

Assignment 6, AI1110

Rajiv Shailesh Chitale (cs21btech11051)

May 17, 2022

Outline

- 1 Question
- 2 Random Variables
- 3 Recursion
- 4 Conditional Probability

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
$X_1 \in \{1, 2, 3, 4, 5, 6\}$	Number obtained from a die throw
$X_2 = 1$	Coin shows tails after experiment
$X_2 = 0$	Coin shows heads after experiment
$X_3 = 1$	At least one die shows a 3
$X_3 = 0$	No die shows a 3
$X_4 = 1$	Getting tails from a coin toss
$X_4 = 0$	Getting heads from a coin toss

Table: Random variables

Recursion

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

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

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

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

Recursion (contd.)

There is a recursion on the first occurrence of 3.

$$\Pr(Y = n) = \Pr(X_1 = 6) \times \Pr(Y = n - 1) \quad (4)$$

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

For probability that 3 occurs at least once,

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

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

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

Conditional Probability

Required conditional probability is,

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

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

Calculation

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

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

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

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

$$= \frac{1}{5} \times 4 \times \frac{3}{2} \times \frac{1}{6} \times \frac{1}{2} \quad (14)$$

$$\Rightarrow \sum_{n=1}^{\infty} \Pr(Y = n) \Pr(Z_1 = 1) = \frac{1}{10} \quad (15)$$

Answer

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

$$= \frac{1}{2} \quad (17)$$