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k	рk
2	1/36
3	2/36
4	3/36
5	4/36
6	5/36
7	6/36
8	5/36
9	4/36
10	3/36
11	2/36
12	1/36

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Outcome	6	2	11	4	2	2	8	3	12	6
Trial	1	2	3	4	5	6	7	8	9	10

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3	2/36
4	3/36
5	4/36
6	5/36
7	6/36
8	5/36
9	4/36
10	3/36
11	2/36
12	1/36

#### Trials 2 through 9: 10 - 2 = 8 trials yielding neither 6 nor 7

Outcome	6	2	11	4	2	2	8	3	12	6
Trial	1	2	3	4	5	6	7	8	9	10

W := you win at craps.

 $F_k$ := the sum of face values on the *first* throw is k.

 $W_n := \text{you win on the nth throw.}$ 

k	$p_k$
2	1/36
3	2/36
4	3/36
5	4/36
6	5/36
7	6/36
8	5/36
9	4/36
10	3/36
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12	1/36

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A winning sequence after obtaining 6 on the first throw:

- *Additivity*: the probability that a trial yields neither 6 nor 7 is  $1 p_6 p_7$ .
- *Independent trials*: the probability of obtaining the given sequence from trials 2 through 10 is independent of the outcome of the first trial and given by  $(1 p_6 p_7)^{10-2} p_6$ .

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$$\mathbf{P}(W_n \mid F_k) = (1 - p_k - p_7)^{n-2} p_k \qquad (k \in \{4, 5, 6, 8, 9, 10\}; \ n \ge 2)$$

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$$\mathbf{P}(W \mid F_k) = \sum_{n \ge 2} \mathbf{P}(W_n \mid F_k) = \sum_{n \ge 2} (1 - p_k - p_7)^{n-2} p_k$$

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$$= p_{k} [1 + (1 - p_{k} - p_{7}) + (1 - p_{k} - p_{7})^{2} + \cdots]$$

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A geometric series! If 
$$-1 < x < 1$$
, then  $1 + x + x^2 + \cdots = 1/(1 - x)$ .

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