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Assignment 6, AI1110

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Abstract—This document provides a solution to Question 15 from NCERT class 12 Probabilty Ex 13.1

Question 15: Consider the experiment of throwing a die. If a multiple of 3 comes up, throw the die again and 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 I RANDOM VARIABLES

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

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

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

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

There is a recursion on the first occurrence of 3.

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

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

For probability that 3 occurs at least once,

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

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

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

Required conditional probability is,

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

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

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

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

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

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

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

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

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

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