

12. Which is more likely: 9 heads in 10 tosses of a fair coin or 18 heads in 20 tosses?

9 heads in 10 toss $\rightarrow \text{Bin}(n=10, p=0.5)$

18 heads in 20 toss $\rightarrow \text{Bin}(n=20, p=0.5)$

$$P(X=x) = \binom{n}{x} \cdot p^x \cdot p^{n-x}$$

$$P(X=9) = \binom{10}{9} \cdot 0.5^9 \cdot 0.5^1 = 0.0098 \quad \frac{9 \text{ head}}{10 \text{ toss}}$$

$$P(X=18) = \binom{20}{18} \cdot 0.5^{18} \cdot 0.5^2 = 0.0062 \quad \frac{18 \text{ head}}{20 \text{ toss}}$$

Probability is higher for $P(X=9)$

9 heads in 10 tosses is more likely

13. A multiple-choice test consists of 20 items, each with four choices. A student is able to eliminate one of the choices on each question as incorrect and chooses randomly from the remaining three choices. A passing grade is 12 items or more correct.

- What is the probability that the student passes?
- Answer the question in part (a) again, assuming that the student can eliminate two of the choices on each question.

a

$$P(\text{Correct}) = p = \frac{1}{3}$$

$$\text{Bin}(n=20, p=\frac{1}{3})$$

$$P(X \geq 12) = \sum_{x=12}^{20} \binom{20}{x} \cdot \left(\frac{1}{3}\right)^x \cdot \left(\frac{2}{3}\right)^{20-x}$$

b

$$P(\text{Correct}) = p = \frac{1}{2}$$

$$\text{Bin}(n=20, p=\frac{1}{2})$$

$$P(X \geq 12) = \sum_{x=12}^{20} \binom{20}{x} \cdot \left(\frac{1}{2}\right)^x \cdot \left(\frac{1}{2}\right)^{20-x}$$

14. Two boys play basketball in the following way. They take turns shooting and stop when a basket is made. Player A goes first and has probability p_1 of making a basket on any throw. Player B, who shoots second, has probability p_2 of making a basket. The outcomes of the successive trials are assumed to be independent.

- Find the frequency function for the total number of attempts.
- What is the probability that player A wins?

(a) First basket Player A makes is on $2n-1$ attempt
 So $P(\text{A makes basket}) = (1-p_1)(1-p_2)^{n-1} p_1$

First basket Player B makes is on $2n$ attempt
 So $P(\text{B makes basket}) = (1-p_1)(1-p_2)^{n-1} p_2$

Frequency Function

odd $n: 2k-1$ i.e. Player A makes basket

$$P(N=2k-1) = (1-p_1)(1-p_2)^{k-1} p_1$$

even $n: 2k$ i.e. Player B makes basket

$$P(N=2k) = (1-p_1)(1-p_2)^{k-1} p_2$$

(b)

$$\begin{aligned}
 P(\text{Player A wins}) &= p_1 + (1-p_1)(1-p_2)p_1 + (1-p_1)^2(1-p_2)^2p_1 + \dots \\
 &= p_1 \sum_{k=0}^{\infty} [(1-p_1)(1-p_2)]^k \\
 &= \frac{p_1}{1 - (1-p_1)(1-p_2)} \\
 &= \boxed{\frac{p_1}{p_1 + p_2 - p_1 p_2}}
 \end{aligned}$$

7. Let X be a discrete random variable that takes on values 0, 1, 2 with probabilities $\frac{1}{2}, \frac{3}{8}, \frac{1}{8}$, respectively.
- Find $E(X)$.
 - Let $Y = X^2$. Find the probability mass function of Y and use it to find $E(Y)$.
 - Use Theorem A of Section 4.1.1 to find $E(X^2)$ and compare to your answer in part (b).
 - Find $\text{Var}(X)$ according to the definition of variance given in Section 4.2. Also find $\text{Var}(X)$ by using Theorem B in Section 4.2.

(a) $E[X] = \sum x \cdot p(x)$

$$= 0 \cdot \frac{1}{2} + 1 \cdot \frac{3}{8} + 2 \cdot \frac{1}{8} = \frac{3}{8} + \frac{2}{8} = \boxed{\frac{5}{8}}$$

(b) $Y = X^2$

$P(Y=Y=X^2) = \begin{cases} \frac{1}{2} \rightarrow x=0 \\ \frac{3}{8} \rightarrow x=1 \\ \frac{1}{8} \rightarrow x=2 \end{cases}$ $E[Y] = 0 \cdot \frac{1}{2} + 1 \cdot \frac{3}{8} + 4 \cdot \frac{1}{8} = \frac{3}{8} + \frac{4}{8} = \boxed{\frac{7}{8}}$

(c) Theorem A: $E[Y] = \sum_x g(x) \cdot p(x)$

$g(x) = x^2$ so $E[Y = X^2] = 0^2 \cdot \frac{1}{2} + 1^2 \cdot \frac{3}{8} + 2^2 \cdot \frac{1}{8} = \boxed{\frac{7}{8}}$

(d) Definition: $\text{Var}(X) = E([X - E(X)]^2)$

$$E([X - E(X)]^2) = \sum_x (x - E(X))^2 \cdot p(X=x)$$

$X=0 \rightarrow (0 - \frac{5}{8})^2 = \frac{25}{64}$, $X=1 \rightarrow (1 - \frac{5}{8})^2 = \frac{9}{64}$, $X=2 \rightarrow (2 - \frac{5}{8})^2 = \frac{121}{64}$

$$E([X - E(X)]^2) = \frac{25}{64}(\frac{1}{2}) + \frac{9}{64}(\frac{3}{8}) + \frac{121}{64}(\frac{1}{8}) = \boxed{\frac{31}{64}} - \text{Var}(X)$$

Theorem B: $\text{Var}(X) = E[X^2] - (E[X])^2$

$E[X^2] = \frac{7}{8}$ from (b), $E[X] = \frac{5}{8}$ from (a) so $\frac{7}{8} - (\frac{5}{8})^2 = \frac{7}{8} - \frac{25}{64}$

$$= \frac{56}{64} - \frac{25}{64} = \boxed{\frac{31}{64}} - \text{Var}(X)$$