

Assignment 4- Probability and Random Variables

Songa Kotes Satvik

Download all python codes from

https://github.com/KotesSatvik/AI1103-Probability_and_Random_Variables/tree/main/Assignment-4/codes

and latex-tikz codes from

https://github.com/KotesSatvik/AI1103-Probability_and_Random_Variables/blob/main/Assignment-4/Assignment4.tex

1 GATE 2016 (CS-SET 1) Q:29

Consider the experiment with the following steps.

- 1) Flip a coin twice.
- 2) If the outcomes are (TAILS, HEADS) then output Y and stop.
- 3) If the outcomes are either (HEADS, HEADS) or (HEADS, TAILS), then output N and stop.
- 4) If the outcomes are (TAILS, TAILS), then go to Step 1.

The probability that the output of the experiment is Y is (upto two decimal places).....

2 SOLUTION

Given a fair coin is flipped twice.

Let us define a Markov chain with states {1,2,3,4}, such that

State	Events
1	Event of tossing a fair coin twice
2	Event of obtaining 'N' as the output
3	Event of obtaining 'Y' as the output
4	Event of obtaining (TAIL,TAIL) as the output

TABLE 4: Representation of different events

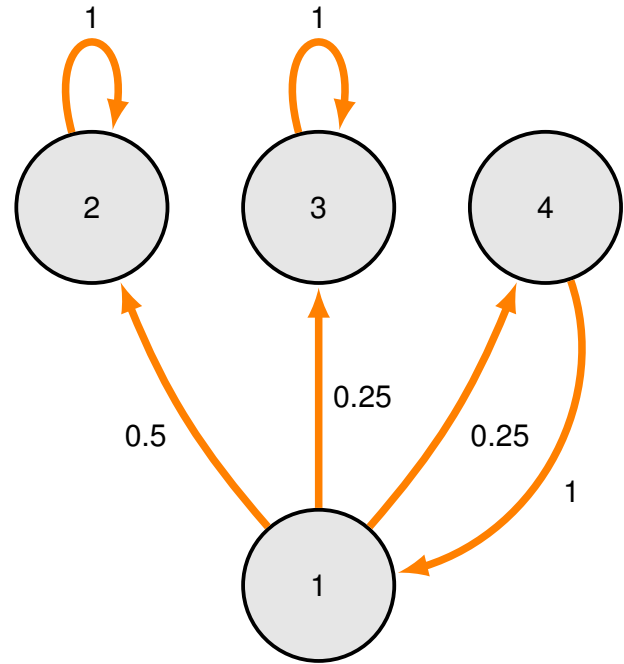
We know that when a fair coin is tossed,

$$\Pr(\text{HEAD}) = 1/2 \text{ and} \quad (2.0.1)$$

$$\Pr(\text{TAIL}) = 1/2. \quad (2.0.2)$$

Then,

Fig. 4: Markov chain diagram



The state transition matrix (P) for the Markov chain is

$$P = \begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \end{matrix} & \begin{bmatrix} 0 & \frac{1}{2} & \frac{1}{4} & \frac{1}{4} \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \end{bmatrix} \end{matrix} \quad (2.0.3)$$

By the definition of transient and absorbing states, we can say that 1,4 are transient states whereas 2,3 are absorbing.

Then, the canonical form of the transition matrix is,

$$P = \begin{matrix} & \begin{matrix} 2 & 3 & 1 & 4 \end{matrix} \\ \begin{matrix} 2 \\ 3 \\ 1 \\ 4 \end{matrix} & \left[\begin{array}{cc|cc} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ \hline \frac{1}{2} & \frac{1}{4} & 0 & \frac{1}{4} \\ 0 & 0 & 1 & 0 \end{array} \right] \end{matrix} \quad (2.0.4)$$

The canonical form divides the transition matrix into four sub-matrices based on the states as listed below.

	Absorbing	Non-Absorbing
Absorbing	I	O
Non-Absorbing	A	B

where,

Variable	Type of Matrix
I	Identity matrix
O	Zero matrix
A, B	Some matrices

TABLE 4: Representation of different matrices

and From (2.0.4),

$$A = \begin{bmatrix} \frac{1}{2} & \frac{1}{4} \\ 0 & 0 \end{bmatrix}, B = \begin{bmatrix} 0 & \frac{1}{4} \\ 1 & 0 \end{bmatrix} \quad (2.0.5)$$

The fundamental matrix F for the absorbing Markov chain is defined as

$$F = (I - B)^{-1} \quad (2.0.6)$$

Then,

$$F = \begin{bmatrix} 1 & -\frac{1}{4} \\ -1 & 1 \end{bmatrix}^{-1} \quad (2.0.7)$$

$$\Rightarrow F = \begin{bmatrix} 1.33 & 0.33 \\ 1.33 & 1.33 \end{bmatrix} \quad (2.0.8)$$

Therefore,

$$FA = \begin{bmatrix} 0.67 & 0.33 \\ 0.67 & 0.33 \end{bmatrix} \quad (2.0.9)$$

Then the limiting matrix for the markov chain is

$$\bar{P} = \begin{bmatrix} I & O \\ FA & O \end{bmatrix} \quad (2.0.10)$$

where the element p_{ij} of \bar{P} represents the probability of absorption in state j , when the initial state is i .

$$\therefore \bar{P} = \begin{matrix} & \begin{matrix} 2 & 3 & 1 & 4 \end{matrix} \\ \begin{matrix} 2 \\ 3 \\ 1 \\ 4 \end{matrix} & \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0.67 & 0.33 & 0 & 0 \\ 0.67 & 0.33 & 0 & 0 \end{bmatrix} \end{matrix} \quad (2.0.11)$$

Therefore,

$$\text{Req. Probability} = p_{13} = 0.33 \quad (2.0.12)$$