

This problem set covers material from Week 2, dates 2/17- 2/21. Textbook problems (if assigned) can be found at the end of the corresponding chapter.

Instructions: Write or type complete solutions to the following problems and submit answers to the corresponding Canvas assignment. Your solutions should be neatly-written, show all work and computations, include figures or graphs where appropriate, and include some written explanation of your method or process (enough that I can understand your reasoning without having to guess or make assumptions). A general rubric for homework problems appears on the final page of this assignment.

Monday 2/17

1. We are continuously flipping a fair coin. We stop when the absolute value of the difference between the number of Heads flips and the number of Tails flipped is 3 (e.g. TTT or THHTTT). Let's find the probability p that we stop in **at most 6 tosses**.

Define the event A_i as the event that we stop on the i -th toss, for $i \geq 1$.

- (a) For each i of interest, find $P(A_i)$ (provide some brief justification/reasoning for each).
 - (b) Using part (a), find p . Provide justification where necessary.
2. 1.49 (Hint: define some events whose unions or intersections probabilities will be easy to find!)
 3. 1.55 (No need to simplify)

Wednesday 2/19

Parts of these two problems will need to be done in the associated `.Rmd` file.

4. The classic birthday problem asks: in a room of k people, what is the probability that at least two people share the same birthday (assuming no leap year, no twins, and all days equally likely).
 - (a) What is the theoretical probability that in our classroom of 25 people (Prof. Tang included), at least one person has the same birthday *as you*? Obtain this in closed form (on paper); not need evaluate yet. Then evaluate your probability in R.
 - (b) Verify your answer in (a) using simulation in R.
 - (c) How does the probability you found in this problem compare to the probability of at least one match in the usual birthday problem (with $k = 25$ people)? Explain intuitively why this difference might be. *You can either hand-write your response here, or type your response in the corresponding space in the .Rmd.*

5. Suppose each of n balls is independently placed into one of n boxes at random, with all boxes equally likely for each ball.
- (a) What is the theoretical probability that *exactly one* box will be empty for general n ? Then evaluate this probability in **R** for $n = 9$.
 - (b) Write a function called `sim_one_empty` that estimates the probability of interest in (a) using simulation. Your function should take in as input the number of balls/boxes n and the number of simulations/iterations to run B . Your function should report back the probability.
Hint: it may be useful to use the `unique()` function, which returns the subset of unique entries of a vector, along with the `length()` function, which returns the length of a vector.
 - (c) Verify your theoretical probability from (a) by using your function `sim_one_empty` for $n = 9$ and some large number of iterations.

Friday 2/21

TBD

General rubric

Points	Criteria
5	The solution is correct <i>and</i> well-written. The author leaves no doubt as to why the solution is valid.
4.5	The solution is well-written, and is correct except for some minor arithmetic or calculation mistake.
4	The solution is technically correct, but author has omitted some key justification for why the solution is valid. Alternatively, the solution is well-written, but is missing a small, but essential component.
3	The solution is well-written, but either overlooks a significant component of the problem or makes a significant mistake. Alternatively, in a multi-part problem, a majority of the solutions are correct and well-written, but one part is missing or is significantly incorrect.
2	The solution is either correct but not adequately written, or it is adequately written but overlooks a significant component of the problem or makes a significant mistake.
1	The solution is rudimentary, but contains some relevant ideas. Alternatively, the solution briefly indicates the correct answer, but provides no further justification.
0	Either the solution is missing entirely, or the author makes no non-trivial progress toward a solution (i.e. just writes the statement of the problem and/or restates given information).
Notes:	For problems with multiple parts, the score represents a holistic review of the entire problem. Additionally, half-points may be used if the solution falls between two point values above.