Question 1

Suppose that a biased coin that lands on heads with probability p is flipped 10 times. Given that a total of 6 heads results, find the conditional probability that the first 3 outcomes are

- (a) h, t, t (meaning that the first flip results in heads, the second in tails, and the third in tails);
- (b) t, h, t.

You may leave your answer uncomputed.

Solution 1

Given that a total of 6 heads out of 10 throws, this will occur with a probability

$$\binom{10}{6}p^6(1-p)^4.$$

$$\begin{split} P(\text{h,t,t}|\text{total 6 heads}) &= \frac{P(\text{h,t,t} \cap \text{total 6 heads})}{\binom{10}{6}p^6(1-p)^4} \\ &= \frac{P(\text{h,t,t} \cap 5 \text{ heads in the remaining 7 throws})}{\binom{10}{6}p^6(1-p)^4} \\ &= \frac{p(1-p)^2 \cdot \binom{7}{5}p^5(1-p)^2}{\binom{10}{6}p^6(1-p)^4} = \frac{\binom{7}{5}}{\binom{10}{6}} = \frac{1}{10}. \end{split}$$

In fact,

$$P(\mathsf{t,h,t}|\mathsf{total}\ \mathsf{6}\ \mathsf{heads}) = P(\mathsf{h,t,t}|\mathsf{total}\ \mathsf{6}\ \mathsf{heads}) = \frac{1}{10}.$$

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Question 2

A fair coin is flipped until either heads or tails has occurred twice. Find the expected number of flips.

Solution 2

It could be HH,TT,HTH,THT,THH,HTT. Let X denote the number of flips. We have

$$P(X = 2) = P(HH) + P(TT) = \frac{1}{4} + \frac{1}{4} = \frac{1}{2}.$$

$$P(X = 3) = 1 - P(X = 2) = \frac{1}{2}.$$

Then,

$$\mathbb{E}(X) = 2 \cdot P(X = 2) + 3 \cdot P(X = 3) = \frac{5}{2}.$$

Question 3

A sample of 3 items is selected at random from a box containing 20 items of which 4 are defective. Find the expected number of defective items in the sample. What is the minimum number of items you should select, to ensure you will get a defective item?

Hint: If $X \sim \mathsf{Binomial}(n,p)$, then $\mathbb{E}(X) = np$.

Solution 3

Let X be the number of defective items in the sample of 3 items. X is a binomial random variable, because it consists of n=3 independent trials each with a constant probability of $p=\frac{4}{20}$. Hence,

$$\mathbb{E}(X) = np = \frac{3}{5}.$$

We have 4 defective items out of 20 items, by pigeonhole principle, the answer is 17, to ensure you get a defective item.