| Probabilty | Value | Description |
|---|---|---|
| $TTT$ | $p_X Z = 0$ | loses the entry fees |
| HHH | $p_X Z = 1$ | gets double entry fee. |
| $HHT + HTH + ... + TTH$ | $1 - p_X Z = 0 - p_X Z = 1$ | just gets her entry fee. |