

## Quiz 2 Solutions

### Question 1 (8 points)

You play a video game where at the beginning of the game you are given either a regular sword or a magic sword. This is random, with a 25% chance of getting the magic sword and a 75% chance of getting the regular sword. At the end of the game you get only a single chance to fight the final boss. If you have the magic sword, you have a 50% chance of beating the final boss, while with the regular sword, you have only a 25% chance of beating the final boss. Suppose I know that you did actually beat the final boss; given this information what is the chance that you got the magic sword at the beginning of the game?

**Solution:** Let  $M$  be the event of getting the Magic sword in the beginning and  $\neg M$  be the event that you got the regular sword. Let  $B$  be the event that you beat the boss at the end of the game and  $\neg B$  be the event that you did not beat the boss.

Then the problem specifies that  $\Pr(M) = \frac{1}{4}$ ,  $\Pr(B|M) = \frac{1}{2}$  and  $\Pr(B|\neg M) = \frac{1}{4}$ .

Using the law of total probability:

$$\Pr(B) = \Pr(B|M) \Pr(M) + \Pr(B|\neg M) \Pr(\neg M) = \frac{1}{2} \times \frac{1}{4} + \frac{1}{4} \times \frac{3}{4} = \frac{5}{16}.$$

Using Bayes Theorem:

$$\Pr(M|B) = \frac{\Pr(B|M) \Pr(M)}{\Pr(B)} = \frac{\frac{1}{2} \times \frac{1}{4}}{\frac{5}{16}} = \frac{\frac{1}{8}}{\frac{5}{16}} = \frac{2}{5} = 40\%.$$

### Question 2 (5 + 7 = 12 points)

I roll a fair die with the numbers 1 through 6 on it 10 times. Each roll is independent. Let  $R_i$  denote the event that the  $(i + 1)$ -th roll is **exactly** twice as much as the  $i$ -th roll.

1. Are  $R_1$  and  $R_2$  independent, positively correlated or negatively correlated? Why? Show an explicit calculation of the relevant probabilities to justify your answer.

**Solution:** Let's first compute  $\Pr(R_i)$  by considering all possible cases where  $R_1$  occurs. If the first roll is 1, 2 or 3; then the second roll has to be 2, 4 or 6 respectively. If the first roll is  $> 3$ , then  $R_1$  will not occur. The total number of possible first and second rolls is  $6 \times 6 = 36$ . Therefore,  $\Pr(R_i) = 3/36 = 1/12$  (since the same reasoning works for any  $R_i$ ).

Next, let's find  $\mathbb{P}(R_1 \cap R_2)$ . For both  $R_1$  and  $R_2$  to occur, roll 2 must be twice roll 1 and roll 3 must be twice roll 2. If roll 1 is 1, roll 2 must be 2 and roll 3 must be 4. If roll 1 is 2 or bigger, there is no way for both  $R_1$  and  $R_2$  to happen. The total number of possible first, second and third rolls is  $6 \times 6 \times 6$ . Consequently,  $\Pr(R_1 \cap R_2) = \frac{1}{6 \times 6 \times 6}$ , whereas  $\Pr(R_1) \times \Pr(R_2) = \frac{1}{12} \times \frac{1}{12} = \frac{1}{4 \times 6 \times 6}$ . So  $\Pr(R_1 \cap R_2) < \Pr(R_1) \times \Pr(R_2)$  and hence the events are **negatively correlated**.

2. We are still in the setting of the previous part, where you roll a fair die 10 times. What is the expected number of times you see two **consecutive** rolls, where the later roll is **exactly** twice the earlier roll?

So, for example, if we got 3, 1, 2, 4, 4, 2, 5, 6, 3, 6 as the outcome, the number of times there were two consecutive rolls, where the later roll was exactly twice the earlier roll, would be 3 (roll numbers: (2 and 3), (3 and 4) and (9 and 10)).

**Solution:** Let  $X_i$  be the indicator variable that takes 1 if  $R_i$  happens and 0 otherwise. We wish to find  $E[\sum_{i=1}^9 X_i]$ . By linearity of expectation (and using the fact that we already calculated  $\Pr(R_i) = \frac{1}{12}$  in the previous part)

$$\begin{aligned}\mathbb{E}\left[\sum_{i=1}^9 X_i\right] &= \sum_{i=1}^9 \mathbb{E}[X_i] \\ &= \sum_{i=1}^9 \mathbb{P}(R_i) \\ &= 9 \times \frac{1}{12} = \frac{9}{12} = \frac{3}{4} = 0.75.\end{aligned}$$