

Question An urn contains 25 balls of which 10 balls bear a mark X and the remaining 15 bear a mark Y . A ball is drawn at random from the urn, its mark is noted down and it is replaced. If 6 balls are drawn in this way, find the probability that

- 1) all will bear X mark.
- 2) not more than 2 will bear Y mark.
- 3) at least one ball will bear Y mark.
- 4) the number of balls with X mark and Y mark will be equal.

Solution:

Parameter	Values	Description
n	6	Number of draws
p	0.4	Probability that ball bears X mark
q	0.6	Probability that ball bears Y mark

TABLE 0

DEFINITION OF PARAMETERS

- 1) all will bear ' X mark Mean is given by

$$\mu = np \quad (1)$$

$$= 2.4 \quad (2)$$

Standard Deviation is given by

$$\sigma = \sqrt{np(1-p)} \quad (3)$$

$$= \sqrt{6 \times 0.4 \times (1-0.4)} \quad (4)$$

$$= \sqrt{6 \times 0.4 \times 0.6} \quad (5)$$

$$= 1.2 \quad (6)$$

We know that Q-function is given as

$$Q(x) = \Pr(X > x) \quad (7)$$

$$= \int_x^\infty \frac{1}{\sqrt{2\pi}} \times e^{-\frac{x^2}{2}} dx \quad (8)$$

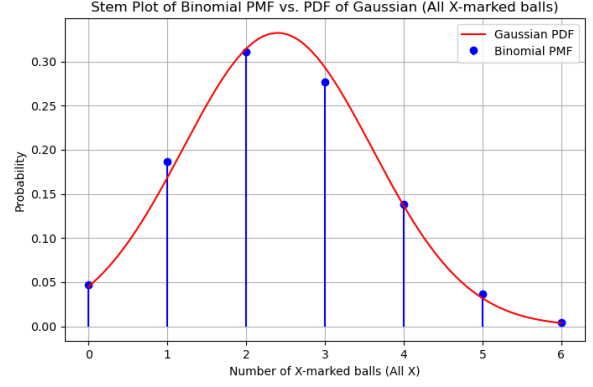


Fig. 1. pmf of binomial and pdf of Gaussian

Now, we want to find probability that all will bear X mark.

$$\Pr(X = 0) = 1 - \Pr(X > 0) \quad (9)$$

$$= 1 - \Pr\left(\frac{X - \mu}{\sigma} > \frac{0 - 2.4}{1.2}\right) \quad (10)$$

$$= 1 - \Pr(Z > -2) \quad (11)$$

$$= 1 - Q(-2) \quad (12)$$

$$= 1 - \int_{-2}^{\infty} \frac{1}{\sqrt{2\pi}} \times e^{-\frac{x^2}{2}} dx \quad (13)$$

$$= 1 - 0.9958 \quad (14)$$

$$= 0.004082 \quad (15)$$

Binomial

$$\Pr(X = 0) = 1 - \Pr(X > 0) \quad (16)$$

$$= \binom{n}{k} p^k (1-p)^{n-k} \quad (17)$$

$$= 0.004096 \quad (18)$$

- 2) not more than 2 will bear Y mark.

Mean is given by

$$\mu = nq \quad (19)$$

$$= 3.6 \quad (20)$$

Standard Deviation is given by

$$\sigma = \sqrt{nq(1-q)} \quad (21)$$

$$= \sqrt{6 \times 0.6 \times 0.4} \quad (22)$$

$$= 1.2 \quad (23)$$

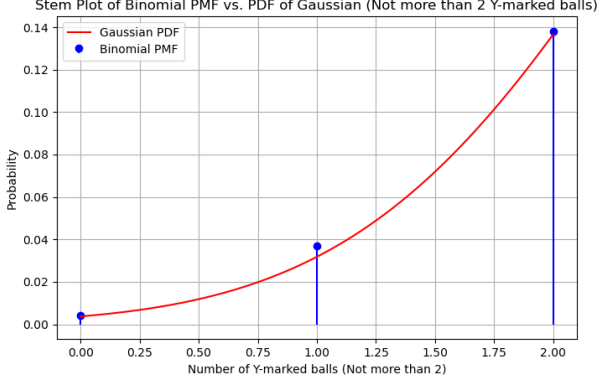


Fig. 2. pmf of binomial and pdf of Gaussian

We know that Q-function is given as

$$Q(x) = \Pr(X > x) \quad (24)$$

$$= \int_x^{\infty} \frac{1}{\sqrt{2\pi}} \times e^{-\frac{x^2}{2}} dx \quad (25)$$

