

## 1. Flipping coins

1. You have a fair coin, and you flip it 4 times. What is the probability that the number of heads is always ahead of the number of tails in the 4 flips? For example, the sequence HHHT has fits the description, but HTTH does not

**Solution:** Let  $X_i$  denote the outcome of the  $i^{th}$  toss.  $X_1$  must be  $H$ , since otherwise you have 1 head and 0 tails.  $X_2$  must also be  $H$ , since otherwise you have 1 head and 1 tail, so #heads is not strictly ahead. If  $X_3$  is  $H$ , then  $X_4$  can be either  $H$  or  $T$ . If  $X_3$  is  $T$ , then  $X_4$  must be  $H$  (otherwise #heads is not strictly ahead)

So total probability is

$$P(X_1 = H)P(X_2 = H)(P(X_3 = H)(P(X_4 = H) + P(X_4 = T)) + P(X_3 = T)(P(X_4) = H))$$

which evaluates to

$$\frac{1}{2} \cdot \frac{1}{2} \left( \frac{1}{2} \left( \frac{1}{2} + \frac{1}{2} \right) + \frac{1}{2} \cdot \frac{1}{2} \right) = \frac{3}{16}$$

2. What is the probability of getting 4 heads out of 4 flips, given that there are at least 2 heads?

**Solution:**

$$P(4 \text{ heads, at least 2 heads}) = P(4 \text{ heads}) = \left(\frac{1}{2}\right)^4 = \frac{1}{16}$$

$$\begin{aligned} &P(\text{at least 2 heads}) \\ &= 1 - P(\text{exactly 1 head}) - P(\text{exactly 0 heads}) \\ &= 1 - 4 \cdot \left(\frac{1}{2}\right)^4 - \left(\frac{1}{2}\right)^4 \\ &= 1 - \frac{1}{4} - \frac{1}{16} \\ &= \frac{11}{16} \end{aligned}$$

Using Bayes rule

$$P(4 \text{ heads} | \text{at least 2 heads}) = \frac{P(4 \text{ heads, at least 2 heads})}{P(\text{at least 2 heads})} = \frac{1/16}{11/16} = \frac{1}{11}$$

3. Now assume that you are given two identical looking coins, but one is fair and the other is loaded, with  $P(H) = 0.6$ . You pick one uniformly at random, and toss it 3 times, getting 3 heads. What is the probability that you picked the loaded coin?

**Solution:**

$$P(\text{loaded, 3 heads}) = P(3 \text{ heads} | \text{loaded})P(\text{loaded}) = 0.6^3 \cdot 0.5 = 0.108$$

$$P(\text{fair, 3 heads}) = P(3 \text{ heads} | \text{fair})P(\text{fair}) = 0.5^3 \cdot 0.5 = 0.0625$$

Using bayes rule

$$\begin{aligned} & P(\text{loaded} | 3 \text{ heads}) \\ &= \frac{P(\text{loaded}, 3 \text{ heads})}{P(3 \text{ heads})} \\ &= \frac{P(\text{loaded}, 3 \text{ heads})}{P(\text{loaded}, 3 \text{ heads}) + P(\text{fair}, 3 \text{ heads})} \\ &= \frac{0.6^3 \cdot 0.5}{0.6^3 \cdot 0.5 + 0.5^4} \\ &= 0.633 \quad (\text{roughly}) \end{aligned}$$

## 2. Pairwise Independence

The events  $A_1, A_2, A_3$  are *pairwise independent* if, for all  $i \neq j$ ,  $A_i$  is independent of  $A_j$ . However, pairwise independence is a weaker statement than *mutual independence*, which requires the additional condition that  $P(A_1, A_2, A_3) = P(A_1)P(A_2)P(A_3)$ .

Try to construct an example where three events are pairwise independent but not mutually independent.

Here is one potential starting point: Let  $A_1, A_2$  be the respective results of flipping two fair coins. Can you come up with an event  $A_3$  that works?

**Solution:**  $A_1$ : the first result is Head;  $A_2$ : the second result is Head;  $A_3$ : both results are the same.

**3. Balls in Bins: Independent?** You have  $k$  balls and  $n$  bins labelled  $1, 2, \dots, n$ , where  $n \geq 2$ . You drop each ball uniformly at random into the bins.

1. What is the probability that bin  $n$  is empty?

**Solution:**  $\left(\frac{n-1}{n}\right)^k$

2. What is the probability that bin 1 is non-empty? Argue this both by counting, and by independence.

**Solution:**  $1 - \left(\frac{n-1}{n}\right)^k$

3. What is the probability that both bin 1 and bin  $n$  are empty?

**Solution:**  $\left(\frac{n-2}{n}\right)^k$

4. What is the probability that bin 1 is non-empty and bin  $n$  is empty?

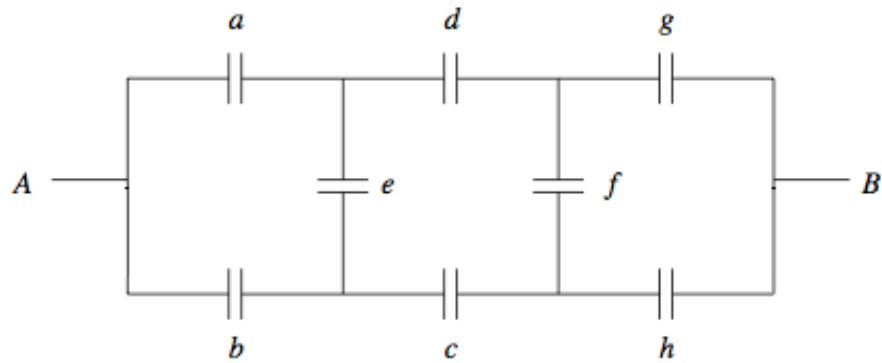
**Solution:**  $\left(\frac{n-1}{n}\right)^k - \left(\frac{n-2}{n}\right)^k$

5. What is the probability that bin 1 is non-empty given that bin  $n$  is empty?

**Solution:**  $\frac{\left(\frac{n-1}{n}\right)^k - \left(\frac{n-2}{n}\right)^k}{\left(\frac{n-1}{n}\right)^k} = 1 - \left(\frac{n-2}{n-1}\right)^k$

## 4. Communication network

In the communication network shown below, link failures are independent, and each link has a probability of failure of  $p$ . Consider the physical situation before you write anything.  $A$  can communicate with  $B$  as long as they are connected by at least one path which contains only in-service links.



1. Given that exactly five links have failed, determine the probability that  $A$  can still communicate with  $B$ .

**Solution:** There are only two paths of 3 links from  $A$  to  $B$ . And there are  $\binom{8}{5}$  ways of the links messing up.

So the probability is  $\frac{2}{56} = \frac{1}{28}$ .

This is because every single case of exactly 5 links being down have the same probability. So it's a uniform distribution over all possibilities.

2. Given that exactly five links have failed, determine the probability that either  $g$  or  $h$  (*but not both*) is still operating properly.

**Solution:** Fix  $g$  as down and  $h$  as working. There are  $\binom{6}{4}$  ways to have 4 out of the remaining go down. Symmetric argument for  $h$  down and  $g$  up.

So probability is  $\frac{30}{56} = \frac{15}{28}$ .

3. Given that  $a$ ,  $d$  and  $h$  have failed (but no information about the information of the other links), determine the probability that  $A$  can communicate with  $B$ .

**Solution:** We would just want the 4 on the only remaining path from  $A$  to  $B$  not to be down.

The probability of this happening is  $(1 - p)^4$ .