MA 519: Homework 4

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#### Problem 4.1 (Handout 5, # 2)

In an urn, there are 12 balls. 4 of these are white. Three players: A, B, and C, take turns drawing a ball from the urn, in the alphabetical order. The first player to draw a white ball is the winner. Find the respective winning probabilities: assume that at each trial, the ball drawn in the trial before is put back into the urn (i.e., selection  $with\ replacement$ ).

# Problem 4.2 (Handout 5, # 8)

Consider n families with 4 children each. How large must n be to have a 90% probability that at least 3 of the n families are all girl families?

# Problem 4.3 (Handout 5, # 10)

(Yahtzee). In Yahtzee, five fair dice are rolled. Find the probability of getting a Full House, which is three rolls of one number and two rolls of another, in Yahtzee.

# Problem 4.4 (Handout 5, # 12)

The probability that a coin will show all heads or all tails when tossed four times is 0.25. What is the probability that it will show two heads and two tails?

#### Problem 4.5 (Handout 5, # 13)

Let the events  $A_1, A_2, \ldots, A_n$  be independent and  $P(A_k) = p_k$ . Find the probability p that none of the events occurs.

#### Problem 4.6 (Handout 6, # 5)

Suppose a fair die is rolled twice and suppose X is the absolute value of the difference of the two rolls. Find the PMF and the CDF of X and plot the CDF. Find a median of X; is the median unique?

# Problem 4.7 (Handout 6, # 7)

Find a discrete random variable X such that  $E(X) = E(X^3) = 0$ ;  $E(X^2) = E(X^4) = 1$ .

# Problem 4.8 (Handout 6, # 9)

(Runs). Suppose a fair die is rolled n times. By using the indicator variable method, find the expected number of times that a six is followed by at least two other sixes. Now compute the value when n = 100.

#### Problem 4.9 (Handout 6, # 10)

(Birthdays). For a group of n people find the expected number of days of the year which are birthdays of exactly k people. (Assume 365 days and that all arrangements are equally probable.)

# Problem 4.10 (Handout 6, # 11)

(Continuation). Find the expected number of multiple birthdays. How large should n be to make this expectation exceed 1?

#### Problem 4.11 (Handout 6, # 12)

(The blood-testing problem). A large number, N, of people are subject to a blood test. This can be administered in two ways, (i) Each person can be tested separately. In this case N tests are required, (ii) The blood samples of k people can be pooled and analyzed together. If the test is negative, this one test suffices for the k people. If the test is positive, each of the k persons must be tested separately, and in all k+1 tests are required for the k people. Assume the probability p that the test is positive is the same for all people and that people are stochastically independent.

- (b) What is the expected value of the number, X, of tests necessary under plan (ii)?
- (c) Find an equation for the value of k which will minimize the expected number of tests under the second plan. (Do not try numerical solutions.)

Solution.

#### Problem 4.12 (Handout 6, # 13)

(Sample structure). A population consists of r (classes whose sizes are in the proportion  $p_1:p_2:\dots:p_r$ . A random sample of size n is taken with replacement. Find the expected number of classes not represented in the sample.

Solution.