

Rules: Discussion of the problems is permitted, but writing the assignment together is not (i.e. you are not allowed to see the actual pages of another student).

Course Outcomes

- **[O1. Abstract Concepts]** Understand abstract mathematical concepts which are fundamental to computer science, e.g., logic, sets, functions, basic probability, graph theory.
- **[O2. Proof Techniques]** Be able to perform abstract thinking and present logical argument using techniques such as mathematical induction, proof by contradiction.
- **[O3. Basic Analysis Techniques]** Be able to apply formal reasoning to analyze and enumerate the possible outcomes of a computational problem e.g. model and compute the number of operations using recursion, counting and combinatorics.

1. (18 points) **[O1]** How many positive integers between 100 and 999 inclusive

- (a) are divisible by 4?
- (b) are divisible by both 4 and 7?
- (c) are divisible by neither 3, 4 nor 7?
- (d) contain the digit 5 at least once?
- (e) contain the digit 5 exactly once?
- (f) have distinct digits? (That is, no digit appears more than once.)

Solution: (3 points each)

Let the number of positive integers between 100 and 999 inclusive that are divisible by a positive integer x be $f(x)$.

- (a) $f(4) = \lfloor 999/4 \rfloor - \lfloor 99/4 \rfloor = 249 - 24 = 225$.
- (b) $f(4 \times 7) = \lfloor 999/(4 \times 7) \rfloor - \lfloor 99/(4 \times 7) \rfloor = 35 - 3 = 32$.
- (c) $f(3) = 300$. $f(7) = 128$. $f(3 \times 7) = 43$. $f(3 \times 4) = 75$. $f(3 \times 4 \times 7) = 10$. By the principle of inclusion and exclusion the required number is $(999 - 99) - 300 - 225 - 128 + 75 + 43 + 32 - 10 = 387$.
- (d) If a number does not contain the digit 6, then there are 8 choices for the first digit, 9 choices for the second digit, and 9 choices for the third digit. Thus the required number is $(999 - 99) - 8 \times 9 \times 9 = 252$.
- (e) $9 \times 9 + 8 \times 9 + 8 \times 9 = 225$.
- (f) $9 \times 9 \times 8 = 648$.

2. (18 points) **[O1]** How many permutations of the letters ABCDEFGHI are there

- (a) that end with a letter OTHER THAN C?
- (b) that contain the string HI?
- (c) that contain the string ACD?
- (d) that contain the strings AB, DE and GH?
- (e) if the letter A is somewhere to the left of the letter E?
- (f) if the letter A is somewhere to the left of the letter E and there is exactly one letter between A and E?

Solution: (3 points each)

- (a) $8 \times 8! = 322560$. (Or $9! - 8! = 322560$.)
 - (b) $8! = 40320$.
 - (c) $7! = 5040$.
 - (d) $6! = 720$.
 - (e) From every permutation where A is somewhere to the left of E, we can get a “symmetric” one by switching the positions of A and E. Thus the required number is $9!/2 = 181440$.
 - (f) $7 \times 7! = 35280$.
3. (6 points) [O2] A group of 15 students are to select 5 courses. Each student selects exactly 1 course, and no course is selected by more than 4 students. Show that at least 3 courses are selected by 3 or more students.

Solution: Suppose on the contrary at most 2 courses are selected by 3 or more students. Let n be the number of courses that are selected by 3 or more student. Then the assumption simply says $n \leq 2$. Since every course is selected by at most 4 students, the total number of students is at most $4n + 2(5 - n) = 2n + 10 \leq 2 \times 2 + 10 = 14$, a contradiction.

4. (12 points) [O1] How many solutions are there to the equation

$$x_1 + x_2 + x_3 + x_4 + x_5 = 31$$

where x_i , $i = 1, 2, 3, 4, 5$, is a non-negative integer such that

- (a) $x_i > 3$ for $i = 1, 2, 3, 4, 5$?
- (b) $x_1 \geq 2, x_2 \geq 4, x_3 \geq 5, x_4 \geq 7, x_5 \geq 12$?
- (c) $x_1 \leq 5$?
- (d) $x_1 < 4$ and $x_2 > 8$?

