

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



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Exercise: Fresh start

(3/3 points)

Consider a Bernoulli process, with a "1" considered a success and a "0" considered a failure. Determine whether the process starts fresh right after each of the following random times:

1. The time of the kth failure



2. The first time that a failure follows a success



3. The first time at which we have a failure that will be followed by a success



- Unit 6: Further topics on random variables
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Unit overview

Lec. 21: The Bernoulli process

Exercises 21 due May 11, 2016 at 23:59 UTC

Lec. 22: The Poisson process

Exercises 22 due May 11, 2016 at 23:59 UTC

Lec. 23: More on the Poisson process

Answer:

In the first two cases, the time of interest is determined causally, by past events, and we have the fresh-start property. In the last case, the time of interest is determined by something that is to happen in the future. In particular, we know that right after the time of interest, the next trial will result in a success.

You have used 1 of 1 submissions

Exercises 23 due May 11, 2016 at 23:59 UTC

Solved problems

Additional theoretical material

Problem Set 9

Problem Set 9 due May 11, 2016 at 23:59 UTC

(A)

Unit summary

Unit 10: Markov chains

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