

Assignment #2

2.

Quest 1.1

Probability of getting 6 points or less on 3 die. The unique sequences yielding 6 points or less are:

1 1 1	
1 1 2	2 1 1
1 1 3	2 1 2
1 1 4	2 1 3
1 2 1	2 2 1
1 2 2	2 2 2
1 2 3	3 1 1
1 3 1	3 1 2
1 3 2	3 2 1
1 4 1	4 1 1

There are 20 sequences out of a total of $6^3 = 216$ sequences. Hence the probability of throwing 6 points or less with 3 die is

$$P = \frac{20}{216} = 0.093$$

Ref. 1.2 Strange problem... an "ace" in

dice is a "1". We have

$$(a) 6 \cdot \frac{1}{6} \cdot \left(\frac{5}{6}\right)^5 = 0.402$$

(b) use binomial dist. with $p = \frac{1}{6} = \text{prob of an ace and}$

$$P(n, N) = \left(\frac{1}{6}\right)^n \left(\frac{5}{6}\right)^{N-n} \frac{N!}{n!(N-n)!}$$

$$\text{then } P(1, 6) = \frac{1}{6} \left(\frac{5}{6}\right)^5 \frac{6!}{1!5!} = \left(\frac{5}{6}\right)^5 = 0.402$$

$$\text{Then } \sum_{n=1}^6 P(n, 6) = 1 - P(0, 6) = 1 - \left(\frac{5}{6}\right)^6 = 0.665$$

$$(c) P(2, 6) = \left(\frac{1}{6}\right)^2 \left(\frac{5}{6}\right)^4 \frac{6!}{2!4!} = 0.201 \leftarrow \text{don't agree w/ book}$$

Ref. 1.4

(a) If N is even, then we can use the binomial theorem to write

$$P(n, N) = \left(\frac{1}{2}\right)^n \left(\frac{1}{2}\right)^{N-n} \frac{N!}{n!(N-n)!}$$

where $n = \text{number of steps to the right}$. If the drunk is to end up back where he started after N steps, then $n = \frac{N}{2}$

and

$$P = \left(\frac{1}{2}\right)^N \frac{N!}{\left[\left(\frac{N}{2}\right)!\right]^2}$$

(b) If N is odd, then $P = 0$.

Ref 1.5

4.

a) The probability of remaining alive after N games of Russian roulette is obtained as follows. Let $p = \frac{1}{6}$ = prob. of death per turn
 $q = \frac{5}{6}$ = prob. of ^{no} death per turn
 n = # times death occurs

$$P(0, N) = \left(\frac{1}{6}\right)^0 \left(\frac{5}{6}\right)^{N-0} \frac{N!}{0!(N-0)!}$$

$$P(0, N) = \left(\frac{5}{6}\right)^N$$

b) The prob. of dying after N turns is given by

$$P = \underbrace{P(0, N-1)}_{\text{prob. of surviving } N-1 \text{ games}} \cdot \underbrace{\frac{1}{6}}_{\text{prob. of dying on } N^{\text{th}} \text{ turn}} = \left(\frac{5}{6}\right)^{N-1} \frac{1}{6}$$

$$\Rightarrow P = \left(\frac{5}{6}\right)^{N-1} \frac{1}{6}$$

c) What is the mean number of times a player pulls the trigger? This is given by

$$\bar{N} = \sum_{N=1}^{\infty} \underbrace{\left(\frac{5}{6}\right)^{N-1} \frac{1}{6}}_{\text{prob. of dying on } N^{\text{th}} \text{ turn}} N$$

$$\bar{N} = \sum_{n=1}^{\infty} \frac{d}{dx} X^n \Big|_{x=\frac{5}{6}}$$

$$= \frac{1}{6} \frac{d}{dx} \sum_{n=1}^{\infty} X^n \Big|_{x=\frac{5}{6}}$$

note that the function $\frac{1}{1-x}$ can be expanded using

$$f(x) = \frac{1}{1-x} = \sum_{n=0}^{\infty} \frac{x^n}{1!} = \sum_{n=0}^{\infty} x^n$$

Hence we find that

$$\bar{N} = \frac{1}{6} \frac{d}{dx} \left(\frac{1}{1-x} - 1 \right) \Big|_{x=\frac{5}{6}} = \frac{1}{6} \frac{d}{dx} \left(\frac{1-x+x}{1-x} \right) \Big|_{x=\frac{5}{6}}$$

$$= \frac{1}{6} \frac{d}{dx} \left(\frac{x}{1-x} \right) \Big|_{x=\frac{5}{6}}$$

$$= \frac{1}{6} \frac{1-x - (-1)x}{(1-x)^2} \Big|_{x=\frac{5}{6}} = \frac{1}{6} \frac{1}{\left(1-\frac{5}{6}\right)^2} = \frac{1}{6} \frac{1}{\left(\frac{1}{6}\right)^2}$$

$$\Rightarrow \boxed{\bar{N} = 6}$$