

Homework 12.

Due Wed. Dec 11, 2013.

A bit of theory first

The complement of an event A , is the event $\bar{A} = \Omega \setminus A$, thus the following properties hold: $A \cap \bar{A} = \emptyset$ and $A \cup \bar{A} = \Omega$.

$$P(\bar{A}) \equiv P(\Omega \setminus A) = 1 - P(A)$$

The formula can be very useful, because sometimes it is much easier to compute $P(A)$ rather than $P(\bar{A})$, or the other way around.

Example of A and \bar{A} : Five cards are drawn from a standard deck. What is the probability that there is at least one ace among them?

A : there is at least one ace. \bar{A} : there are no aces.

(This is not needed for the problems 1 and 2, by the way...)

Problem 1

Given six cards:

$$A\spadesuit, J\spadesuit, 2\spadesuit, A\heartsuit, 2\heartsuit, 2\diamondsuit,$$

you pick one card at random.

Consider two events:

A : the chosen card is an ace
 S : the chosen card is a spade

- (a) What is the sample space Ω ?
- (b) Compute the probabilities $P(A)$ and $P(S)$.
- (c) Are the events A and S independent?
- (d) Can you find any (other?) pair of independent events for the given set of cards?

Problem 2

Three cards are drawn from a standard 52-card deck.

Each combination of three cards was equally likely, find the probability that the following hand is obtained: $\{K\spadesuit, Q\heartsuit, J\diamondsuit\}$ (this is a set, the order does not matter).

Problem 3

A fair six-sided die is rolled twice. What is the probability that the outcome of the second roll is the same as the outcome of the first roll?

Problem 4 (Birthdays)

(See the discussion in Rosen and LL).

What is the minimum number of people who need to be in a room so that the probability that at least two of them have the same birthday is greater than $1/2$?

Assume that there are $n = 366$ days in a year, and all birthdays are independent and equally likely.

Problem 5

Find each of the following probabilities when n independent Bernoulli trials are carried out with probability of success p .

- (a) the probability of no successes
- (b) the probability of at least one success
- (c) the probability of at most one success
- (d) the probability of at least two successes

Problem 6

You are playing a game, in which at every stage you can either win a dollar or lose one, with probabilities p and $1 - p$, respectively. The game is going until you don't have any money. You start with $N_0 = \$1$ in the beginning. What is the probability that after the stage n you have again $N_n = \$1$ in your bank?

Problem 7

Assume that it's observed that in each episode of The Simpsons, the probability that Homer will say "D'oh!" k times is $\frac{1}{2^{k+1}}$.

Today, you are going to watch a new episode:

- (a) What is the probability that Homer will express his annoyance at least twice?
- (b) What is the expected number of times he will do that during the episode?