

## Probability\_HW02\_Solution

Throughout this solution we use some notations for convenience:

(i)

*Let  $A$  be an event in the sample space we are considering.*

*We use  $\#(A)$  to denote the number of elements in  $A$ .*

*For example, if  $A = \{2, 3, 4\}$ , then  $\#(A) = 3$ .*

(ii)

We use **ANS** to denote the answer.

**3**

*Let  $x$  be the final score of the HOME team,  $y$  be the final score of the AWAY team, then :*

$$\begin{aligned} \text{The sample space } \Omega &\equiv \{(x, y) : x, y \in \{0, 1, \dots, 6\}, x + y \leq 6\} \\ &= \{(0, 0), (0, 1), (0, 2), (0, 3), (0, 4), (0, 5), (0, 6), \\ &\quad (1, 0), (1, 1), (1, 2), (1, 3), (1, 4), (1, 5), \\ &\quad (2, 0), (2, 1), (2, 2), (2, 3), (2, 4), \\ &\quad (3, 0), (3, 1), (3, 2), (3, 3), \\ &\quad (4, 0), (4, 1), (4, 2), \\ &\quad (5, 0), (5, 1), \\ &\quad (6, 0)\} \end{aligned}$$

- $A = \{(0, 0), (1, 1), (2, 2), (3, 3)\}$
- $B = \{(1, 0), (2, 0), (3, 0), (4, 0), (5, 0), (6, 0), (2, 1), (3, 1), (4, 1), (5, 1), (3, 2), (4, 2)\}$
- $A \cap B = \emptyset$ , the empty set.
- $A \cup B = \{(0, 0), (1, 1), (2, 2), (3, 3), (1, 0), (2, 0), (3, 0), (4, 0), (5, 0), (6, 0), (2, 1), (3, 1), (4, 1), (5, 1), (3, 2), (4, 2)\}$
- $C = \{(0, 1), (0, 2), (0, 3), (0, 4), (0, 5), (0, 6), (1, 1), (1, 2), (1, 3), (1, 4), (1, 5), \\ (2, 1), (2, 2), (2, 3), (2, 4), (3, 1), (3, 2), (3, 3), (4, 1), (4, 2), (5, 1)\}$

- $A \cup C^C = \{(0, 0), (1, 1), (2, 2), (3, 3), (1, 0), (2, 0), (3, 0), (4, 0), (5, 0), (6, 0)\}$
- $A^C \cap B \cap C \stackrel{\text{De Morgan's law}}{=} B \cap (A \cup C^C)^C = B \cap (\{(0, 0), (1, 1), (2, 2), (3, 3), (1, 0), (2, 0), (3, 0), (4, 0), (5, 0), (6, 0)\})^C$   
 $= \{(2, 1), (3, 1), (3, 2), (4, 1), (4, 2), (5, 1)\}$
- $B^C \cup C = \{(0, 0), (0, 1), (1, 1), (2, 1), (3, 1), (4, 1), (5, 1), (0, 2), (1, 2), (2, 2), (3, 2), (4, 2),$   
 $(0, 3), (1, 3), (2, 3), (3, 3), (0, 4), (1, 4), (2, 4), (0, 5), (1, 5), (0, 6)\}$   
 $\Rightarrow A \cap (B^C \cup C) = \{(0, 0), (1, 1), (2, 2), (3, 3)\} = A$

## 12

List all the possible conditions below:

Meals (M)	Sightseeing (S)	Theatre (T)	Percentage (%)
v			31
	v		18
		v	7
v	v		11
	v	v	8
v		v	7
v	v	v	9
			9 (by subtracting)

