Stat 134: Section 10

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Conceptual Review

Please discuss these short questions with those around you in section. These problems are intended to highlight concepts from lecture that will be relevant for today's problems.

- a. If $X \sim Geom(p)$ on $\{1, 2, \dots\}$, what is P(X = x)?
- b. What is the way to specify a distribution?

Problem 1

Bill, Mary, and Tom have coins with respective probabilities p_1 , p_2 , p_3 of turning up heads. They toss their coins independently at the same times.

- a What is the probability that the first person to get a head has to toss more than *n* times? (What distribution does this follows?)
- a What is the probability that neither Bill nor Tom gets a head before Mary?

Ex 3.4.5 in Pitman's Probability

Problem 2

In Bernoulli (p) trials, let V_n be the number of trials required to produce either n successes or n failures, whichever comes first.

- a Write down the range of possible values of V_n .
- a Find the distribution of V_n .

Ex 3.4.14 in Pitman's Probability