STAT/MA 41600 In-Class Problem Set #7: September 6, 2017 Solutions by Mark Daniel Ward

Problem Set 7 Answers

1. The number of raindrops is a nonnegative integer, so X is a discrete random variable. The time until the first of the raindrops falls is a nonnegative real number, so Y is a continuous random variable.

2. There are 24 equally likely outcomes. We can just count the outcomes corresponding to each possible value of X. We get P(X = 0) = 4/24 = 1/6, P(X = 1) = 7/24, P(X = 2) = 6/24 = 1/4, P(X = 3) = 4/24 = 1/6, P(X = 4) = 2/24 = 1/12, and P(X = 5) = 1/24.

3a. We have P(X = 1) = 1/6, P(X = 2) = (5/6)(1/6), $P(X = 3) = (5/6)^2(1/6)$, and $P(X = 4) = (5/6)^3(1/6)$.

3b. We have $P(X > 4) = (5/6)^4$, since X > 4 if and only if the first four rolls do not have any occurrences of "3".

Alternatively, we could come P(X > 4) = 1 - P(X = 1) - P(X = 2) - P(X = 3) - P(X = 4), which also yields $P(X > 4) = (5/6)^4$.

3c. We have $P(X > n) = (5/6)^n$, since X > n if and only if the first n rolls do not have any occurrences of "3".

3d. For each outcome in which the value "3" is never rolled, it does not make sense for X to have a finite value. On the other hand, the probability of never rolling a "3" is $\lim_{n\to\infty} (5/6)^n = 0$, so the event that a "3" is never rolled can be safely ignored.

4. We write six terms for each probability, according to (respectively) whether Alice gets a 1, 2, 3, 4, 5, or 6.

$$\begin{split} P(X = 0) &= (1/6)(1/2) + (1/6)(1/2)^2 + (1/6)(1/2)^3 + (1/6)(1/2)^4 + (1/6)(1/2)^5 + (1/6)(1/2)^6 = \\ 21/128, \\ P(X = 1) &= (1/6)(1/2) + (1/6)\binom{2}{1}(1/2)^2 + (1/6)\binom{3}{1}(1/2)^3 + (1/6)\binom{4}{1}(1/2)^4 + (1/6)\binom{5}{1}(1/2)^5 + \\ (1/6)\binom{6}{1}(1/2)^6 &= 5/16, \\ P(X = 2) &= (1/6)(0) + (1/6)\binom{2}{2}(1/2)^2 + (1/6)\binom{3}{2}(1/2)^3 + (1/6)\binom{4}{2}(1/2)^4 + (1/6)\binom{5}{2}(1/2)^5 + \\ (1/6)\binom{6}{2}(1/2)^6 &= 33/128, \\ P(X = 3) &= (1/6)(0) + (1/6)(0) + (1/6)\binom{3}{3}(1/2)^3 + (1/6)\binom{4}{3}(1/2)^4 + (1/6)\binom{5}{3}(1/2)^5 + (1/6)\binom{6}{3}(1/2)^6 = \\ 1/6, \\ P(X = 4) &= (1/6)(0) + (1/6)(0) + (1/6)(0) + (1/6)\binom{4}{4}(1/2)^4 + (1/6)\binom{5}{4}(1/2)^5 + (1/6)\binom{6}{3}(1/2)^6 = \\ 29/384, \\ P(X = 5) &= (1/6)(0) + (1/6)(0) + (1/6)(0) + (1/6)(0) + (1/6)\binom{5}{5}(1/2)^5 + (1/6)\binom{6}{5}(1/2)^6 = 1/48, \\ P(X = 6) &= (1/6)(0) + (1/6)(0) + (1/6)(0) + (1/6)(0) + (1/6)(0) + (1/6)\binom{6}{6}(1/2)^6 = 1/384, \\ \end{split}$$