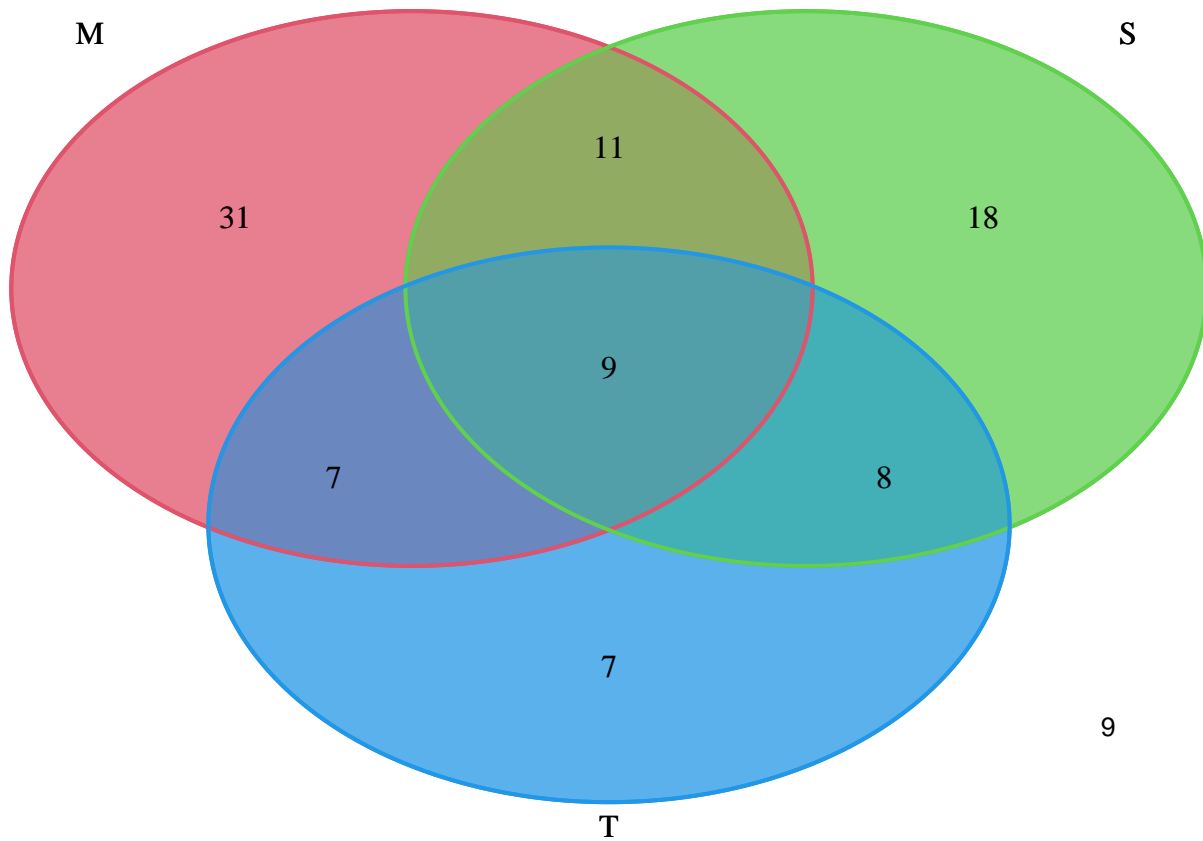
Then we can use this table to draw a Venn diagram (its unit is %):

```
library("VennDiagram")
```

```
## Loading required package: grid
```

```
## Loading required package: futile.logger
```

```
venn.plot <- draw.triple.venn(58, 46, 31,
  20, 17, 16, 9, c("M", "S", "T"), col=c(2,3,4), fill=c(2,3,4))
grid.draw(venn.plot)
grid.text("9", x = 0.9, y = 0.15, gp = gpar(fontsize = 10, col = "black"))
```



(a)

$$ANS = Pr(M \cap S \cap T^C) + Pr(M^C \cap S \cap T) + Pr(M \cap S^C \cap T) = 11 + 8 + 7 = 26(\%)$$

