Assignment 4- Probability and Random Variables

Songa Kotesh Satvik

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

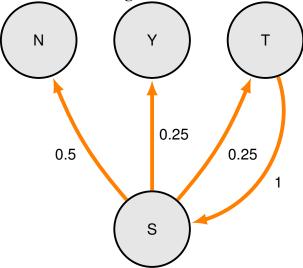
Given a fair coin is flipped twice. Let us represent the outcome as (x,y) where x represents the outcome in first throw and y represents the outcome in the second throw.

Variable	Event
S	Event of tossing a fair coin twice
N	Event of obtaining 'N' as the output
Y	Event of obtaining 'Y' as the output
T	Event of obtaining (TAIL,TAIL) as the output

TABLE 0: Variables representing different events

When a fair coin is tossed twice the output is, 'N' when the outcomes are (H,H), (H,T) and 'Y' when the outcome is (T,H). Then,

Markov chain diagram:



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 Y.

Let us define,

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

Therefore by definition,

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

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

$$a_T = a_S \tag{2.0.4}$$

$$a_S = \frac{1}{4}[a_Y + a_T] + \frac{1}{2}(a_N)$$
 (2.0.5)

$$\implies a_S = \frac{1}{4}a_Y + \frac{1}{4}a_T \tag{2.0.6}$$

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

$$\Rightarrow a_S = \frac{1}{4}a_Y + \frac{1}{4}a_S \qquad (2.0.7)$$

$$\Rightarrow \frac{3}{4}a_S = \frac{1}{4}a_Y \qquad (2.0.8)$$

$$\therefore a_S = \frac{1}{3} \tag{2.0.9}$$

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