Solution:

(3 pt each)

- (a) $\binom{31-4 \times 5+5-1}{4} = 1365$.

- (b) $\binom{31-2-4-5-7-12+5-1}{4} = 5$.
 (c) $\binom{31+5-1}{4} - \binom{31-6+5-1}{4} = 28609$.
 (d) $\binom{31-9+5-1}{4} - \binom{31-4-9+5-1}{4} = 7635$

5. (12 points) [O1,O2] Suppose a card is chosen at random from a standard 52-card deck. Let A be the event that the card is a face card (jack, queen or king). Let B be the event that the card is from one of the red suits (hearts or diamonds).

- (a) What is $\Pr(A)$? What is $\Pr(B)$?
 (b) What is $\Pr(A \cap B)$? Are A and B independent?
 (c) What is $\Pr(A \cup \overline{B})$?

Solution: (4 points each)

- (a) $\Pr(A) = \frac{3 \times 4}{52} = \frac{3}{13}$, $\Pr(B) = \frac{13+13}{52} = \frac{1}{2}$.
 (b) $\Pr(A \cap B) = \Pr(\text{the card is a face card from one of the red suits}) = \frac{3+3}{52} = \frac{3}{26}$.
 Since $\Pr(A \cap B) = \Pr(A)\Pr(B)$, the events A and B are independent.
 (c)

$$\begin{aligned}\Pr(A \cup \overline{B}) &= 1 - \Pr(\overline{A \cup \overline{B}}) = 1 - \Pr(\overline{A} \cap B) = 1 - [\Pr(B) - \Pr(A \cap B)] \\ &= 1 - [\frac{1}{2} - \frac{3}{26}] = \frac{8}{13}.\end{aligned}$$

6. (10 points) [O1,O3] A company analysed that the chance of a male customer trying their new product is 30%, while that of a female customer trying their new product is 65%. They also know that 70% of their customers are female.

- (a) What is the probability that a customer who does not try their new product is a male?
 (b) What is the probability that a customer who tries their new product is a female?

Solution: (5 points each)

Suppose event M represents that a customer is a male, and \overline{M} represents that a customer is not a male (i.e., a female). Also assume that E represents that a customer tries the new product and \overline{E} represents that a customer does not try the product. Then we have $P(\overline{M}) = 0.7$, $P(M) = 1 - 0.7 = 0.3$, $P(E | M) = 0.3$, $P(\overline{E} | M) = 1 - 0.3 = 0.7$, $P(E | \overline{M}) = 0.65$, $P(\overline{E} | \overline{M}) = 1 - 0.65 = 0.35$.

- (a)

$$\begin{aligned}P(M | \overline{E}) &= \frac{P(\overline{E} | M)P(M)}{P(\overline{E} | M)P(M) + P(\overline{E} | \overline{M})P(\overline{M})} \\ &= \frac{0.7 \times 0.3}{0.7 \times 0.3 + 0.35 \times 0.7} \\ &\sim 0.4615\end{aligned}$$

(b)

$$\begin{aligned}P(\overline{M} | E) &= \frac{P(E | \overline{M})P(\overline{M})}{P(E | M)P(M) + P(E | \overline{M})P(\overline{M})} \\&= \frac{0.65 \times 0.7}{0.3 \times 0.3 + 0.65 \times 0.7} \\&\sim 0.8349\end{aligned}$$

7. (16 points) [O3] In a game there are two boxes, where inside each box there is a red ball and a blue ball. A player will draw a ball from box 1 and place it inside box 2, and then a ball is drawn from box 2. If balls of different colors are drawn, the player wins the game. Let event E be the event that a red ball is drawn from box 1, event F be that a blue ball is drawn from box 2 and event W be the event that the player wins the game.

