

Math 3280 Tutorial 2.

Ex 1. Suppose a die is rolled continually until a 6 appears, at which point the experiment stops. Then

① What is the sample space?

② Let E_n denote the event that the experiment stops after rolling n times. What is E_n ?

③ What is the event $(\bigcup_{n=1}^{\infty} E_n)^c$?

Solution: (1) For $k \geq 0$, $i_1, \dots, i_k \in \{1, 2, 3, 4, 5\}$. Denote by $(i_1, i_2, \dots, i_k, 6)$ the outcome that the j -th roll gives i_j , $j=1, \dots, k$, and $(k+1)$ -th roll gives 6.

$S = \{ \text{stops at some point } (k+1) \} \cup \{ \text{not stop within finite many rolls} \}$

$= \{ (i_1, i_2, \dots, i_k, 6) : i_1, i_2, \dots, i_k \in \{1, 2, \dots, 5\}, k \geq 0 \} \cup \{ (i_1, i_2, \dots), i_k \in \{1, 2, \dots, 5\}, k \geq 1 \}$

(2) $E_n = \{ (i_1, i_2, \dots, i_n, 6) : i_1, \dots, i_n \in \{1, 2, 3, 4, 5\} \}$. $P(A_n) = \frac{5 \times 5 \dots \times 5}{6^n} = \frac{5^n}{6^n}$

(3) the event that 6 does not appear within finite many rolls

Ex 2: A football consists 20 offensive and 20 defensive players. The players are to be paired in groups of 2 for the purpose of determining roommates. The pairing is done at random.

(1) What is the probability that there are no offensive-defensive roommate pairs? E_0

(2) What is the probability that there are $2k$ offensive-defensive roommate pairs? $k=1, 2, \dots, 10$?

Solution: (1) There are

$$|S| = \binom{40}{2, 2, \dots, 2} \frac{1}{20!} = \frac{40!}{2^{20} \cdot 20!}$$

possible ways to divide the 40 player into 20. (not ordered).

$$|E_0| = \binom{20}{\text{offensive players}} \frac{1}{10!} \cdot \binom{20}{\text{defensive players}} \frac{1}{10!}$$

$$\underbrace{\binom{20}{2, \dots, 2}}_{10 \text{ groups}} \quad \underbrace{\binom{20}{2, 2, \dots, 2}}_{10 \text{ groups}}$$

$$P(E_0) = \frac{|E_0|}{|S|}$$

(2) E_k denote that there are $2k$ offensive-defensive roommate pairs.

$$|E_k| = \binom{20}{2, \dots, 2} \cdot (2k)! \cdot \binom{20}{2k} \cdot \underbrace{\binom{20-2k}{2, \dots, 2}}_{10-k \text{ pairs}} \cdot \frac{1}{(10-k)!} \cdot \underbrace{\binom{20-2k}{2, \dots, 2}}_{10-k \text{ group}} \cdot \frac{1}{(10-k)!}$$

offensive: $1, 2, \dots, 2k, \mid 2k+1, \dots, 20$
 defensive: $1, 2, \dots, 2k, \mid 2k+1, \dots, 20$

$$= \binom{20}{2k} \binom{20}{2, \dots, 2} \cdot (2k)! \cdot \left[\frac{\binom{20-2k}{2, \dots, 2}}{(10-k)!} \right]^2$$

$$(2k)(2k-1) \dots 1 = (2k)!$$

$$P(E_k) = \frac{|E_k|}{|S|}$$

Ex 3. A pair of dice is rolled until a sum of 5 or 7 appears.
 Find the probability that a 5 occurs first.

Solution: E denote the event that a sum of 5 occurs first.
 For $n \geq 1$, denote by E_n the event that the sum of n -th roll is 5 and the sum of k -th roll is neither 5 nor 7 for $k=1, \dots, n-1$.
 Then we have

$$E = \left(\bigcup_{n=1}^{\infty} E_n \right)$$

Observe that the right hand side is a disjoint union.

$$P(E) = \sum_{n=1}^{\infty} P(E_n)$$

Let (i, j) denote an outcome of a roll. Then

$$i+j=5 \Leftrightarrow (i, j) = \underline{(1, 4), (2, 3), (3, 2), (4, 1)} \quad \rightarrow 4$$

$$i+j=7 \Leftrightarrow (i, j) = \underline{(1, 6), (2, 5), (3, 4), (4, 3), (5, 2), (6, 1)} \quad \rightarrow 6$$

$$P(E) = \frac{4}{36} = \frac{1}{9}$$

$$P(E_2) = \frac{36-0}{36} \cdot \frac{4}{36} = \frac{13}{18} \cdot \frac{1}{9}$$

\downarrow
 first roll is not 5, 7. \rightarrow second roll is 5.

$$P(E_3) = \frac{26}{36} \cdot \frac{26}{36} \cdot \frac{4}{36} = \left(\frac{13}{18}\right)^2 \cdot \frac{1}{9}$$

\downarrow
first roll

$$P(E_n) = \frac{26}{36} \cdot \frac{26}{36} \cdots \frac{26}{36} \cdot \frac{4}{36} = \left(\frac{13}{18}\right)^{n-1} \cdot \frac{1}{9}$$

\downarrow first \downarrow (n-1)-th roll \downarrow n-th roll is 5.

$$P(E) = \sum_{n=1}^{\infty} \left(\frac{13}{18}\right)^{n-1} \cdot \frac{1}{9} = \frac{1}{9} \cdot \frac{1}{1 - \frac{13}{18}} = \frac{2}{5}$$