(b)

$$ANS = Pr((M \cup S) \cap T^C) = 31 + 11 + 18 = 60(\%)$$

(c)

$$ANS = Pr\left(\left(M \cup S \cup T\right)^C\right) = 100 - 31 - 18 - 7 - 11 - 8 - 7 - 9 = 9(\%)$$

*(INTENTIONALLY LEFT BLANK)*

## 16

*(The following facts are used throughout (a)  $\sim$  (g).)*

*$\#(\text{All the possible outcomes of simultaneously rolling 5 dice}) = 6^5$ ,*

*since each of these 5 dice can have 6 different outcomes.*

*Note that all the outcomes are equally likely to occur*

$\Rightarrow \Omega$ , the sample space has the "symmetric outcomes" property.

$\Rightarrow$  For an event in our sample space, say  $A$ , we have  $Pr(A) = \frac{\#(A)}{\#(\Omega)}$ .

(a)

$Pr\{\text{no two alike}\} = Pr\{\text{all the dice have different points}\}$

*SIMPLE IDEA :*

*The 1<sup>st</sup> die can be choose from  $\{1, \dots, 6\}$ , i.e., 6 options, then the 2<sup>nd</sup> die has 5 options, the 3<sup>rd</sup> die has 4 options, the 4<sup>th</sup> die has 3 options, the 5<sup>th</sup> die has 2 options.*

$\Rightarrow \#(\text{all the dice have different points}) = 6 \times 5 \times 4 \times 3 \times 2 = 720$

So,  $ANS = Pr\{\text{all the dice have different points}\} = \frac{720}{6^5} \approx 0.0926$ .

*MORE RIGOROUS :*

*Number these 5 dice from 1 to 5 and let their values be  $N_1, \dots, N_5$ .*

*Let  $\Omega_1 = \{1, \dots, 6\}$ ,  $\Omega_i = \Omega_{i-1} \setminus N_{i-1}$ , for  $i = 2, \dots, 5$ .*

*Then,  $N_i \in \Omega_i$ ,  $\forall i \in \{1, \dots, 5\}$ .*

*We observe that  $\#(\Omega_i) = (7 - i)$ ,  $\forall i \in \{1, 2, 3, 4, 5\}$ .*

*So,  $\#(\text{choosing 5 different values for all the dice}) = 6 \times 5 \times 4 \times 3 \times 2 = 720$ .*

*$\#(\text{All the possible outcomes of simultaneously rolling 5 dice}) = 6^5$ ,*

*since each of these 5 dice can have 6 different outcomes.*

So,  $ANS = Pr\{\text{all the dice have different points}\} = \frac{720}{6^5} \approx 0.0926$ .

(b)

Since there is exactly one pair, all of these 5 dice are of 4 different values.

$$\begin{cases} \#(\text{Choose 4 different values from } \{1, \dots, 6\}) = \binom{6}{4} \\ \#(\text{Choose one of the 4 chosen values to be the value of the pair}) = \binom{4}{1} \\ \#(\text{Distribute these chosen values to the 5 dice}) = \frac{5!}{2!1!1!1!} \end{cases}$$

$$\Rightarrow \text{By the multiplication rule, } \#(\text{one pair}) = \binom{6}{4} \times \binom{4}{1} \times \frac{5!}{2!1!1!1!} = 3600.$$

$$\text{So, } \text{ANS} = \left( \binom{6}{4} \times \binom{4}{1} \times \frac{5!}{2!1!1!1!} \right) / 6^5 \approx 0.463.$$

(c)

Since there is exactly two pair, all of these 5 dice are of 3 different values.

