

Name: (print) _____

Solutions.

Each problem is worth 2 points. Show all your work.

1. (a) In an experiment, die is rolled repeatedly until a 6 appears, at which point the experiment stops. Describe the sample space of this experiment.

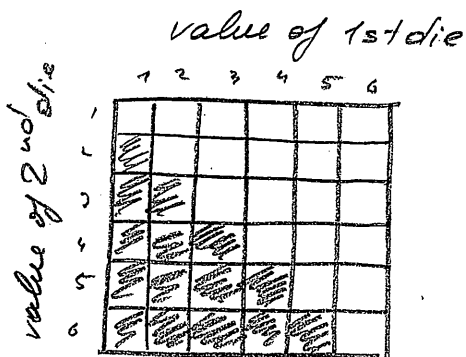
(b) Let E_n denote the event that n rolls are necessary to complete the experiment. What points of the sample space are in E_n ? What is $\left(\bigcup_{n=1}^{\infty} E_n\right)^c$?

(a) $S = \{(6), (x_1, 6), (x_1, x_2, 6), \dots : x_i \in \{1..5\}\}$
 $(x_1, x_2, \dots)$
 set of all sequences of rolls ending with "6"
 + the outcome $(x_1, x_2, \dots)$ "6 never appears".

More formally: $S = \{(x_1 \dots x_k, 6) : \begin{matrix} k=1,2,\dots \\ x_i \in \{1..5\} \end{matrix}\} \cup \{(6)\} \cup \{(x_1, x_2, \dots)\}$.

(b) $E_n = \{(x_1 \dots x_{n-1}, 6) : x_i \in \{1..5\}\}$
 - set of all sequences of length n ending with a "6".
 $\left(\bigcup_{n=1}^{\infty} E_n\right)^c = \bigcap_{n=1}^{\infty} E_n^c = \{(x_1, x_2, \dots)\} = \text{"6 is never rolled"}$.

2. A pair of fair dice is rolled. Find the probability that the second die lands on a higher value than does the first.



$$P(E) = \frac{15}{36} = \frac{5}{12} = 0.41\bar{6}$$

$$(\approx 0.42)$$

Rmk: Out of 36 possible outcomes
 6 correspond to equal values
 of the dies; of the remaining
 30, half corresponds to
 the event $\{2^{\text{nd}} \text{ die} > 1^{\text{st}} \text{ die}\}$
 $\Rightarrow \frac{15}{36}$. Please turn over...

poker hands

3. If it is assumed that all $\binom{52}{5}$ cards are equally likely, what is the probability of being dealt a pair? (This occurs when the cards have denominations a, a, b, c, d where a, b, c and d are distinct.)

One solution: 13 ways to choose den. "a"
 $\binom{4}{2}$ ways to choose suits for cards "a"
 $\binom{12}{3}$ ways to choose denominations "b", "c", "d"
 $\binom{4}{1} \cdot \binom{4}{1} \cdot \binom{4}{1} = 4^3$ ways to choose suits for "b", "c", "d"

Basic princ. of counting + "Classical definition of probability"

$$\Rightarrow P(E) = \frac{13 \cdot 6 \cdot \frac{12 \cdot 11 \cdot 10}{1 \cdot 2 \cdot 3} \cdot 4^3}{\binom{52}{5}} = \frac{1056}{2499} \approx 0.42$$

4. Prove the following relations: $F = FE \cup FE^c$ and $E \cup F = E \cup E^c F$.

One solution: Use formal rules from Section 2.2

$$\begin{aligned} F &= FS = F(E \cup E^c) = FE \cup FE^c \\ E \cup F &= (E \cup E^c)(E \cup F) = E(E \cup F) \cup E^c(E \cup F) \\ &= (EE \cup EF) \cup (E^cE \cup E^cF) \\ &= E \cup E^cF \quad (\text{since } E^cE = \emptyset) \\ &\quad (\text{Since } EE = E \text{ and } EF \subseteq E) \end{aligned}$$

Another solution: Use formal logic!

Let $x \in F$ then either $x \in E \Rightarrow x \in EF$ or $x \in E^c \Rightarrow x \in FE^c$.
 $\Rightarrow x \in EF \cup FE^c$

Let $x \in FE \cup FE^c$ then $x \in FE$ or $x \in FE^c$. In both cases $x \in F$.

Let $x \in E \cup F$ then $x \in E$ or $x \in F \Rightarrow x \in E$ or $x \in EF$ or $x \in EF^c$.
 $\Rightarrow x \in E$ or $x \in E^c F$.

Since $E^c F \subseteq F$, $E \cup E^c F \subseteq E \cup F \Rightarrow E \cup E^c F = E \cup F$. The end.

Third solution: Use Venn diagrams!