

Homework #5

[Each problem is worth 20 points. This set is challenging!]

5.1 A hand H of 3 random cards are dealt from an ordinary deck of 52. Let E_1 denote the event that H has at least 1 Ace, E_2 denote the event that H has at least 2 Aces, and let E_{AS} denote the event that H includes the Ace of Spades.

- (i) What are $Pr(E_1)$, $Pr(E_2)$ and $Pr(E_{AS})$?
 - (ii) What is the conditional probability $Pr(E_2 | E_1)$?
 - (iii) What is the conditional probability $Pr(E_2 | E_{AS})$?
- (Are you surprised that the answers to (ii) and (iii) are different?)

Solution

- (i) $Pr(E_1) = 1 - \frac{\binom{48}{3}}{\binom{52}{3}}$, $Pr(E_2) = \frac{\binom{4}{3} + \binom{4}{2}\binom{48}{1}}{\binom{52}{3}}$, $Pr(E_{AS}) = \frac{\binom{51}{2}}{\binom{52}{3}}$;
- (ii) $Pr(E_2 | E_1) = \frac{Pr(E_2 \cap E_1)}{Pr(E_1)} = \frac{Pr(E_2)}{Pr(E_1)} = \frac{\binom{4}{3} + \binom{4}{2}\binom{48}{1}}{\binom{52}{3} - \binom{48}{3}}$;
- (iii) $Pr(E_2 | E_{AS}) = 1 - \frac{\binom{48}{2}}{\binom{51}{2}}$.

5.2 An urn contains 3 Red and 4 White marbles. A fair coin is flipped. If the flip is Heads then 1 Red and 2 White marbles are added to the urn. On the other hand, if the flip is Tails, then 1 Red and 2 White marbles are *removed* from the urn. Two random marbles are now drawn from the urn without replacement.

- (i) What is the probability that both of the drawn marbles are White?
- (ii) What is the probability that the flip was Heads, given that the two drawn marbles have different colors?

Solution

- (i) $Pr(2W) = Pr(2W | H)P(H) + Pr(2W | T)P(T) = \frac{1}{2} \left(\frac{\binom{6}{2}}{\binom{10}{2}} + \frac{\binom{2}{2}}{\binom{4}{2}} \right) = \frac{1}{4}$.
- (ii) $Pr(\text{one } R, \text{ one } W) = \frac{1}{2} \frac{2! \binom{4}{1} \binom{6}{1}}{\binom{10}{2}} + \frac{1}{2} \frac{2! \binom{2}{1} \binom{2}{1}}{\binom{4}{2}} = \frac{24}{45} + \frac{4}{6} = \frac{3}{5}$, so we get
 $Pr(H | \text{one } R, \text{ one } W) = \frac{Pr(H \cap (\text{one } R, \text{ one } W))}{Pr(\text{one } R, \text{ one } W)} = \left(\frac{1}{2} \frac{24}{45} \right) / \frac{3}{5} = \frac{4}{9}$.

5.3 Two teams A and B compete in a “best-of-5” competition. This means

they play each other until one team has won 3 games. Suppose that for any of the games, the probability that A beats B is α . What is the probability that A wins the “best-of-5” competition?

Solution

Assuming A wins the competition, the last game will be won by A. We now split the problem into cases according to how many games it takes for A to win the competition:

- . 3 games all of A wins
- . 4 games, implying A wins 2 of the first 3.
- . 5 games, implying A wins only 2 of the first 4.

When we sum this up, we get

$$Pr(AAA) + \binom{3}{1}Pr(AABA) + \binom{4}{2}Pr(AABBA) = \alpha^3 + 3\alpha^3(1-\alpha) + 6\alpha^3(1-\alpha)^2.$$

5.4 A fair coin is flipped 3 times. If (F_1, F_2, F_3) denotes a typical flip sequence, let E_1 denote the event that *at least two* of the F_i 's are Heads, let E_2 denote the event that *exactly two* of the F_i 's are Heads, and let E_3 denote the event that all the F_i are the same. Which of the pairs of these three events are independent?

Solution

The only pair that is independent is E_1 and E_3 .

Indeed, since $Pr(E_1) = \left(\frac{1}{2}\right)^3 + \binom{3}{2}\left(\frac{1}{2}\right)^3 = \frac{1}{2}$ and $Pr(E_3) = 2 \cdot \left(\frac{1}{2}\right)^3 = \frac{1}{4}$, so $Pr(E_1) \cap E_3 = Pr(\text{all Heads}) = \frac{1}{8} = Pr(E_1)Pr(E_3)$, while $Pr(E_1) \cap E_2 = Pr(E_2)$ and $Pr(E_2) \cap E_3 = 0$.

5.5 Two random cards are drawn one at a time without replacement from a deck of 52.

- (i) What is the probability that the second card is an Ace?
- (ii) What is the probability that the second card is an Ace, given that the first card drawn was a King?
- (iii) What is the probability that the second card is an Ace, given that the first card drawn was an Ace?

Solution

- (i) $\frac{4}{52}$;
- (ii) $\frac{4}{51}$;
- (iii) $\frac{3}{51}$

5.6 A biased coin C has $Pr(\text{Heads}) = \alpha$ and $Pr(\text{Tails}) = 1 - \alpha$. The coin is flipped n times.

What is the expected number of Heads that will occur?

(Optional) What is the expected number of times that the sequence HT will occur? (For example, in the sequence $HHTTHTHTT$, HT occurs 3 times.)

Solution

The expected number of Heads that will occur is $n\alpha$;

Let $F_1, F_2, F_3, \dots, F_n$ denote the outcomes of the n flips and let's define the random variable X_i , where $i = 1, 2, 3, \dots, n - 1$ with $X_i = 1$ if $F_i = H$ and $F_{i+1} = T$. Then $X = X_1 + X_2 + \dots + X_{n-1}$ will be the number of times the sequence HT occurs, $E(X_i) = \alpha(1 - \alpha)$ and $E(X) = E(X_1) + E(X_2) + \dots + E(X_{n-1}) = (n - 1)\alpha(1 - \alpha)$.