

**Graded problems:** 1; 2(b);3;5; each worth 3 pts., maximal score is 12 pts.

### Problem 1.

A coin is tossed repeatedly. What is the probability that the second head appears at the 5th toss? (Hint: Since only the first five tosses matter, you can assume that the coin is tossed only 5 times.)

#### Solution.

Since only the first five tosses matter, we can take  $\Omega = \{HHHHH, HHHHT, \dots\}$ , i.e., the set of all  $2^5 = 32$  five letter sequences of H and T, with equal probabilities. The event in question corresponds to the subset  $A = \{HTTTH, THTTH, TTHTH, TTTH\}$ . Since  $\#(\Omega) = 32$  and  $\#(A) = 4$ , this event has probability  $P(A) = \#(A)/\#(\Omega) = 4/2^5 = 1/8$ .

### Problem 2.

[1.1:8(a),(c)] Suppose two  $n$ -sided dice are rolled. Define an appropriate probability space  $\Omega$  and find the probabilities of the following events. (a) the maximum of the two numbers rolled is less than or equal to 2; (b) the maximum of the two numbers rolled is exactly equal to 3. (The maximum is the larger of the two numbers; e.g.,  $\max(3, 5) = 5$ , or  $\max(3, 3) = 3$ .)

#### Solution.

Letting  $a_1$  and  $a_2$  denote the two numbers appearing, the possible outcomes are tuples  $(a_1, a_2)$  with each  $a_i$  ranging from 1 to  $n$ . Thus, an appropriate outcome space is given by  $\Omega = \{(a_1, a_2) : a_i = 1, 2, \dots, n\}$ , with each outcome being equally likely.

(a) The event (a) corresponds to the subset  $A = \{(a_1, a_2) : a_i = 1, 2\}$  and its probability is given by  $P(A) = \frac{\#(A)}{\#(\Omega)} = \frac{2 \times 2}{n \times n} = \frac{4}{n^2}$  (assuming  $n \geq 2$ ).

(b) The event (b) corresponds to the subset  $B = \{(a_1, a_2) : a_i = 1, 2, \dots, n; \max(a_1, a_2) = 3\}$ . If  $n \leq 2$ ,  $B$  is obviously empty; if  $n \geq 3$ ,  $B$  consists of the five tuples  $(1, 3)$ ,  $(2, 3)$ ,  $(3, 3)$ ,  $(3, 1)$ ,  $(3, 2)$ , so  $\#(B) = 5$ . Thus,  $P(B) = \frac{\#(B)}{\#(\Omega)} = \frac{5}{n^2}$  if  $n \geq 3$  and  $P(B) = 0$  if  $n \leq 2$ .

### Problem 3.

Suppose each of 100 professors in a large mathematics department picks at random one of 200 courses. What is the probability that two professors pick the same course?

#### Solution.

This is a birthday type problem. Label the 200 courses by  $1, 2, \dots, 200$ , and denote the course choices of the 100 professors by  $c_1, c_2, \dots, c_{100}$ . An outcome can then be described by a tuple  $(c_1, \dots, c_{100})$  with  $c_i = 1, \dots, 200$ , so an appropriate outcome space for this problem is

$$\Omega = \{(c_1, \dots, c_{100}) : c_i = 1, \dots, 200\},$$

with equally likely outcomes. The event that **no** two professors pick the same course corresponds to the subset

$$A = \{(c_1, \dots, c_{100}) : c_i = 1, \dots, 200; \text{ all } c_i \text{ distinct}\},$$

which has probability  $P(A) = \frac{\#(A)}{\#(\Omega)} = \frac{200 \times 199 \cdots \times 101}{200^{100}} \approx 6.6 \times 10^{-14}$ . The given event “(at least) two professors pick the same course” is  $A^c$  and has probability  $P(A^c) = 1 - P(A) \approx 1 - 6.6 \times 10^{-14}$ .

