## Homework 3

## Math 461: Probability Theory, Spring 2022 Daesung Kim

Due date: Feb 11, 2022

## Instruction

- 1. Each problem is worth 10 points and only five randomly chosen problems will be graded.
- 2. Convert a photocopy of your solutions to one single pdf file and upload it on Moodle.
- 3. Please indicate whom you worked with, it will not affect your grade in any way.
- 1. A die is rolled until either 3 or 5 appears. Find the probability that a 5 occurs first. Simplify the answer. **Hint**: Let  $E_n$  denote the event that a 5 occurs on the *n*-th roll and no 3 or 5 occurs on the first n-1 rolls. Find  $\mathbb{P}(E_n)$  and express the above probability in terms of them.
- 2. An urn contains 4 red and 8 black balls. Players A and B withdraw balls from the urn consecutively until a red ball is selected. Find the probability that A selects the red ball. (A draws the first ball, then B, and so on. There is no replacement of the balls drawn.)
- 3. Two fair dice are rolled. What is the conditional probability that none lands on 6 given that the dice land on different numbers?
- 4. Consider an urn containing 15 balls, of which 8 are red, 5 are green and 2 are blue. A sample of size 4 is to be drawn with replacement (without replacement). What is the conditional probability (**in each case**) that the first and third balls drawn will be red given that the sample drawn contains exactly 2 red balls?
- 5. A closet contains 12 pairs of shoes. If 7 shoes are randomly selected without replacement, find the probability that there will be (a) at least one complete pair? (b) exactly 2 complete pairs? (c) exactly 2 complete pairs given that there is at least one complete pair.
- 6. Fifty-two percent of the students at a certain college are females. Five percent of the students in this college are majoring in computer science. Two percent of the students are women majoring in computer science. If a student is selected at random, find the conditional probability that
  - (a) the student is female given that the student is majoring in computer science;
  - (b) this student is majoring in computer science given that the student is female.
- 7. Consider 3 urns. Urn A contains 2 white and 4 red balls, urn B contains 8 white and 4 red balls, and urn C contains 1 white and 3 red balls. If 1 ball is selected from each urn, what is the probability that the ball chosen from urn A was white given that exactly 2 white balls were selected?
- 8. Urn *I* contains 2 white and 4 red balls, whereas urn *II* contains 1 white and 1 red ball. A ball is randomly chosen from urn *I* and put into urn *II*, and a ball is then randomly selected from urn *II*. What is (a) the probability that the ball selected from urn *II* is white?
  - (b) the conditional probability that the transferred ball was white given that a white ball is selected from urn *II*?
- 9. Consider two boxes, one containing 1 black and 1 white marble, the other 2 black and 1 white marble. A box is selected at random, and a marble is drawn from it at random.
  - (a) What is the probability that the marble is black?
  - (b) What is the probability that the first box was the one selected given that the marble is white?

10. Suppose that you continually collect coupons and that there are m different types. Suppose also that each time a new coupon is obtained, it is a type i coupon with probability  $p_i, i = 1, 2, ..., m$ . Suppose that you have just collected your *n*-th coupon. What is the probability that it is a new type? **Hint**: Condition on the type of the *n*-th coupon.