





This is the first homework assignment. The problems are to be presented on exercise session on **March 16, 2021**. Students should tick in TUWEL problems they have solved and are prepared to present their detailed solutions. The problems should be ticked and solution paths uploaded by **20:00 on March 15, 2021**.

(1) **Card game**

A deck of 52 cards has 13 ranks (2, 3, 4, 5, 6, 7, 8, 9, 10, J, Q, K, A) and 4 suits (, , , ). Three cards are drawn randomly without replacement from a deck of 52 cards.

- (a) What is the probability that all three cards are in the same suit?
- (b) What is the probability that all three cards have the same rank?
- (c) What is the probability that the three cards contain exactly one pair (a pair means two cards with the same rank from two different suits)?

(2) **Coin game**

Two players, A and B, alternately and independently flip a coin and the first player to obtain a head wins. Assume player A flips first. Suppose that $P(\text{head}) = p$, not necessarily $\frac{1}{2}$. What is the probability that the player B wins?

(3) **Independence**

Let A and B be two independent events.

- (a) Prove that A^c and B^c are also independent.
- (b) If we additionally know that $P(A|B) = 0.6$ and $P(B|A) = 0.3$, compute the probabilities of the following two events
 - (i) at most one of A or B
 - (ii) either A or B but not both.

(4) **Box with coins**

A box contains three coins with a head on each side, two coins with a tail on each side, and four fair coins.

- (a) One of these nine coins is selected at random and tossed once. What is the probability of getting a tail?
- (b) If we get a tail, what is the probability that the selected coin has a tail on both side? If we get a tail, what is the probability that it is a fair coin?
- (c) If the first toss is tail, and another coin is selected at random from the remaining eight coins and tossed once, what is the probability of getting a tail again?

(5) **Cumulative distribution function**

Let a cumulative distribution function (cdf) F of a continuous random variable Y be given by

$$F(y) = \begin{cases} 0, & y \leq 0 \\ \frac{2}{5}y, & 0 < y \leq 1 \\ ay - b, & 1 < y \leq 2 \\ 1, & y > 2 \end{cases},$$

where a and b are real constants.

- (a) Find out the values of a and b .
- (b) Write down the probability density function (pdf) of Y .
- (c) What is the probability that an observed random variable Y is greater than 1.8, given that it is greater than 1?

(6) **A left-turn lane problem**

A civil engineer is studying a left-turn lane that is long enough to hold six cars. Let X be the number of cars in the lane at the end of a randomly chosen red light. The engineer believes that the probability that $X = x$ is proportional to $(x + 1)(7 - x)$.

- (a) Find the probability mass function (pmf) of X .
 - (b) Compute the probability that X will be at least 4.
 - (c) Calculate the expectation and standard deviation of X .
- Note:* R might be useful.