

SCIENCE-II

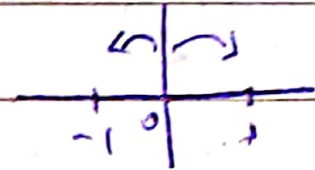
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CLASS-I

2019101003

Q.1. Probability of 2 drunks meeting after 'N' steps.

$x_i = \{-1, 1\}$  ( $i^{\text{th}}$  step left or right)



$$P(x_i = -1) = \frac{1}{2} = P(x_i = 1)$$

$$\text{Let } X = \sum_{i=1}^N x_i$$

For  $X = k$ , after  $N$  steps:

$a = \text{no. of right steps}$ ,  $b = \text{no. of left steps}$

$$a + b = N$$

$$a - b = k$$

$$2a = N + k \Rightarrow a = \frac{N+k}{2}$$

$$b = \frac{N-k}{2}$$

$$P(X = k) = {}^N C_{\frac{N+k}{2}} \left(\frac{1}{2}\right)^{\frac{N+k}{2}} \left(\frac{1}{2}\right)^{\frac{N-k}{2}}$$

$$P(X = k) = {}^N C_{\frac{N+k}{2}} \left(\frac{1}{2}\right)^N$$

Both drunks will have same PDF(x) =  $\begin{cases} \frac{1}{2}, & \text{same direction} \\ \frac{1}{2}, & \text{opp direction} \\ 0, & \text{otherwise} \end{cases}$

$$P(E) = \sum_{j=-N}^N P(X=j)^2$$

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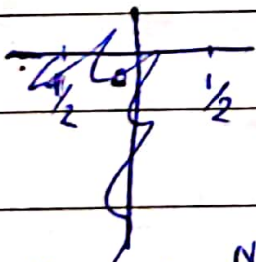
$$= \left(\frac{1}{2}\right)^{2N} \left[ \binom{N}{0}^2 + \dots + \binom{N}{N}^2 \right]$$

$$= \left(\frac{1}{2}\right)^{2N} \binom{2N}{N}$$

$$\underline{\underline{P(E) = \binom{2N}{N} \left(\frac{1}{2^{2N}}\right)}}$$

Q.2. Probability of drunk returning to origin:

Here  $K=0$  after  $N$  steps.

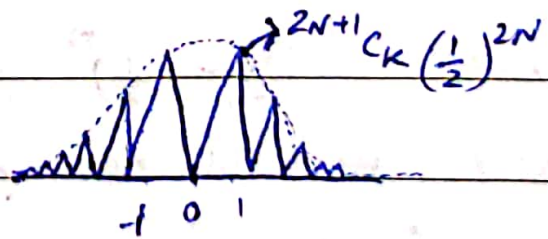
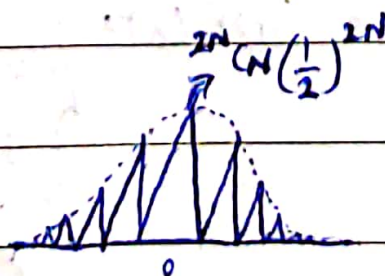


$$P(X=0) = \binom{N}{N/2} \left(\frac{1}{2}\right)^N$$

$n=1$	$\frac{1}{2}$	$0$	$\frac{1}{2}$	
$n=2$	$\frac{1}{4}$	$\frac{1}{2}$	$\frac{1}{4}$	
$n=3$	$\frac{1}{8}$	$\frac{3}{8}$	$\frac{3}{8}$	$\frac{1}{8}$
$\vdots$				$\vdots$

if  $N$  is odd  $\Rightarrow P(X=0) = 0$ .

$N$  even  $\Rightarrow$



(Bell shaped distribution)

$$\text{Probability} = P(x) = \begin{cases} 2^n C_n \left(\frac{1}{2}\right)^{2n}, & x \text{ is even} \\ 0, & x \text{ is odd} \end{cases}$$

Mean Displacement:

$$E[x] = E[\sum x_i] = \sum E[x_i]$$

$$x_i \in [-1, 1]$$

$$x_i = \{-1, 1\}$$

$$E[x] = 0\left(\frac{1}{2}\right) + (1)\frac{1}{2} = \underline{\underline{0}}$$