- (a) Calculate $P(F)$.
- (b) Find out if events E and F are independent or not.
- (c) Find out if events E and W are independent or not.
- (d) If the player needs to pay \$42 for the game when he/she loses, while a \$120 prize is given if the game is won by drawing a blue ball from box 2, and a \$60 prize is given if the game is won by drawing a red ball from box 2 instead. What is the expected net gain of one game?

Solution: (4 points each)

- (a) $P(F) = P(F \cap E) + P(F \cap \overline{E}) = P(F | E)P(E) + P(F | \overline{E})P(\overline{E}) = \frac{1}{3} \cdot \frac{1}{2} + \frac{2}{3} \cdot \frac{1}{2} = \frac{1}{2}$
 - (b) $P(E | F) = P(E \cap F) / P(F) = P(F | E)P(E) / P(F) = \frac{1}{3} \cdot \frac{1}{2} / \frac{1}{2} = \frac{1}{3} \neq P(E)$, so event E and F are not independent.
 - (c) To win after drawing a red ball from box 1, the player must draw a blue ball from box 2, so $P(W | E) = P(F | E) = \frac{1}{3}$, $P(W) = P(E \cap F) + P(\overline{E} \cap \overline{F}) = P(F | E)P(E) + P(\overline{F} | \overline{E})P(\overline{E}) = \frac{1}{2} \cdot \frac{1}{3} + \frac{1}{2} \cdot \frac{1}{3} = \frac{1}{3} = P(W | E)$, so event E and W are independent.
 - (d) To win by drawing a blue ball from box 2, the player must draw a red ball from box 1, so $P(W \cap F) = P(W \cap E) = P(W)P(E) = \frac{1}{3} \cdot \frac{1}{2} = \frac{1}{6}$. Similarly $P(W \cap \overline{F}) = P(W \cap \overline{E}) = P(W)P(\overline{E}) = \frac{1}{3} \cdot \frac{1}{2} = \frac{1}{6}$. Expected prize is $100P(W \cap F) + 50P(W \cap \overline{F}) - 30P(\overline{W}) = \frac{120}{6} + \frac{60}{6} - 42(1 - \frac{1}{3}) = \2 .
8. (8 points) [O3] Suppose n contestants participate in a game consisting of two stages. In the first stage, the n contestants, **one by one**, attempt the game. Each contestant has a probability p of passing the first stage, independent of other players.
- If no contestant passes the first stage, then no one wins any money. Otherwise, the contestants passing the first stage compete in the second stage to share a cash prize

of $M = 1,000,000$ dollars. In the second stage, each contestant draws a number independently uniformly at random from $\{1, 2, 3, 4, 5\}$, and the amount of money he receives is proportional to the number drawn. For example, if there are 3 contestants in the second stage and the 3 numbers drawn are 1, 2 and 5, then the prize M is shared between the 3 contestants in the ratio of 1 : 2 : 5. For instance, the contestant drawing the number 5 will win $\frac{5}{1+2+5} \times M$.

Suppose you are one of $n = 5$ contestants at the beginning of stage one of the game with $p = 0.2$. What is the expected amount you will win at the end of the whole game? Round your answer to the nearest dollar.

Solution: Let X_i be the amount a contestant i wins at the end of the whole game. Then $E[\sum_{i=1}^n X_i]$ is the expected total amount that all contestants win. We know

$$\sum_{i=1}^n X_i = \begin{cases} 0 & , \text{ if no contestant passes the first stage;} \\ M & , \text{ otherwise.} \end{cases}$$

Thus, we have

$$E[\sum_{i=1}^n X_i] = (1 - (1 - p)^n)M.$$

By the linearity of the expected value operator, we have $E[\sum_{i=1}^n X_i] = \sum_{i=1}^n E[X_i]$. Since $E[X_i]$ is the same for each contestant i , we have

$$\sum_{i=1}^n E[X_i] = nE[X_i] = (1 - (1 - p)^n)M.$$

Hence, $E[X_i] = (1 - (1 - p)^n)M/n = (1 - (1 - 0.2)^5)1000000/5 = 134464$.