

1. Let X_1, \dots, X_n be independent random variables such that X_i is equal to 1 with probability $1 - \delta$ and equal to 0 with probability δ . Let $X = \sum_{i=1}^n X_i \pmod{2}$. Prove that

$$\Pr[X = 1] = \frac{1}{2} - \frac{(2\delta - 1)^n}{2}.$$