1

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 event of tossing a coin. Considering a fair coin, the probability of getting a Head or Tail P(Y) = 0.5

We have i coin tosses, with probability p of Heads and (1-p) of Tails. We conduct the trials independently.

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

$$P(Y = j) = \frac{n!}{j!(n-j)!} p^{j} (1-p)^{(n-j)}$$
 (1)

Consider a random variable Y where Y = Number of successes. Suppose we have n trials. We write Y $\tilde{B}(n, p)$

(i) Let Y1 denote the number of Heads. The probability distribution of getting exactly j Heads in 2 tosses of coin is given as:

Y1 ~B(2, 0.5)

Using equation (1),

$$P(Y1 = 0) = \frac{2!}{0!(2-0)!}0.5^{0}(1-0.5)^{(2-0)} = 0.25$$

$$P(Y1 = 1) = \frac{2!}{1!(2-1)!}0.5^{1}(1-0.5)^{(2-1)} = 0.5$$

$$P(Y1 = 2) = \frac{2!}{2!(2-2)!}0.5^{2}(1-0.5)^{(2-2)} = 0.25$$
(4)

The distribution table is given as:

j	0	1	2
P(Y1=1)	0.25	0.5	0.25

(ii)Let Y2 denote the number of Tails. The probability distribution of getting exactly j Tails in 3 tosses of coin is given as:

 $Y2 ^B(3, 0.5)$

Similarly the probability distribution of Y2 is:

j	0	1	2	3
P(Y2=j)	1.25	0.375	0.375	1.25

(iii)Let Y3 denote the number of Heads. The probability distribution of getting exactly j Heads in 4 tosses of coin is given as:

Y4 ~B(4, 0.5)

In similar manner the probability distribution of Y3 is:

	j	0	1	2	3	4
ľ	P(Y3=j)	0.0625	0.25	0.375	0.25	0.0625

The probabilities were simulated using the python code.

```
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

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