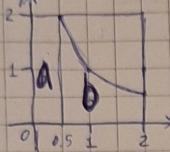


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Problem Sheet #3

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④ $x \leq 1$ interval $[0, 2]$ Find $P[A]$



$$P[A] = A[a] + A[b]$$

$$P[A] = (2 - 0.5) + \int_{0.5}^2 \frac{1}{x} dx$$

$$A[a] = (2 - 0.5)$$

④

$$P[A] = 1 + \frac{1}{4} \ln(2)$$

$$P[A] = \frac{1 + \ln(2)}{4} \approx 0.596574$$

② ③ $r = 4$ (rolls)

$$h = 2$$
 (heads needed)

$$H = \left(\frac{1}{3}\right)$$
 (head probability)

$$T = \left(\frac{2}{3}\right)$$
 (tail probability)

* Formula found online for
rigged dice

This gives us the formula $P[A] = \binom{r}{h} H^h T^{r-h}$

$$P[A] = \binom{4}{2} \left(\frac{1}{3}\right)^2 \left(\frac{2}{3}\right)^2$$

$$P[A] = 6 \cdot \frac{1}{9} \cdot \frac{4}{9}$$

$$P[A] = \frac{2}{3} \cdot \frac{4}{9}$$

$$P[A] = \frac{8}{27} \approx 0.2962962962$$

⑥ Now we can think of it as the first toss was a head now we need 1 more

so: $r = 3$

$$\frac{r}{h} = 1$$

$$H = \frac{1}{3}$$

$$T = \frac{2}{3}$$

$$P[b] = \binom{3}{1} \cdot \left(\frac{1}{3}\right)^1 \cdot \left(\frac{2}{3}\right)^2$$

$$P[b] = 3 \cdot \frac{1}{3} = \left(\frac{2}{3}\right)^2$$

$$P[b] = \frac{4}{9} \approx 0.444$$

$P[H] \rightarrow$ probability of first being heads

⑦ ~~$P[c] = P[H] \text{ and } P[b]$~~

$$P[c] = \frac{P[H] \text{ and } P[b]}{P[a]} = \frac{\frac{1}{3} \cdot \frac{4}{9}}{8/27} = \frac{4}{27} \cdot \frac{27}{8} = \frac{4}{8} = \frac{1}{2}$$

$$P[c] = \frac{1}{2} \neq 0.5$$

③ Assuming a bin die has 6 sides we have to know:

for initial throw

$$P[\text{Success}] = \left[\sum_{k=1}^6 \frac{P[\text{successful } k \text{ combination of throws}]}{6^k} \right] \cdot \frac{1}{6}$$

number of throws dictates probability.

Let's go step by step
↓
1 more throw

For $k=1$: $1 + k_1 = 10$

$k_1 = 9$ since it is impossible for a 6 sided die to give more than 6 we ignore ①.

$$P[A_1] = 0$$

For $k=2$: $2 + k_1 + k_2 = 10$

$$k_1 + k_2 = 8$$

$$8 \rightarrow 5+3, 4+4, 2+6 \rightarrow 3(\text{outcomes}) \cdot 2(\text{for order}) - 1(\text{for } 4+4) = 5 \text{ outcomes}$$

For $k=3$: $3 + k_1 + k_2 + k_3 = 10$
 $k_1 + k_2 + k_3 = 7$

$$(3, 2, 2), (5, 1, 1), (4, 3, 1), (1, 4, 2), (1, 1, 5), (1, 2, 4), (1, 5, 1), (2, 1, 4), (2, 2, 3), (2, 4, 1), (3, 1, 3), \\ (3, 3, 1), (4, 1, 2), (4, 2, 1), (2, 3, 2)$$

15 Possibilities

For $k=4$: $4 + k_1 + k_2 + k_3 + k_4 = 10$
 $k_1 + k_2 + k_3 + k_4 = 6$

Combinations:

$$(1, 1, 1, 3), (1, 1, 2, 2), (1, 1, 1, 2), (1, 1, 1, 1), (3, 1, 1, 1), (2, 1, 2, 2), (1, 2, 1, 2), (1, 1, 2, 2), (2, 1, 1, 2)$$

10 Possibilities.

For $k=5$: $5 + k_1 + k_2 + k_3 + k_4 + k_5 = 10$
 $k_1 + k_2 + k_3 + k_4 + k_5 = 5$

$$(1, 1, 1, 1, 1)$$

1 possibility

For $k=6$: $6 + k_1 + k_2 + k_3 + k_4 + k_5 + k_6 = 10$
 $k_1 + k_2 + k_3 + k_4 + k_5 + k_6 = 4$

Not possible so 0 possibilities

$$P[\text{Success}] = \left[0 + \frac{5}{6^2} + \frac{15}{6^3} + \frac{10}{6^4} + \frac{1}{6^5} + 0 \right] \cdot \frac{1}{6}$$

Final result

$$\left[\frac{1681}{46656} \approx 0.0360297 \right]$$

Initial throw

④ a) $X \rightarrow \{1, 2, 3, 4\}$
 $y \rightarrow \{1, \dots, X\} \Rightarrow \{1, \dots, X\}$

