a) $P(M | Y_3)$ (b) $P(M)$ (c) $P(Y_3 | M)$.

Solution: Let Y_i be the event that the roll of the die is i , and A be the event that all the coin tosses are tails.

- (a) By the definition of conditional probability,

$$P(M | Y_3) = \frac{P(M \cap Y_3)}{P(Y_3)} = \frac{\frac{1}{6} \cdot \frac{1}{2^3}}{\frac{1}{6}} = \frac{1}{2^3}$$

- (b) The event M consists of six smaller sub-events. Let M_i be the event that the outcome of the die is i and all i coin tosses come out tails. Then

$$P(M) = P(M_1) + P(M_2) + P(M_3) + P(M_4) + P(M_5) + P(M_6)$$

$$\text{Since } P(M_i) = P(M \cap Y_i) = \frac{1}{6} \cdot \frac{1}{2^i}, P(M) = \frac{1}{6} \cdot \sum_{i=1}^6 \frac{1}{2^i} = \frac{63}{384}.$$

- (c) By the definition of conditional probability,

$$P(Y_3 | M) = \frac{P(M \cap Y_3)}{P(M)} = \frac{8}{63}$$

3. There are 5 red balls and 2 blue balls. Each ball is randomly placed in one of two bins.

- (a) Find the probabilities that the first bin contains k balls for $k \in \{0, 1, 2, 3\}$.

Solution: The sample space Ω consists of all sequences of length 7, where the value of each position can be either 1 or 2, denoting which bin the ball goes to. Ω has size 2^7 . Let E_k denote the event the first bin contains k balls where $k \in \{0, 1, 2, 3\}$. Then E_k consists of strings that contain k 1s and $7 - k$ 2s. Therefore $P(E_k) = \binom{7}{k}/2^7$. For $k \in \{0, 1, 2, 3\}$, we have

$$\begin{array}{c|cccc} k & 0 & 1 & 2 & 3 \\ P(E_k) & 1/128 & 7/128 & 21/128 & 35/128 \end{array}$$

- (b) Suppose that the first bin contains 3 balls, what is the probability that they are all red balls?

Solution: Let A denote the event that all balls in the first bin are red. By the definition of conditional probability,

$$P(A \mid E_3) = \frac{P(A \cap E_3)}{P(E_3)}$$

Since $P(A) = \frac{\binom{5}{3}}{2^7}$ and $P(E_3) = \frac{35}{128}$, we have $P(A \mid E_3) = 2/7$.

4. A bag contains three fair coins and four bias coins and tossing a bias coin results in a head with probability $3/4$. Alice randomly chooses a coin and toss them. Suppose she gets a head, what is the probability that Alice gets a fair coin?

Solution: Let A denote the event that Alice gets a fair coin, and H denote the event that Alice gets a head. By the definition of conditional probability,

$$P(A \mid H) = \frac{P(A \cap H)}{P(H)}$$

We know that $P(A \cap H)$ is the probability that Alice chooses a fair coin and tossing the coin comes out head, so $P(A \cap H) = \frac{3}{7} \times \frac{1}{2}$. Also, $P(H)$ is the probability that tossing the chosen coin comes out head, no matter whether Alice gets a fair coin or bias coin. Therefore, $P(H) = \frac{3}{7} \times \frac{1}{2} + \frac{4}{7} \times \frac{3}{4}$. Thus, we have $P(A \mid H) = \frac{1}{3}$.