1: Probabilities

Independent Events –
$$P(A \cap B) = P(A)P(B)$$
 (1)

Rule of Multiplication –
$$P(A \cap B) = P(A)P(B|A)$$
 (2)

Binomial Distribution
$$-\binom{n}{k}p^k(1-p)^{n-k}$$
 (3)

(1) Given $P(A_1) = P(A_2) = P(A_1|A_2) = \frac{1}{2}$, we want to prove that A_1 and A_2 are independent events.

Events A_1 and A_2 are independent if and only if Eq. (1) is satisfied.

$$P(A_2 \cap A_1) = P(A_2)P(A_1)$$

We can use Eq. (2) to restate the LHS of Eq. (1) in terms of probabilities we are given.

$$P(A_2)P(A_1|A_2) = P(A_2)P(A_1)$$
$$\frac{1}{2} * \frac{1}{2} = \frac{1}{2} * \frac{1}{2}$$

By showing Eq. (1) is satisfied, we have proven A_1 and A_2 are independent events.

(2)

(3) Let X be a random variable representing the top of the six-sided die toss. The dice is a fair dice so we know $P(X=1) = P(X=2) = P(X=3) = P(X=4) = P(X=5) = P(X=6) = \frac{1}{6}$. There are six possible events and the total probability of exactly two heads after n coin tosses is the sum of the probability of each of the six events happening.

$$\sum_{i=1}^{6} P(X=i) * B(n=i, k=2, p=0.5)$$

Where B(n, k, p) represents the binomial distribution from Eq. (3). This is the probability that given n trials, there are exactly k successes if the probability of success is p where $0 \le p \le 1$ and $k \le n$. Let Y be a random variable representing the exact number of heads after n coin tosses. Note that the probability of getting exactly two heads when only tossing one coin is 0.

$$P(Y=2) = \sum_{i=1}^{6} P(X=i) * B(n=i, k=2, p=0.5)$$

$$P(Y=2) = \frac{1}{6} \sum_{i=1}^{6} B(n=i, k=2, p=0.5)$$

$$P(Y = 2) = \frac{1}{6}(0 + \frac{1}{4} + \frac{3}{8} + \frac{6}{16} + \frac{10}{32} + \frac{15}{64})$$
$$P(Y = 2) = \frac{33}{128} = 0.2578$$

Thus this is the probability of getting exactly 2 heads after n coin flips, where n is the result of a fair six-sided die toss.

$$P(heads = 2) = \frac{33}{128} = 0.2578$$