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Assignment 4 Probability and Random Variables

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I. Problem

Find the probability distribution of

- (i) number of heads in two tosses of a coin.
- (ii) number of tails in the simultaneous tosses of three coins.
- (iii) number of heads in four tosses of a coin.

II. SOLUTION

Let Y denote the random variable tossing a coin. Considering a fair coin, the probability of getting a Head or Tail P(Y) = 0.5 = p=1-p

In general , the probability of getting of j Head/Tail in n tosses is given as:

$$P(Y = j) = {}^{n}C_{j} \times p^{j} (1 - p)^{(n-j)} = {}^{n}C_{j} \times p^{n}$$
 (1)

The binomial random variable for n tosses with p probability is: $X \tilde{B}(n, p)$

(i) X = random variable of number of Heads. The probability distribution of getting exactly j Heads in 2 tosses of coin is given as: $X \sim B(2, 0.5)$

$$\implies n = 2; i \in (0, n)$$

Using equation (1)

$$P(X = j) = {}^{2}C_{j} \times 0.5^{2} \tag{2}$$

We get the pdf as below:

$$P(X=0) = {}^{2}C_{0} \times 0.5^{2} = 0.25$$
 (3)

$$P(X = 1) = {}^{2}C_{1} \times 0.5^{2} = 0.5 \tag{4}$$

$$P(X=2) = {}^{2}C_{2} \times 0.5^{2} = 0.25 \tag{5}$$

(ii)Let X = random variable of number of Tails. The probability distribution of getting exactly j Tails in 3 tosses of coin is given as: $X \sim B(3, 0.5)$

$$\implies n = 3; j \in (0, n)$$

Using equation (1)

$$P(X = j) = {}^{3}C_{j} \times 0.5^{3}$$
 (6)

We get the pdf as below:

$$P(X = 0) = {}^{3}C_{0} \times 0.5^{0}(1 - 0.5)^{(3-0)} = 0.125$$
 (7)

$$P(X = 1) = {}^{3}C_{1} \times 0.5^{3} = 0.375$$
 (8)

$$P(X = 2) = {}^{3}C_{2} \times 0.5^{3} = 0.375$$
 (9)

$$P(X = 3) = {}^{3}C_{3} \times 0.5^{3} = 0.125$$
 (10)

(iii)Let X = random variable of number of Heads. The probability distribution of getting exactly j Heads in 4 tosses of coin is given as: $X \sim B(4, 0.5)$

$$\implies$$
 $n = 4$; $j \in (0, n)$

Using equation (1)

$$P(X = j) = {}^{4}C_{i} \times 0.5^{4} \tag{11}$$

We get the pdf as below:

$$P(X = 0) = ({}^{4}C_{0})0.5^{0}(1 - 0.5)^{(4-0)} = 0.0625$$
 (12)

$$P(X = 1) = {}^{4}C_{1} \times 0.5^{4} = 0.25$$
 (13)

$$P(X = 2) = {}^{4}C_{2} \times 0.5^{4} = 0.375$$
 (14)

$$P(X = 3) = {}^{4}C_{3} \times 0.5^{4} = 0.25$$
 (15)

$$P(X = 4) = {}^{4}C_{4} \times 0.5^{4} = 0.0625$$
 (16)

The probability distribution of X for j tosses is:

| j | 0 | 1 | 2 | 3 | 4 |
|-------------|--------|-------|-------|-------|--------|
| X ~B(2,0.5) | 0.25 | 0.5 | 0.25 | 0 | 0 |
| X ~B(3,0.5) | 0.125 | 0.375 | 0.375 | 0.125 | 0 |
| X ~B(4,0.5) | 0.0625 | 0.25 | 0.375 | 0.25 | 0.0625 |

The probabilities were simulated using the python code.

Download python code from here

https://github.com/Swati-Mohanty/AI5002/blob/main/Assignment 4/codes/cointoss.py

Download latex code from here-

https://github.com/Swati-Mohanty/AI5002/blob/main/Assignment 4/codes/assignment4.tex

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Bernoulli simulation
[0.2506, 0.5003, 0.2491]
[0.1258, 0.3806, 0.3705, 0.1231]
[0.0625, 0.2513, 0.3752, 0.2519, 0.0591]
Binomial simulation
[0.2459, 0.5013, 0.2528]
[0.123, 0.3801, 0.3752, 0.1217]
[0.0645, 0.2494, 0.3711, 0.2533, 0.0617]
```

Figure 1: Simulation for tossing a fair coin