Probability Assignment 1

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1 Problem statement

Two balls are drawn at random with replacement from box containing 10 black and 8 red balls. Find the probability that :

- 1) both balls are red
- 2) one of them is black the other one is red

2 Answer

Assume random variable X_1 and X_2 :

• X_1 : Colour of first ball picked

$$Pr_{X_1}(n) = \begin{cases} (1-p), & n = 0, \text{ black ball} \\ p, & n = 1, \text{ red ball} \end{cases}$$
 (1)

$$p = \frac{4}{9} \tag{2}$$

• X_2 : Colour of second ball picked

$$Pr_{X_2}(n) = \begin{cases} (1-p), & n = 0, \text{ black ball} \\ p, & n = 1, \text{ red ball} \end{cases}$$
(3)

$$p = \frac{4}{9} \tag{4}$$

Let us define a random variable $X = X_1 + X_2$

$$M_X(z) = \sum_{n = -\infty}^{+\infty} z^{-n} P_X(n)$$
 (5)

$$M_X(z) = M_{X_1 + X_2}(z)$$
 (6)

$$=M_{X_1}(z)\times M_{X_2}(z) \tag{7}$$

$$= (1 - p)^{2} + 2(1 - p)(p)z^{-1} + p^{2}z^{-2}$$

$$= \Pr(X = 0) + \Pr(X = 1)z^{-1} + \Pr(X = 2)z^{-2}$$
(9)

$$= P_X(n) = \begin{cases} (1-p)^2, & n = 0\\ 2(1-p)p, & n = 1\\ p^2, & n = 2 \end{cases}$$
 (10)

• Both balls are red:

$$= \Pr(X = 2) \tag{11}$$

$$= p^2 \tag{12}$$

$$= \left(\frac{16}{81}\right) \tag{13}$$

• One of them is black and other is red:

$$= \Pr(X = 1) \tag{14}$$

$$= 2(1 - p)p (15)$$

$$= \left(\frac{40}{81}\right) \tag{16}$$