

## MITx: 6.041x Introduction to Probability - The Science of Uncertainty

**■**Bookmarks

- Unit 0: Overview
- Entrance Survey
- Unit 1: Probability models and axioms
- Unit 2: Conditioning and independence
- Unit 3: Counting
- Unit 4: Discrete random variables
- ▼ Exam 1

## Exam 1

Exam 1 due Mar 09, 2016 at 23:59 UTC

Exam 1 > Exam 1 > Exam 1 vertical1

■ Bookmark

## Problem 2: A binary communication system - Part 1

(4/5 points)

A binary communication system is used to send one of two messages:

- (i) message A is sent with probability 2/3, and consists of an infinite sequence of zeroes,
- (ii) message B is sent with probability 1/3, and consists of an infinite sequence of ones.

The ith received bit is "correct" (i.e., the same as the transmitted bit) with probability 3/4, and is "incorrect" (i.e., a transmitted 0 is received as a 1, and vice versa), with probability 1/4. We assume that **conditioned on any specific message sent**, the received bits, denoted by  $Y_1, Y_2, \ldots$  are independent.

Note: Enter numerical answers; do not enter '!' or combinations.

1. Find  $\mathbf{P}(Y_1=0)$ , the probability that the first bit received is 0.

7/12 **Answer:** 0.58333

2.

- Unit 5: Continuous random variables
- Unit 6: Further topics on random variables
- Unit 7: Bayesian inference
- ▶ Exam 2
- Unit 8: Limit theorems and classical statistics
- Unit 9: Bernoulli and Poisson processes
- Unit 10: Markov chains
- Exit Survey
- Final Exam

Given that message A was transmitted, what is the probability that exactly 6 of the first 10 received bits are ones? (Answer with at least 3 decimal digits.)

3. Find the probability that the first and second received bits are the same.

5/8 **Answer**: 0.625

4. Given that  $Y_1,\ldots,Y_5$  were all equal to 0, what is the probability that  $Y_6$  is also zero?

0.7489733 **Answer:** 0.74897

5. Find the mean of K, where  $K=\min\{i:Y_i=1\}$  is the index of the first bit that is 1.

1 **X** Answer: 3.11111

## Answer:

1. Let event  $m{A}$  be the case where message A is transmitted. Let event  $m{B}$  be the case where message B is transmitted. Using the total probability theorem we find:

$$\mathbf{P}(Y_1 = 0) = \mathbf{P}(A)\mathbf{P}(Y_1 = 0 \mid A) + \mathbf{P}(B)\mathbf{P}(Y_1 = 0 \mid B)$$
  
=  $(2/3)(3/4) + (1/3)(1/4)$ 

$$= 7/12.$$

2. Given A, we can consider each bit sent as an independent Bernoulli trial with the probability of getting a 1 equal to 1/4.

$$\mathbf{P}(Y_1 + Y_2 + \ldots + Y_{10} = 6 \mid A) = \binom{10}{6} (1/4)^6 (3/4)^4 \approx 0.01622.$$

3. Let event C be the event that the first and second received bits are the same (i.e.,  $C=\{(Y_1,Y_2)=(0,0)\}\cup\{(Y_1,Y_2)=(1,1)\}$ ). Using the total probability theorem we find:

$$\mathbf{P}(C) = \mathbf{P}(A)\mathbf{P}(C \mid A) + \mathbf{P}(B)\mathbf{P}(C \mid B)$$
  
=  $(2/3)(9/16 + 1/16) + (1/3)(1/16 + 9/16)$   
=  $5/8$ .

4. Using the total probability theorem:

$$\mathbf{P}(Y_1 = 0, \dots, Y_6 = 0) = (2/3)(3/4)^6 + (1/3)(1/4)^6$$
 $\mathbf{P}(Y_1 = 0, \dots, Y_5 = 0) = (2/3)(3/4)^5 + (1/3)(1/4)^5$ 
 $\mathbf{P}(Y_6 = 0 \mid Y_1 = 0, \dots, Y_5 = 0) = \frac{\mathbf{P}(Y_1 = 0, \dots, Y_6 = 0)}{\mathbf{P}(Y_1 = 0, \dots, Y_5 = 0)} \approx 0.74897.$ 

5. If message A (respectively, B) is transmitted, then K is geometric with parameter 1/4 (respectively, 3/4). Therefore, using the total expectation theorem:

$$egin{aligned} \mathbf{E}[K] &= \mathbf{P}(A)\mathbf{E}[K \mid A] + \mathbf{P}(B)\mathbf{E}[K \mid B] \ &= rac{2}{3} \cdot rac{1}{1/4} + rac{1}{3} \cdot rac{1}{3/4} \end{aligned}$$

= 28/9

You have used 2 of 2 submissions

© All Rights Reserved



© edX Inc. All rights reserved except where noted. EdX, Open edX and the edX and Open EdX logos are registered trademarks or trademarks of edX Inc.



