Mean Squared Displacement:

$$E[x^2] = E[(\sum x_i)^2] = E[\sum x_i^2] + 2 \sum_{i \neq j} E[x_i x_j]$$

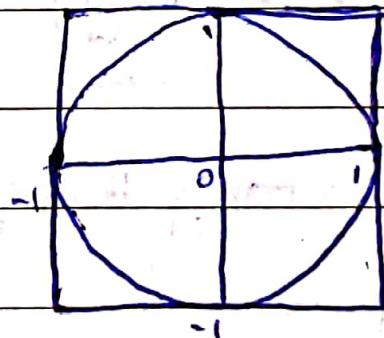
$$E[x^2] = \frac{1}{2} + (-1)^2 \left(\frac{1}{2}\right) = \frac{n \times 1}{1} = \underline{\underline{n}}$$

Q.3 Find value of  $\pi$

$$\text{Favourable area} = \pi r^2$$

$$r=1, \Rightarrow \pi r^2 = \pi$$

$$\begin{aligned} \text{Total area} &= s \times s, (s=2) \\ &= 4 \end{aligned}$$



$$\text{Probability of pebble in circle} = \frac{\pi}{4}$$

Let  $x$  be number of pebbles in circle out of  $n$  pebbles.

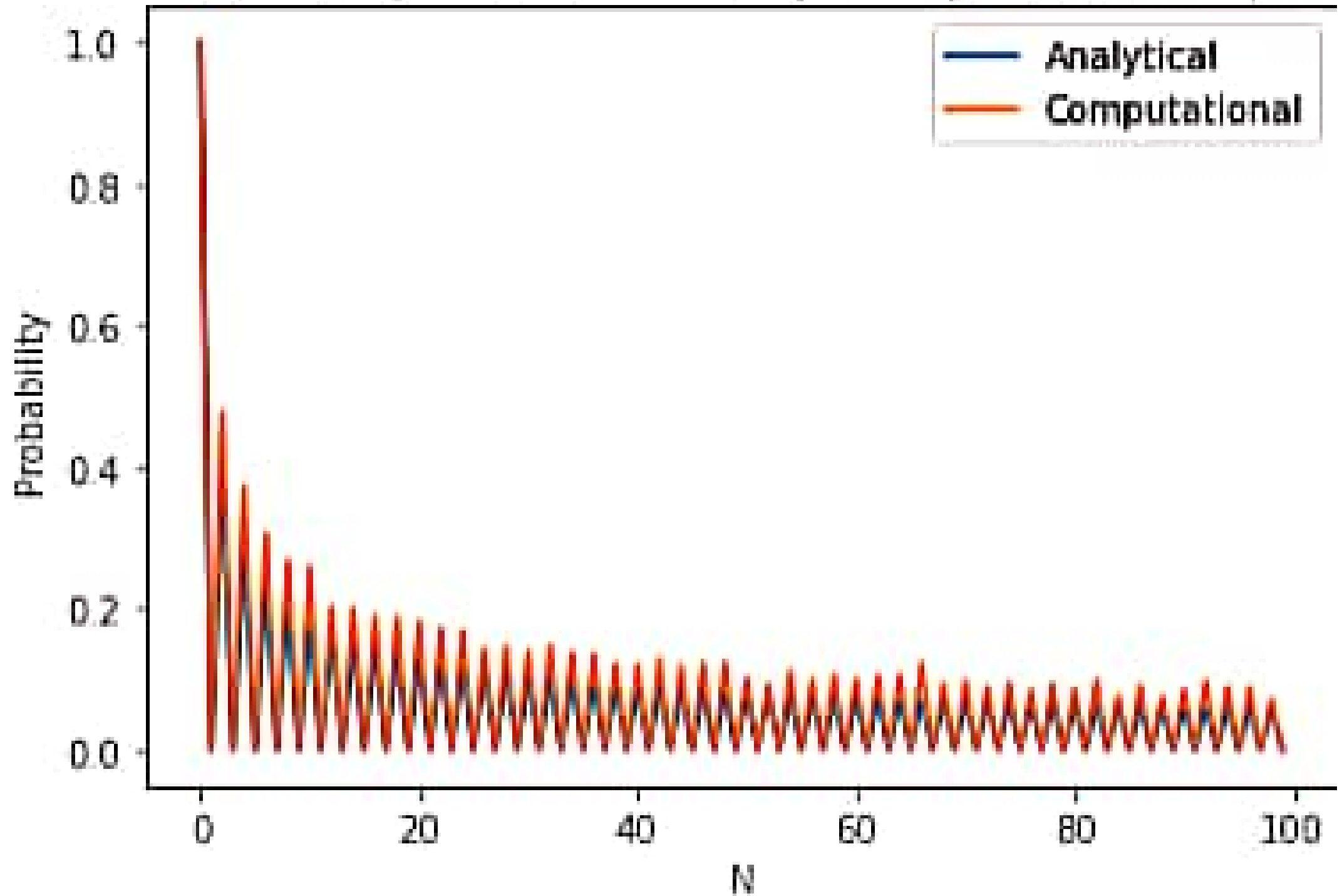
$$\frac{x}{n} = \frac{\pi}{4}$$

$$\pi = 4 \times \left(\frac{x}{n}\right)$$

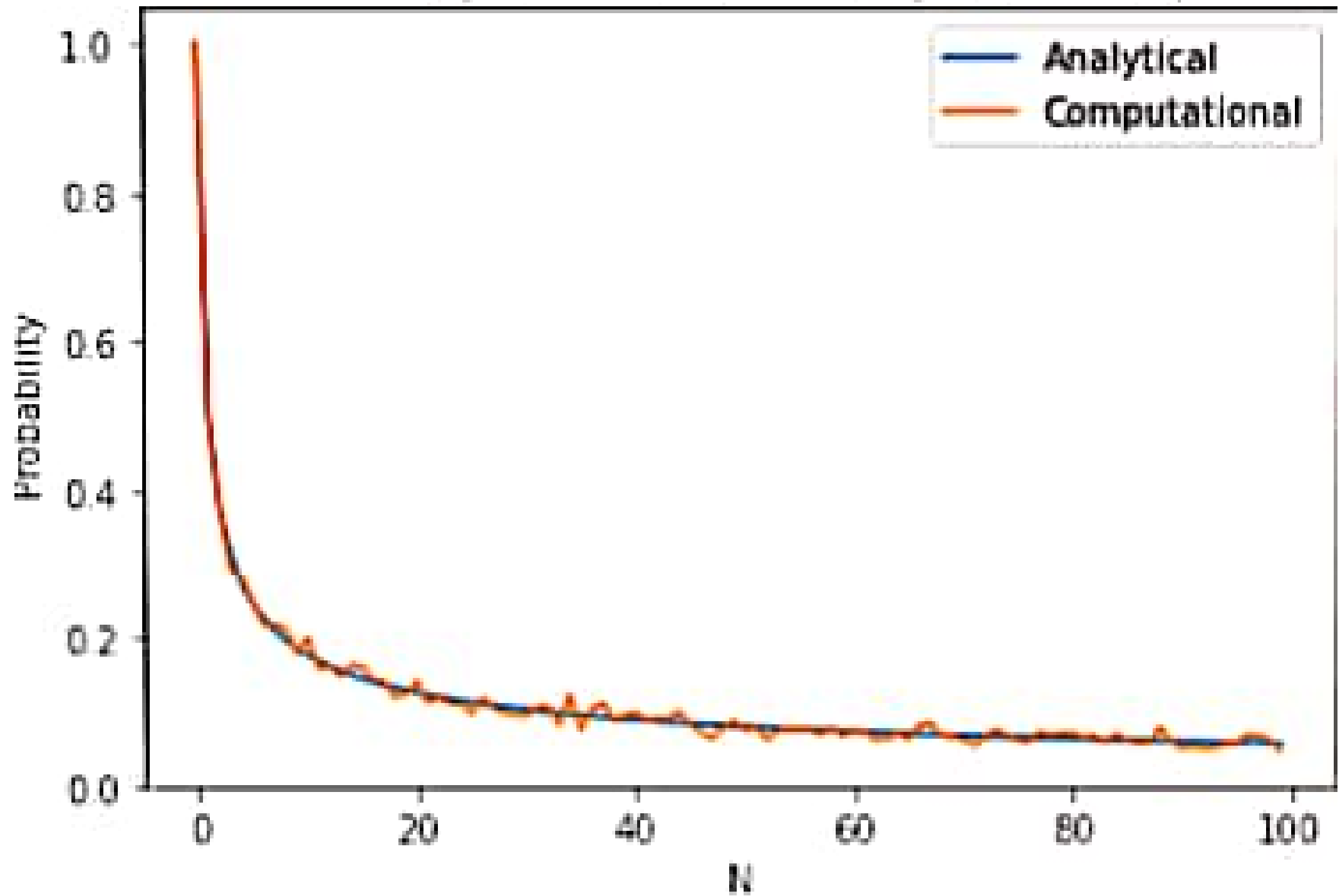
can be simulated for large  $n$   
for accurate result.



