

Test 1 Practice Problems.

① Label letters 1, 2, 3, ..., 8

$$\text{Prob. to get CALCULUS} = \frac{\# \text{ ways to get it}}{\text{total \# ways}} = \frac{2^3}{8!}$$

② (a)  $\text{Prob.} = \frac{\# \text{ ways in different boxes}}{\text{total \# ways}} = \frac{n!}{n^n}$

(b)  $\text{Prob.} = \frac{\# \text{ ways}}{\text{total}} = \frac{n \binom{n}{2} (n-1)!}{n^n}$

$\left\{ \begin{array}{l} n = \# \text{ choices of empty box.} \\ \binom{n}{2} = \# \text{ choices for pair of balls} \\ (n-1)! = \# \text{ ways to put } (n-1) \text{ keys in } (n-1) \text{ boxes.} \end{array} \right.$

③ (a)  $\text{Prob.} = \frac{2n(2n-2)(2n-4) \dots (2n-4r+2)}{(2n)(2n-1)(2n-2) \dots (2n-2r+1)}$

(b) Lay out  $2r$  chosen shoes:

~~$\binom{2n}{2}$~~   $\binom{2n}{2} \rightarrow \# \text{ ways to choose } r \text{ pairs for the equal pair}$

$2n \rightarrow \# \text{ ways to select a pair to put these}$

$(2n-2)(2n-4) \dots (2n-4r+4) \rightarrow \# \text{ ways to select remaining } 2r-2 \text{ shoes}$

$$\Rightarrow \text{Prob.} = \frac{\binom{2r}{2} \binom{2n}{2} (2n)(2n-2)(2n-4) \dots (2n-4r+4)}{(2n)(2n-1)(2n-2) \dots (2n-2r+1)}$$

(c)  $\binom{2r}{4} \rightarrow$  # ways to select 4 positions for the two complete pairs

$\binom{n}{2} \rightarrow$  # ways to select 2 complete pairs

$4! \rightarrow$  # way to put 2 complete pairs in 4 positions

$(2n-4)(2n-6) \dots (2n-4r+6) \rightarrow$  # ways to select remaining  $2r-4$  shoes (no pairs)

$$\Rightarrow \text{Prob} = \frac{\binom{2r}{4} \binom{n}{2} 4! (2n-4)(2n-6) \dots (2n-4r+6)}{(2n)(2n-1) \dots (2n-2r+1)}$$

Toss coin  $n$  times

4

A: Head on toss #  $j$

B: exactly  $k$  Heads

$$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{\left(\frac{1}{2}\right) \binom{n-1}{k-1} \left(\frac{1}{2}\right)^{k-1}}{\binom{n}{k} \frac{1}{2}^k} = \frac{k}{n}$$

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$$\begin{aligned} P(B^c) - P(B^c|A) &= 1 - P(B) - 1 + P(B|A) \\ &= P(B|A) - P(B) \\ &> 0 \end{aligned}$$

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$$X = \begin{cases} 0 & \text{if first toss Tails} \\ 1 & \text{if first toss Heads} \end{cases}$$

$N$  = # tosses until at least one Head & one Tail

$$\begin{aligned} E[N|X=0] &= 1 + E[\text{\# tosses to first Head}] \\ &= 1 + \frac{1}{p} \end{aligned}$$

$$\begin{aligned} E[N|X=1] &= 1 + E[\text{\# tosses to first Tail}] \\ &= 1 + \frac{1}{1-p} \end{aligned}$$

$$\begin{aligned} \Rightarrow E[N] &= \left(1 + \frac{1}{p}\right)(1-p) + \left(1 + \frac{1}{1-p}\right)p \\ &= 1 + \frac{1-p}{p} + \frac{p}{1-p} \end{aligned}$$

7.  $X = \begin{cases} 0 & \text{if coin 1} \\ 1 & \text{--- 2} \\ 2 & \text{--- 3} \end{cases}$

$N = \#$  Heads in 10 tosses

$$P(N=n | X=0) = \binom{10}{n} (0.3)^n (0.7)^{10-n}$$

$$P(N=n | X=1) = \binom{10}{n} (0.5)^n (0.5)^{10-n}$$

$$P(N=n | X=2) = \binom{10}{n} (0.7)^n (0.3)^{10-n}$$

$$\Rightarrow P(N=n) = \frac{1}{3} \binom{10}{n} \left[ (0.3)^n (0.7)^{10-n} + (0.5)^{10} + (0.3)^{10-n} (0.7)^n \right]$$

8.  $Z = 2X + 3Y - 4$

$$g_X(t) = E[e^{tX}] = \frac{1}{4} (1 + e^t + e^{2t} + e^{3t})$$

$$g_Y(t) = g_X(t)$$

$$g_Z(t) = E[e^{(2X+3Y-4)t}]$$

$$= g_X(2t) \cdot g_Y(3t) \cdot e^{-4t}$$

$$= \frac{1}{16} e^{-4t} (1 + e^{2t} + e^{4t} + e^{6t})$$

$$(1 + e^{3t} + e^{6t} + e^{9t})$$