

1. Repeated Independent Variables

Again Repeated Independent Variables

E : Heads on 2nd toss

$T_1 =$ Tail on first toss

$$P(E) = P(E \cap T_1) + P(E \cap T_1')$$

$$P(E | T_1) = P(E') = 1 - P(E)$$

$$P(E) = P(E \cap T_1) + P(E \cap T_1')$$

$$P(E) = P(E | T_1) P(T_1) + P(E | T_1') P(T_1')$$

$$P(E) = P(G | T_1) q + P(G' | T_1')$$

$$P(E) = (1 - P(E)) q + P(E)$$

$$P(E) = q - q P(E) + P(E)$$

$$P(E) + q P(E) = q + P(E)$$

$$P(E)(1+q) = q + P(E)$$

$$P(E) = \frac{q + P(E)}{1 + q} \quad \boxed{= \frac{1}{1+q}}$$

2. Total Probability

Total Probability

$$P(E) = P(E \cap A) + P(E \cap A^c)$$

$E = \text{Head on } 2^{\text{nd}} \text{ toss}$ $A_i = \text{Head on } i^{\text{th}} \text{ toss}$

$$P(E) = P(E \cap A_i) + P(E \cap A_i^c)$$

$$P(E) = p + q P(E \cap A_i^c)$$

$$P(E \cap A_i^c) = P(E | A_i^c) P(A_i^c)$$

$$P(E | A_i^c) = P(E) / P(A_i^c) = P(E) / (1 - P(E))$$

$$P(E) = p + p P(E) / (1 - P(E))$$

$$P(E) = p + q (1 - P(E))$$

$$= p + q - q P(E)$$

$$P(E) + q P(E) = p + q$$

$$P(E) (1 + q) = p + q$$

$$P(E) = \frac{p + q}{1 + q} = \boxed{\frac{1}{1 + q}}$$

3. Simulation

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# -*- coding: utf-8 -*-
```

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Project 2

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```
import math
```

```
Coin = [] # List of coin flips
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N = 10000 # The norm.

A = 4987 # The adder.

M = 122021 # The multiplier.

# -----
# -----

S = float(input("Enter a seed value. "))

for i in range(100000):
    S = (M*S + A) % N
    v = S/N # Random numbers onthe interval [0, 1)
    coin = math.floor(2*v)
    Coin.append(coin)

# Above generate list of coin flips

#-----


game = [] # One trial of game
count = 0 # Accumulator for number of flips
win = 0 # Accumulator for number of wins

for i in Coin:
    game.append(i)
    if i == 1: #We have flipped a head
        count = count + 1
        L = len(game) # How many flips before head
        if L % 2 == 1: # We have a head on an odd flip
            win = win + 1 # Increment the 'win' record
    game = [] # Refresh for a new game
p = win / count

```

```
print(p)
```

```
Enter a seed value. 13417  
0.6672
```

```
In [14]: |
```