550.420 Intro to Probability - Spring 2017 Will not be collected.

- **A.5.1.** (a) Roll a balanced 6-sided die 3 times. Compute the probability that outcomes are in increasing order; i.e., (x, y, z) where x < y < z.
- (b) n > 3 chips labeled 1 through n are in a box. Three (3) chips are drawn without replacement. Compute the probability that the chips you draw are in increasing order.
- (c) n > k chips labeled 1 through n are in a box. In experiment 1, k chips are drawn without replacement. Compute the probability that the chips are in increasing order. In experiment 2 the k chips are drawn with replacement. Compute the probability the chips are in increasing order. Under which experiment is it more likely to observe the chips drawn in increasing order?
- **A.5.2.** Suppose we have 4 people from each of 4 different groups. Call them

$$\{a_1, a_2, a_3, a_4, b_1, b_2, b_3, b_4, c_1, c_2, c_3, c_4, d_1, d_2, d_3, d_4\},\$$

where the letters a, b, c, d designate the group and the number 1,2,3,4 designates the person within the group. These 16 people are to be randomly divided into 4 groups of 4 each for the purpose of solving a problem. Let's agree to call a subset of 4 people a team so that the experiment is to divide the 16 people randomly into 4 teams.

- (a) In how many ways can these 16 people be divided into 4 teams?
- (b) What is the probability that all the people from group a form a team?
- (c) What is the probability that at least one team is comprised of all members from the same group? Intuitively, should this probability be greater than the answer to part (b)?
- (d) What is the probability that all the teams are comprised of exactly one member from each group?
- **A.5.3.** Consider n distinct objects comprised of r groups, say, n_i are from group i (i = 1, 2, ..., r) and $n_1 + n_2 + \cdots + n_r = n$.
- (a) If we draw k of these without replacement after each draw, what is the probability that we observe k_i from group i (i = 1, 2, ..., r) where $k_1 + k_2 + \cdots + k_r = k$?
- (b) We deal a person 10 cards from a standard deck of 52 cards. What is the probability we observe one club, two diamonds, three hearts, and four spades?
- **A.5.4.** We play the following game: We have 10 one dollar bills. There are 4 slots marked 1, 2, 3, and 4. We are to divvy up all 10 dollars amongst the 4 slots in *any* manner. (No ripping of the bills are allowed!).
- (a) In how many ways can the 10 one dollars bills be divvied up amongst the 4 slots?
- (b) In how many ways can the 10 one dollars bills be divvied up amongst the 4 slots if we are required to put at least one dollar in each slot?
- (c) In how many ways can the 10 one dollars bills be divvied up amongst the 4 slots if we are required to put at least two dollars in each slot?
- (d) (continued from part (a)) Suppose that someone has divvied up their 10 dollars randomly amongst the 4 slots in such a way that all possibilities from part (a) are equally likely. What is the probability that some slot(s) receives no dollars?
- (e) (continued from part (d)) Given that each slot has at least one dollar, compute the probability that slot 1 has exactly one dollar?

A.5.5. Let n > 1 be an integer and consider the disc $D = \{(x, y) : x^2 + y^2 \le n^2\}$ of radius n centered at the origin. We define the events $R_1 = \{(x, y) : x^2 + y^2 \le 1\}$, $R_2 = \{(x, y) : 1 < x^2 + y^2 \le 2^2\}$, $R_3 = \{(x, y) : 2^2 < x^2 + y^2 \le 3^2\}$, and so forth, up to $R_n = \{(x, y) : (n - 1)^2 < x^2 + y^2 \le n\}$.

The area of the disc D is πn^2 . So, if we toss a dart at random to the disc in such a way that every point in D has the same chance as any other to be hit, then it seems natural that the probability that the dart lands in region R_1 should be $\frac{\pi 1^2}{\pi n^2} = \frac{1}{n^2}$, and in region R_2 should be $\frac{\pi 2^2 - \pi 1^2}{\pi n^2} = \frac{3}{n^2}$, and generally the probability that the dart lands in region R_i should be $\frac{\pi i^2 - \pi (i-1)^2}{\pi n^2} = \frac{2i-1}{n^2}$ for i = 1, 2, ..., n.

Let's now define a random variable X to be the region the dart lands, that is, if for some $i = 1, 2, 3, \ldots, n$ the dart lands in region R_i , then X = i. The above shows the pmf of X is

$$P(X = i) = \frac{2i - 1}{n^2}$$
 for $i = 1, 2, \dots, n$.

- (a) Show that the pmf described above is indeed a pmf; i.e. show $P(X=i) \ge 0$ for each $i=1,2,\ldots n$ and $\sum_{x} P(X=x) = 1$.
- (b) If n = 10, compute $P(X \le 5)$, $P(X \ge 5)$, P(X = 5).
- (c) In general show that $P(X \le i) = \frac{i^2}{n^2}$ for i = 1, 2, ..., n.
- (d)* Suppose n > 1 is even. Compute P(X is odd). *a little challenging...may require induction.

A.5.6. Suppose an experiment is to toss a balanced 6-sided die twice. We define the random variable Y to be the maximum up-face value.

- (a) Find the pmf of Y.
- (b) Compute $P(Y \le y)$ for y = 1, 2, 3, 4, 5, 6.
- (c) Compute $P((Y-3)^2 Y \ge 1)$.