

⑤ a $p = \text{Probability of flipping a head}$

$$P(X=2) = p^2$$

$$P(X=3) = {}^2_4 (1-p) p^2 = 2 (1-p) p^2$$

$$P(X=4) = {}^3_2 (1-p)^2 p^2 = 3 (1-p)^2 p^2$$

$$\vdots$$

$$P(X=x) = {}^{x-1}_1 (1-p)^{x-2} p^2 = (x-1) (1-p)^{x-2} p^2$$

$$\textcircled{b} \quad P(X \leq x) = \sum_{x=2}^x (x-1) (1-p)^{x-2} p^2$$

$$= \frac{p^2}{(1-p)^2} \sum_{x=2}^x (x-1) (1-p)^x$$

$$= \frac{p^2}{(1-p)^2} \sum_{k=2}^x (k-1) (1-p)^k$$

$$= \frac{p^2}{(1-p)^2} \left[\frac{(1-p)^2 - x(1-(1-p))(1-p)^{x+1} - (1-p)^{x+2}}{(1-(1-p))^2} \right]$$

$$= \frac{p^2}{(1-p)^2} \left[(1-p)^2 - x p (1-p)^{x+1} - (1-p)^{x+2} \right]$$

$$= \frac{p}{(1-p)^2} \left[\frac{(1-p)^2}{p^2} \right]$$

$$= \frac{(1-p)^2}{(1-p)^2} \left[1 - xp(1-p)^{x-1} - (1-p)^x \right]$$

$$= 1 - xp(1-p)^{x-1} - (1-p)^x$$

$$= 1 - \left[(1-p)^x \left(\frac{xp}{1-p} + 1 \right) \right]$$

$$\Rightarrow P(X \leq x) = 1 - \left[(1-p)^x \left(\frac{xp}{1-p} + 1 \right) \right]$$

© $X_1 \rightarrow$ Attempt when first child flips head.
 $X_2 \rightarrow$ Attempt when second child flips head.

$$f(x_1) = (1-p)^{x_1-1} p$$

$$\dots (1-p)^{x_2-1} p$$

$$f(x_2) = (1-p)^2$$

$$E[x_1] = \frac{1}{p} \quad \& \quad E[x_2] = \frac{1}{p}$$

The expectation of both children flipping heads

$$= E[x_1] + E[x_2]$$

$$= \frac{1}{p} + \frac{1}{p} = \frac{2}{p}$$

Same way,

$$\text{Var}[X] = \text{Var}[x_1] + \text{Var}[x_2]$$

$$= \frac{1-p}{p^2} + \frac{1-p}{p^2}$$

$$= \frac{2(1-p)}{p^2}$$

