



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




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Unit overview

Lec. 5: Probability mass functions and expectations

Exercises 5 due Mar 02, 2016 at 23:59 UTC 

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Bookmark

Problem 1: Tosses of a biased coin

(9/9 points)

Consider 10 independent tosses of a biased coin with the probability of Heads at each toss equal to p , where $0 < p < 1$.

1. Let A be the event that there are 6 Heads in the first 8 tosses. Let B be the event that the 9th toss results in Heads.

Find $\mathbf{P}(B \mid A)$ and express it in terms of p using standard notation .



Answer: p

2. Find the probability that there are 3 Heads in the first 4 tosses and 2 Heads in the last 3 tosses. Express your answer in terms of p using standard notation . Remember not to use factorials or combinations in your answer.

Answer: $12 \cdot p^5 \cdot (1-p)^2$

3. Given that there were 4 Heads in the first 7 tosses, find the probability that the 2nd Heads occurred at the 4th toss. Give a numerical answer.

**Lec. 6: Variance;
Conditioning on an event;
Multiple r.v.'s**

Exercises 6 due Mar 02, 2016 at
23:59 UTC

**Lec. 7: Conditioning on a
random variable;
Independence of r.v.'s**

Exercises 7 due Mar 02, 2016 at
23:59 UTC

Solved problems

**Additional theoretical
material**

Problem Set 4

Problem Set 4 due Mar 02, 2016
at 23:59 UTC

Unit summary

- ▶ Exam 1
- ▶ Unit 5: Continuous random variables
- ▶ Unit 6: Further topics on random variables
- ▶ Unit 7: Bayesian inference

9/35

✓ Answer: 0.25714

4. We are interested in calculating the probability that there are 5 Heads in the first 8 tosses and 3 Heads in the last 5 tosses. Give the numerical values of a , b , c , d , e , and f that would match the answer $ap^7(1-p)^3 + bp^c(1-p)^d + ep^f(1-p)^f$.

$a =$

15

✓

Answer: 15

$b =$

60

✓

Answer: 60

$c =$

6

✓

Answer: 6

$d =$

4

✓

Answer: 4

$e =$

10

✓

Answer: 10

$f =$

5

✓

Answer: 5

Answer:

1. Event A refers to the first 8 tosses and event B refers to the 9th toss. Since tosses are independent, the 9th toss is independent of the first 8 tosses, and so events A and B are independent. Thus, $\mathbf{P}(B \mid A) = \mathbf{P}(B) = p$.
2. Let C be the event "3 Heads in the first 4 tosses" and let D be the event "2 Heads in the last 3 tosses". Since there is no overlap in the tosses involved in events C and D , these two events are independent. Therefore,

- ▶ Exam 2
- ▶ Unit 8: Limit theorems and classical statistics
- ▶ Unit 9: Bernoulli and Poisson processes
- ▶ Unit 10: Markov chains
- ▶ Exit Survey
- ▶ Final Exam

$$\begin{aligned}
 \mathbf{P}(C \cap D) &= \mathbf{P}(C)\mathbf{P}(D) \\
 &= \binom{4}{3}p^3(1-p) \cdot \binom{3}{2}p^2(1-p) \\
 &= 12p^5(1-p)^2.
 \end{aligned}$$

3. Let \mathbf{E} be the event "4 Heads in the first 7 tosses" and let \mathbf{F} be the event "2nd Heads occurred on the 4th toss". We are asked to find $\mathbf{P}(\mathbf{F} \mid \mathbf{E}) = \mathbf{P}(\mathbf{F} \cap \mathbf{E})/\mathbf{P}(\mathbf{E})$.

The event $\mathbf{F} \cap \mathbf{E}$ occurs if there is 1 Heads in the first 3 tosses, Heads on the 4th toss, and 2 Heads in the next 3 tosses. Thus, we have

$$\begin{aligned}
 \mathbf{P}(\mathbf{F} \mid \mathbf{E}) &= \frac{\mathbf{P}(\mathbf{F} \cap \mathbf{E})}{\mathbf{P}(\mathbf{E})} \\
 &= \frac{\binom{3}{1}p(1-p)^2 \cdot p \cdot \binom{3}{2}p^2(1-p)}{\binom{7}{4}p^4(1-p)^3} \\
 &= \frac{\binom{3}{1} \cdot 1 \cdot \binom{3}{2}}{\binom{7}{4}} \\
 &= \frac{9}{35}.
 \end{aligned}$$

Alternatively, we can solve this problem by counting. We are given that 4 Heads occurred in the first 7 tosses. Each sequence of 7 tosses with 4 Heads is equally probable, and so the discrete uniform probability law can be used here. There are $\binom{7}{4}$ elements in \mathbf{E} . For

the event $E \cap F$, there are $\binom{3}{1}$ ways to arrange 1 Heads in the first 3 tosses, 1 way to arrange the 2nd Heads in the 4th toss, and $\binom{3}{2}$ ways to arrange 2 Heads in the next 3 tosses. Therefore,

$$\mathbf{P}(F \mid E) = \frac{\binom{3}{1} \cdot 1 \cdot \binom{3}{2}}{\binom{7}{4}} = \frac{9}{35}.$$

4. Let G be the event "5 Heads in the first 8 tosses" and let H be the event "3 Heads in the last 5 tosses". These two events are not independent as there is some overlap in the tosses (the 6th, 7th, and 8th tosses). To compute the probability of interest, we partition the set $G \cap H$ into three (disjoint) subsets by considering separately the possible numbers of Heads in tosses 6 through 8:

$$\begin{aligned} G \cap H = & \{2 \text{ Heads in tosses 1-5, 3 Heads in tosses 6-8, 0 Heads in tosses 9-10}\} \\ & \cup \{3 \text{ Heads in tosses 1-5, 2 Heads in tosses 6-8, 1 Heads in tosses 9-10}\} \\ & \cup \{4 \text{ Heads in tosses 1-5, 1 Heads in tosses 6-8, 2 Heads in tosses 9-10}\}. \end{aligned}$$

Therefore,

$$\begin{aligned} \mathbf{P}(G \cap H) = & \binom{5}{2} p^2 (1-p)^3 \cdot \binom{3}{3} p^3 \cdot \binom{2}{0} (1-p)^2 \\ & + \binom{5}{3} p^3 (1-p)^2 \cdot \binom{3}{2} p^2 (1-p) \cdot \binom{2}{1} p (1-p) \end{aligned}$$

$$\begin{aligned} &+ \binom{5}{4} p^4 (1-p) \cdot \binom{3}{1} p (1-p)^2 \cdot \binom{2}{2} p^2 \\ &= 15p^7 (1-p)^3 + 60p^6 (1-p)^4 + 10p^5 (1-p)^5. \end{aligned}$$

You have used 2 of 3 submissions

Printable problem set available here .

DISCUSSION

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