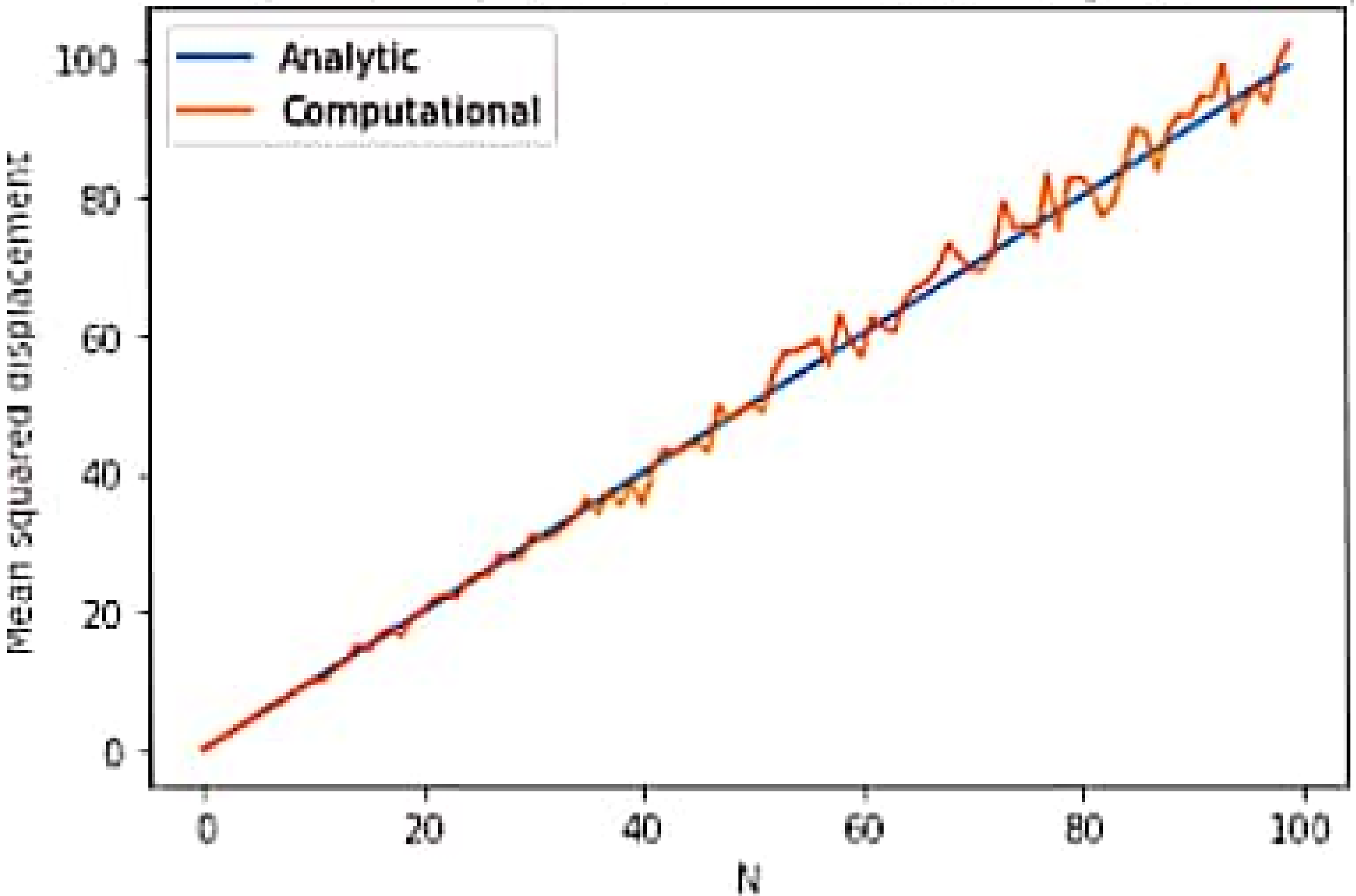
Probability of drunk returning to origin after n steps



Probability of 2 drunks meeting after n steps



Mean squared displacement of drunk returning after n steps



Mean displacement of drunk returning after n steps

