Assignment 6, AI1110

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Outline

Question

Question 15, NCERT class 12 Probability Ex 13.1

Consider the experiment of throwing a die.

If a multiple of 3 comes up, throw the die again

If any other number comes, toss a coin.

Find the conditional probability of the event 'the coin shows a tail', given that 'at least one die shows a 3'.

Solution

Let us define some random variables.

Event	Description
$X_n \in \{1,2,3,4,5,6\}$	Number obtained from n^{th} die throw
$Y = n$	3 first occurs on n^{th} throw
$Y = 0$	No die shows a 3
$Z_1 = 1$	Coin shows tails after experiment
$Z_1 = 0$	Coin shows heads after experiment
$Z_2 = 1$	Getting tails from a coin toss
$Z_2 = 0$	Getting heads from a coin toss

Table: Random variables

Recursion

When the die rolls a multiple of 3, recursion is generated. For $k \in \{1, 2, 3, 4, 5, 6\}$,

$$\Pr(X_{n+1} = k) = \sum_{i \in \{3,6\}} \Pr(X_1 = i) \times \Pr(X_n = k) \tag{1}$$

$$\Pr(X_{n+1} = k) = \frac{2}{6} \times \Pr(X_n = k) \tag{2}$$

$$\implies \Pr(X_n = k) = \left(\frac{1}{3}\right)^{n-1} \times \Pr(X_1 = k) \tag{3}$$

Recursion (contd.)

There is a recursion on the first occurrence of 3.

$$\Pr(Y = n) = \Pr(X_1 = 6) \times \Pr(Y = n - 1) \tag{4}$$

$$\implies \Pr(Y = n) = \left(\frac{1}{6}\right)^{n-1} \times \Pr(X_1 = 3) \tag{5}$$

For probability that 3 occurs at least once,

$$\sum_{n=1}^{\infty} \Pr(Y = n) = \sum_{n=1}^{\infty} \left(\frac{1}{6}\right)^{n-1} \times \Pr(X_1 = 3) \tag{6}$$

$$\sum_{n=1}^{\infty} \Pr(Y = n) = \frac{\frac{1}{6}}{1 - \frac{1}{6}} \times \frac{1}{6} \tag{7}$$

$$\sum_{n=1}^{\infty} \Pr(Y = n) = \frac{1}{5} \tag{8}$$

Conditional Probability

Required conditional probability is,

$$\Pr\left((Z_1 = 1) \mid \sum_{n=1}^{\infty} \Pr(Y = n)\right) \tag{9}$$

$$= \frac{\sum_{n=1}^{\infty} \Pr((Y = n)(Z_1 = 1))}{\sum_{n=1}^{\infty} \Pr(Y = n)} \tag{10}$$

Calculation

Consider first occurrence of 3 on n^{th} throw and m further throws.

$$\sum_{n=1}^{\infty} \Pr\left(\left(Y = n\right)\left(Z_1 = 1\right)\right) \tag{11}$$

$$= \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \Pr\left(Y = n\right) \sum_{i \in \{1,2,4,5\}} \Pr\left(X_m = i\right) \times \Pr\left(Z_2 = 1\right) \tag{12}$$

$$= \sum_{n=1}^{\infty} \Pr\left(Y = n\right) \sum_{m=1}^{\infty} 4 \times \left(\frac{1}{3}\right)^{m-1} \left(\frac{1}{6}\right) \times \Pr\left(Z_2 = 1\right) \tag{13}$$

$$= \frac{1}{5} \times 4 \times \frac{3}{2} \times \frac{1}{6} \times \frac{1}{2} \tag{14}$$

$$\implies \sum_{n=1}^{\infty} \Pr\left(Y = n\right) \Pr\left(Z_1 = 1\right) = \frac{1}{10} \tag{15}$$

Answer

$$\therefore \Pr\left((Z_1 = 1) \,|\, \sum_{n=1}^{\infty} \Pr(Y = n)\right) = \frac{1}{10} \div \frac{1}{5} \tag{16}$$

$$= \frac{1}{2} \tag{17}$$