

1 Part A

Define the following variables:

K : an integer from $0, 1, \dots, \infty$

$E(Rosen)$: The expected number of flips of Rosencrantz.

In Rosencrantz's term, if he wants 2 flips, he has to have H T. If he wants 3 flips, then he has to have H H T. Meaning that the only situation Rosencrantz has K flips is that he needs to have $(K-1)$ consecutive Hs and then a T. Thus the expectation can be expressed as :

$$E(Rosen) = \sum_{K=1}^{\infty} K \left(\frac{1}{2}\right)^K = 2$$

2 Part B

Define the following variables:

K : an integer from $0, 1, \dots, \infty$

$E(Guild)$: The expected number of flips of Guildenstern.

In Guildenstern's term, the expectation follows the following logic: If his first flip is a T, then the number of the rest of the flips is exactly the expectation plus 1, the possibility of this situation is $\frac{1}{2}$. If his first two flips are H and T, then the number of the rest of the flips is exactly the expectation plus 2, the possibility of this situation is $\frac{1}{4}$. If his first three flips are H and H and T, then the number of the rest of the flips is exactly the expectation plus 3, the possibility of this situation is $\frac{1}{8}$. If his first four flips are H and H and H and T, then the number of the rest of the flips is exactly the expectation plus 4, the possibility of this situation is $\frac{1}{16}$ If his first K flips are H and H and H and H and T, then the number of the rest of the flips is exactly the expectation plus 4, the possibility of this situation is $\left(\frac{1}{2}\right)^K$. If his first K flips are H and H and H and H and H, then he's done and the possibility of this situation is $\left(\frac{1}{2}\right)^K$. This analysis includes all the cases that needs to be considered in the calculation of expectation.

Thus the expectation can be calculated as

$$E(Guild) = \left(\frac{1}{2}\right)^K * K + \sum_{n=1}^K \left(\frac{1}{2}\right)^n * (n + E(Guild))$$

$$E(Guild) = 2^K * \left(2 - \frac{1}{2^{K-1}}\right)$$

3 Part C

The calculation of the total expected number has the following logic: If Rosencrantz has K flips of heads in a row, there is a probability of this situation associated with the value of K , at the same time the expected number of flips from Guildenstern is also associated with K , thus the expectation can be calculated.

$$\begin{aligned} E(\text{total}) &= \sum_{K=0}^{\infty} (K + 1 + 2^K * (2 - \frac{1}{2^{K-1}})) * \frac{1}{2^K} \\ &= \sum_{K=0}^{\infty} (K + 1) * \frac{1}{2^K} + 2 - \frac{1}{2^{K-1}} \\ &= \infty \end{aligned}$$

Thus the expected number of total flips from Rosencrantz and Guildenstern is ∞ .