We need to find probability that not more than 2 will bear Y mark

$$\Pr(X \leq 2) = 1 - \Pr(X > 2) \quad (26)$$

$$= 1 - \Pr\left(\frac{X - \mu}{\sigma} > \frac{2 - 3.6}{1.2}\right) \quad (27)$$

$$= 1 - \Pr(Z > -1.33) \quad (28)$$

$$= 1 - Q(-1.33) \quad (29)$$

$$= 1 - \int_{-1.33}^{\infty} \frac{1}{\sqrt{2\pi}} \times e^{-\frac{x^2}{2}} dx \quad (30)$$

$$= 1 - 0.921 \quad (31)$$

$$= 0.179 \quad (32)$$

Binomial

$$\Pr(X \leq 2) = 1 - \Pr(X > 2) \quad (33)$$

$$= 1 - \sum_{k=3}^6 \binom{n}{k} p^k (1-p)^{n-k} \quad (34)$$

$$= 0.1792 \quad (35)$$

3) at least one ball will bear Y mark.

Mean is given by

$$\mu = nq \quad (36)$$

$$= 3.6 \quad (37)$$

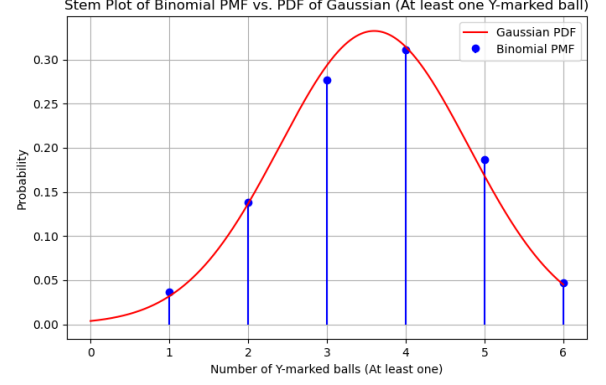


Fig. 3. pmf of binomial and pdf of Gaussian

Standard Deviation is given by

$$\sigma = \sqrt{nq(1-q)} \quad (38)$$

$$= \sqrt{6 \times 0.6 \times 0.4} \quad (39)$$

$$= 1.2 \quad (40)$$

We know that Q-function is given as

$$Q(x) = \Pr(X > x) \quad (41)$$

We need to find the probability that at least one ball will bear Y mark.

$$\Pr(X \geq 1) = \Pr(X > 0) \quad (42)$$

$$= \Pr\left(\frac{X - \mu}{\sigma} > \frac{0 - 3.6}{\sqrt{1.2}}\right) \quad (43)$$

$$= \Pr(Z > -3) \quad (44)$$

$$= 0.99586 \quad (45)$$

$$= 0.99586 \quad (46)$$

Binomial

$$\Pr(X \geq 1) = 1 - \Pr(X = 0) \quad (47)$$

$$= 1 - \binom{n}{k} p^k (1-p)^{n-k} \quad (48)$$

$$= 0.995904 \quad (49)$$

4) the number of balls with X mark and Y mark will be equal.

Mean is given by

$$\mu = np \quad (50)$$

$$= 2.4 \quad (51)$$

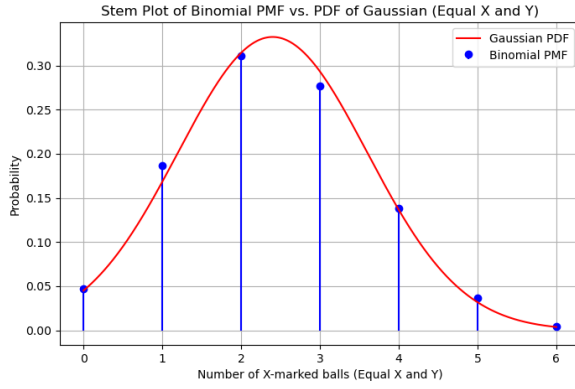


Fig. 4. pmf of binomial and pdf of Gaussian

Standard Deviation is given by

$$\sigma = \sqrt{npq} \quad (52)$$

$$= \sqrt{6 \times 0.4 \times 0.6} \quad (53)$$

$$= 1.2 \quad (54)$$

Here, Probability that the number of balls with X mark and Y mark will be equal.

$$\Pr(X = 3) = 1 - Q(x) \quad (55)$$

$$= 1 - \frac{X - \mu}{\sigma} \quad (56)$$

$$= 2763 \quad (57)$$

$$(58)$$

Binomial

$$\Pr(X = 3) = \binom{n}{k} p^k (1 - p)^{n-k} \quad (59)$$

$$= 0.2764 \quad (60)$$