

AI5090/EE5817: PROBABILITY AND STOCHASTIC PROCESSES

QUIZ 04

DATE: 29 OCTOBER 2025

Question	1	2	Total
Marks Scored			

1. (3 Marks)

Suppose $X, Y, Z \stackrel{\text{IID}}{\sim} \text{Poisson}(1)$. Determine the value of

$$\mathbb{P}(\{X = 1\} \mid \{X + Y + Z = 10\}).$$

Note: If $X \sim \text{Poisson}(\lambda)$ for some fixed $\lambda > 0$, then

$$p_X(k) = e^{-\lambda} \frac{\lambda^k}{k!}, \quad k \in \{0, 1, 2, \dots\}.$$

2. (2 Marks)

A total of n coins, each with probability of heads p , are tossed independently and simultaneously. If any one of them shows up heads, the tossing is stopped. Else, the coins are tossed again, independently of previous iterations. If N denotes the total number of rounds required until when the tossing is continued, determine $\mathbb{P}(\{N > k\})$ for some fixed $k \in \mathbb{N}$. Express your answer in terms of p, n, k .