Assignment 4- Probability and Random Variables

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Download all python codes from

https://github.com/KoteshSatvik/AI1103-Probability and Random Variables/tree/ main/Assignment-4/codes

and latex-tikz codes from

https://github.com/KoteshSatvik/AI1103-Probability and Random Variables/blob/ main/Assignment-4/Assignment4.tex

1 Gate 2016 (cs-set 1) Q:29

Consider the following experiment.

Step 1. Flip a fair coin twice.

Step 2. If the outcomes are (TAILS, HEADS) then output Y and stop.

Step 3. If the outcomes are either (HEADS, HEADS) or (HEADS, TAILS), then output N and

Step 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 represent the outcome as (x,y) where x represents the outcome in first throw and y represents the outcome in the second throw.

Let.

S: Event of tossing a fair coin twice.

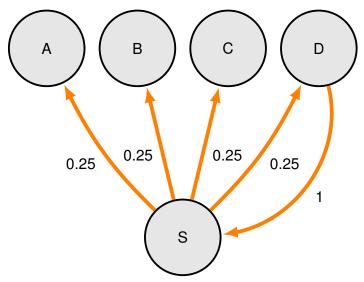
A: Event of obtaining (Head, Head) as outcome.

B: Event of obtaining (Head, Tail) as outcome.

C: Event of obtaining (Tail, Head) as outcome.

D: Event of obtaining (Tail, Tail) as outcome.

Then the Markov chain diagram is,



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Given : Initial state is 'S'(X_0)

To find : Probability of outcome being Y.

Therefore we have to find the probability of absorption in state C.

Let us define,

$$a_i = Pr \text{ (absorption in } C|X_0 = i)$$
 (2.0.1)

Therefore by definition,

$$a_C = 1 \tag{2.0.2}$$

$$a_A = 0 \tag{2.0.3}$$

$$a_B = 0 \tag{2.0.4}$$

$$a_D = a_S \tag{2.0.5}$$

$$a_S = \frac{1}{4}[a_A + a_B + a_C + a_D] \tag{2.0.6}$$

$$\implies a_S = \frac{1}{4}a_C + \frac{1}{4}a_D \tag{2.0.7}$$

$$\implies a_S = \frac{1}{4}a_C + \frac{1}{4}a_S \tag{2.0.8}$$

$$\implies \frac{3}{4}a_S = \frac{1}{4}a_C \tag{2.0.9}$$

$$\implies a_S = \frac{1}{3} \tag{2.0.10}$$

$$\therefore \Pr (\text{absorption in } C | X_0 = S) = \frac{1}{3}$$

Therefore the probability of outcome being Y is 0.33 (rounded to two decimal places).