

5. Solution: Let X_1, \dots, X_5 be i.i.d. $\exp(\lambda_X = \frac{1}{100})$
 Let Y_1, \dots, Y_5 be i.i.d. $\exp(\lambda_Y = \frac{1}{200})$

We want to compute $\mathbb{E}[\min(X_1, \dots, X_5, Y_1, \dots, Y_5)]$

First we evaluate $P(\min(X_1, \dots, X_5, Y_1, \dots, Y_5) > x)$

$$\begin{aligned} P(\min(X_1, \dots, X_5, Y_1, \dots, Y_5) > x) &= \prod_{i=1}^5 P(X_i > x) \cdot P(Y_i > x) \\ &= \left(\int_x^\infty \frac{1}{100} e^{-\frac{t}{100}} dt \right)^5 \cdot \left(\int_x^\infty \frac{1}{200} e^{-\frac{t}{200}} dt \right)^5 \\ &= e^{-\frac{3}{40}x} \end{aligned}$$

$$\begin{aligned} \text{Hence } \mathbb{E}[\min(X_1, \dots, X_5, Y_1, \dots, Y_5)] &= \int_0^\infty P(\min(X_1, \dots, X_5, Y_1, \dots, Y_5) > x) dx \\ &= \int_0^\infty e^{-\frac{3}{40}x} dx = \boxed{\frac{40}{3}} \end{aligned}$$

6. Solution: The coin is tossed $n = 60 \times 60 \times 24 \times 365 \times 100$ times

Let $P(n)$ be the probability of tossing 100 consecutive heads

We have $P(1) = P(2) = \dots = P(99) = 0$ $P(100) = \frac{1}{2^{100}}$

In general if there exists 100 consecutive heads, then

• Either they appear at the end, i.e.

100 consecutive heads !!! T HH...H ^{100 heads}

This is with probability $2^{-101} \cdot [1 - P(n-101)]$

• Or they appear somewhere before the end, i.e.

Appears here ~~last~~ ^{last toss}

This is with probability $P(n-1)$

$$\text{So } P(n) = P(n-1) + 2^{-101} \cdot [1 - P(n-101)] \quad n > 100.$$

Now our question is $P(n) < 0.01\% \quad ???$