

Assignment 1

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Download all python codes from

https://github.com/sachinkarumanchi/probability_and_random_variables/blob/assignment2/assignment2.py

and latex-tikz codes from

https://github.com/sachinkarumanchi/probability_and_random_variables/blob/assignment2/Assignment2.tex

Here it became the sum of infinite terms in Geometric Progression.

$$= \frac{\frac{1}{6}}{1 - \left(\frac{5}{6}\right)^2} \quad (2.0.7)$$

$$= \frac{6}{11} \quad (2.0.8)$$

Therefore, The probability that A wins the game $\Pr(A) = \frac{6}{11}$

1 PROBLEM

Two Players, A and B, alternately keep rolling a fair dice. The person gets a six first wins the game. Given the Player A starts the game, the probability that A wins the game.

2 SOLUTION

In order for a player to win eventually the player must get a six.

Therefore, Probability of getting a six on a fair dice $= \frac{1}{6}$

Probability of not getting a six on a fair dice $= \frac{5}{6}$

The probability of some one winning in their n^{th} trail is

$$\Pr(X_n = 6 | X_k \neq 6, k = 1, 2, 3, \dots, n-1) \quad (2.0.1)$$

$$= \frac{1}{6} \left(\frac{5}{6}\right)^{n-1} \quad (2.0.2)$$

$$(2.0.3)$$

Let the probability of a winning the game is $\Pr(A)$

If A starts the game and the probability that A wins is summing over the probabilities that A wins in odd number of trails

$$\Pr(A) = \left(\frac{1}{6}\right) + \left(\frac{1}{6} \left(\frac{5}{6}\right)^2\right) + \left(\frac{1}{6} \left(\frac{5}{6}\right)^4\right) \dots \quad (2.0.4)$$

$$= \frac{1}{6} \sum_{m=0}^{\infty} \left(\frac{5}{6}\right)^{2m} \quad (2.0.5)$$

$$(2.0.6)$$