$y = i$ for each $i = 1, 2, 3, 4$

(chances of it being)

If $y=1$ and $x=1 \Rightarrow P=1$
If $y=1$ and $x=2 \Rightarrow P=\frac{1}{2}$
If $y=1$ and $x=3 \Rightarrow P=\frac{1}{3}$
If $y=1$ and $x=4 \Rightarrow P=\frac{1}{4}$

$$P[y=1] = \left(1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4}\right) \cdot \frac{1}{4}$$

$$\boxed{P[y=1] = \frac{25}{48} \approx 0.52083}$$

For $y=2$:

If $y=2$ and $x=1 \Rightarrow P=0$
If $y=2$ and $x=2 \Rightarrow P=\frac{1}{2}$
If $y=2$ and $x=3 \Rightarrow P=\frac{1}{3}$
If $y=2$ and $x=4 \Rightarrow P=\frac{1}{4}$

$$P[y=2] = \left(0 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4}\right) \cdot \frac{1}{4}$$

$$\boxed{P[y=2] = \frac{13}{48} \approx 0.27083}$$

For $y=3$:

If $y=3$ and $x=1 \Rightarrow P=0$
If $y=3$ and $x=2 \Rightarrow P=0$
If $y=3$ and $x=3 \Rightarrow P=\frac{1}{3}$
If $y=3$ and $x=4 \Rightarrow P=\frac{1}{4}$

$$P[y=3] = \left(0 + 0 + \frac{1}{3} + \frac{1}{4}\right) \cdot \frac{1}{4}$$

$$\boxed{P[y=3] = \frac{7}{48} \approx 0.14583}$$

For $y=4$:

If $y=4$ and $x=1 \Rightarrow P=0$
If $y=4$ and $x=2 \Rightarrow P=0$
If $y=4$ and $x=3 \Rightarrow P=0$
If $y=4$ and $x=4 \Rightarrow P=\frac{1}{4}$

$$P[y=4] = \left(0 + 0 + 0 + \frac{1}{4}\right) \cdot \frac{1}{4}$$

$$\boxed{P[y=4] = \frac{1}{16} \approx 0.0625}$$

b) $y=x \Rightarrow$ Event A

for $x=1, y=1 \Rightarrow 1$
for $x=2, y=\{1, 2\} \Rightarrow \frac{1}{2}$
for $x=3, y=\{1, 2, 3\} \Rightarrow \frac{1}{3}$
for $x=4, y=\{1, 2, 3, 4\} \Rightarrow \frac{1}{4}$

$$P[A] = \frac{1}{4} \left(1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4}\right) = \boxed{\frac{25}{48} \approx 0.52083}$$

c) $Z \rightarrow \{1, \dots, y\} . P[z=1]$

If $y=1, z \Rightarrow P=1$
If $y=2, z \Rightarrow P=\frac{1}{2}$
If $y=3, z \Rightarrow P=\frac{1}{3}$
If $y=4, z \Rightarrow P=\frac{1}{4}$

$$P[z=1] = [P[z=1|y=1] \cdot P[y=1]] + [P[z=1|y=2] \cdot P[y=2]] + [P[z=1|y=3] \cdot P[y=3]] + [P[z=1|y=4] \cdot P[y=4]]$$

$$= \left(\frac{25}{48} \cdot 1\right) + \left(\frac{13}{48} \cdot \frac{1}{2}\right) + \left(\frac{7}{48} \cdot \frac{1}{3}\right) + \left(\frac{1}{16} \cdot \frac{1}{4}\right) = \boxed{\frac{415}{576} \approx 0.7204861}$$

⑤ @ Show that if $P(B|A)=1$ $P(A^c|B^c)=1$

$P(B|A)=1$ states that "If event A occurs, then event B definitely occurs."

$$P(B|A) = \frac{P(B \cap A)}{P(A)} = 1$$

Which means $P(A) = P(B \cap A)$ understood as whenever A happens, B must happen as well.

Contra positive: $P(A^c|B^c)=1$. "If B^c does happen, then A^c also happens"

Following the logic of relationship $A \subseteq B$, $B^c \subseteq A^c$, A^c also must occur since if B doesn't occur, A also doesn't.

Therefore, $P(A^c|B^c)=1$, which completes the statement.

b) Show that an approximate version is not true.

$$P(B|A) > 0.99$$

$$P(A^c|B^c) < 0.01$$

(20 throws)
Event A \rightarrow Heads appears at least once after 10 first throws
Event B \rightarrow Heads appears at least once in last 10 throws

$$P(B|A) = 1 - \frac{1}{2^{10}} = \frac{1023}{1024} \approx 0.999$$

$A^c \rightarrow$ no heads in first 10
 $B^c \rightarrow$ no heads in last 10

Now we find $P(A^c|B^c)$:

$$P(A^c|B^c) = \frac{P(A^c \cap B^c)}{P(B^c)} = \frac{\frac{1}{2^{10}}}{\frac{1}{2^{10}}} = 1$$

So this approximate version is wrong.

THE END