**Remark:** The only feasible way to do this problem is by computing the probability of the complementary event, i.e., the probability that no two professors pick the same course. A direct counting of the number of cases in which (at least) one course is picked by two professors (i.e., the number

of elements of  $A^c$  with  $A$  defined as above), is **exceedingly difficult**; attempting to do so with formulas such as  $\binom{100}{2}100 \cdot 199^{98}$  either overcounts or undercounts the actual number of cases. To see the difficulties involved, suppose there are only 3 professors and 6 courses to choose from. Then the professors' picks can be represented by triples  $(a_1, a_2, a_3)$ , where each  $a_i$  is a number between 1 and 6. The cases where two professors pick the same course fall into four types:  $(a, a, b)$ ,  $(a, b, a)$ ,  $(b, a, a)$ , and  $(a, a, a)$ , where  $b$  is different from  $a$ . There are  $6 \cdot 5$  cases for each of the first three types, but only 6 cases for the last type. Thus, the total number of cases is  $3 \cdot 6 \cdot 5 + 6$ . A similar analysis with 4 professors and 8 courses would involve dozens of different types of cases, and with 200 professors the number would be in the zillions ...

#### Problem 4.

[1.R:12(b)] Suppose  $n$  ordinary dice are rolled. What is the chance that at least one number appears more than once?

#### Solution.

Another birthday type problem. Here  $\Omega = \{(a_1, \dots, a_n) : a_i = 1, \dots, 6\}$ ; the event that all numbers are distinct is  $A = \{(a_1, \dots, a_n) : a_i = 1, \dots, 6; \text{all } a_i \text{ distinct}\}$ ; its probability is (as before)  $P(A) = \frac{6 \times 5 \times \dots \times (6 - n + 1)}{6^n}$ , and the probability that at least one number appears more than once is  $1 - \frac{6 \times 5 \times \dots \times (6 - n + 1)}{6^n}$ . (Note that if  $n \geq 7$ , this is equal to 1, as it should be.)

#### Problem 5.

[1.R:16(a) (simplified)] A dormitory has 10 students, all of whom like to gossip. One of the students hears a rumor, and tells it to one of the other students picked at random. Subsequently, each student who hears the rumor tells it to a student picked at random from the dormitory *excluding himself/herself and the person from whom he/she heard the rumor*. Find the probability that the rumor is told 5 times without coming back to a student who has already heard it.

#### Solution.

Label the students by 1 through 10, and let  $s_1$  be the first student to hear the rumor,  $s_2$  the second, etc. The constraints given in italics mean that  $s_2$  must be different from  $s_1$  and for  $i \geq 2$ ,  $s_i$  must be different from both  $s_{i-1}$  and  $s_{i-2}$ . An outcome may be represented by a tuple  $(s_1, s_2, \dots, s_5)$  satisfying these conditions, and each of these outcomes is equally likely; thus, we can take

$$\Omega = \{(s_1, \dots, s_5) : s_i = 1, \dots, 10; s_2 \neq s_1; s_3 \neq s_1, s_2; s_4 \neq s_2, s_3; s_5 \neq s_3, s_4\}.$$

Note that  $\#\Omega = 10 \times 9 \times 8 \times 8 \times 8$ . The event that the rumor is told 5 times without coming back to a student who has already heard it corresponds to the subset

$$A = \{(s_1, \dots, s_5) : s_i = 1, \dots, 10; \text{all } s_i \text{ distinct}\}$$

with  $\#A = 10 \times 9 \times 8 \times 7 \times 6$ . Its probability is

$$P(A) = \frac{\#A}{\#\Omega} = \frac{10 \times 9 \times \dots \times 6}{10 \times 9 \times 8^3} = \frac{7 \times 6}{8^2} = \frac{21}{32}.$$

**Remark:** If the student who first hears the rumor is not counted among the "5 times" (which is an acceptable interpretation), then  $(s_1, \dots, s_5)$  in the definitions of  $\Omega$  and  $A$  would have to be replaced by  $(s_1, \dots, s_6)$  and the answer would be  $\frac{10 \times 9 \times 8 \times 7 \times 6 \times 5}{10 \times 9 \times 8^4} = \frac{105}{256}$ .