$$\begin{cases} \#(\text{Choose 3 different values from } \{1, \dots, 6\}) = \binom{6}{3} \\ \#(\text{Choose 2 of the 3 chosen values to be the value of the 2 pairs}) = \binom{3}{2} \\ \#(\text{Distribute these chosen values to the 5 dice}) = \frac{5!}{2!2!1!} \end{cases}$$

$$\Rightarrow \text{By the multiplication rule, } \#(\text{two pair}) = \binom{6}{3} \times \binom{3}{2} \times \frac{5!}{2!2!1!} = 1800.$$

$$\text{So, } \text{ANS} = \left( \binom{6}{3} \times \binom{3}{2} \times \frac{5!}{2!2!1!} \right) / 6^5 \approx 0.2315.$$

(d)

Since there are 3 alike, all of these 5 dice are of 3 different values.

$$\begin{cases} \#(\text{Choose 3 different values from } \{1, \dots, 6\}) = \binom{6}{3} \\ \#(\text{Choose 1 of the 3 chosen values to be the value for these "three alike"}) = \binom{3}{1} \\ \#(\text{Distribute these chosen values to the 5 dice}) = \frac{5!}{3!1!1!} \end{cases}$$

$$\Rightarrow \text{By the multiplication rule, } \#(\text{three alike}) = \binom{6}{3} \times \binom{3}{1} \times \frac{5!}{3!1!1!} = 1200.$$

$$\text{So, } \text{ANS} = \left( \binom{6}{3} \times \binom{3}{1} \times \frac{5!}{3!1!1!} \right) / 6^5 \approx 0.1543.$$

(e)

“full house” means 2 of the 5 dice are of a same value, while other 3 dice are all of another different value.

*By the definition above, all of these 5 dice are of 2 different values.*

$$\left\{ \begin{array}{l} \#(\text{Choose 2 different values from } \{1, \dots, 6\}) = \binom{6}{2} \\ \#(\text{Choose 1 of the 2 chosen values to be the value for those "three alike"}) = \binom{2}{1} \\ \#(\text{Distribute these chosen values to the 5 dice}) = \frac{5!}{3!2!} \end{array} \right.$$

$$\Rightarrow \text{By the multiplication rule, } \#(\text{full house}) = \binom{6}{2} \times \binom{2}{1} \times \frac{5!}{3!2!} = 300.$$

$$\text{So, } \text{ANS} = \left( \binom{6}{2} \times \binom{2}{1} \times \frac{5!}{3!2!} \right) / 6^5 \approx 0.0386.$$

(f)

*By definition, all of these 5 dice are of 2 different values.*

$$\left\{ \begin{array}{l} \#(\text{Choose 2 different values from } \{1, \dots, 6\}) = \binom{6}{2} \\ \#(\text{Choose 1 of the 2 chosen values to be the value for those "four alike"}) = \binom{2}{1} \\ \#(\text{Distribute these chosen values to the 5 dice}) = \frac{5!}{4!1!} \end{array} \right.$$

$$\Rightarrow \text{By the multiplication rule, } \#(\text{four alike}) = \binom{6}{2} \times \binom{2}{1} \times \frac{5!}{4!1!} = 150.$$

$$\text{So, } \text{ANS} = \left( \binom{6}{2} \times \binom{2}{1} \times \frac{5!}{4!1!} \right) / 6^5 \approx 0.0193.$$

(g)

*By definition, all of these 5 dice are of 1 value.*

$$\#(\text{Choose 1 value from } \{1, \dots, 6\}) = \binom{6}{1}$$

$$\#(\text{Distribute these chosen values to the 5 dice}) = 1$$

$$\text{By the multiplication rule, } \#(\text{five alike}) = \binom{6}{1} \times 1 = 6$$

$$\#(\text{All the possible outcomes of simultaneously rolling 5 dice}) = 6^5,$$

*since each of these 5 dice can have 6 different outcomes.*

$$\text{So, } \text{ANS} = \binom{6}{1} / 6^5 \approx 0.0008.$$

## 20

Blackjack means “Get an ace + one of {T,J,Q,K}”, and note there are 16 “T,J,Q,K” in total (each 4 colours).

Denote blackjack by BJ for convenience.

Let A be the event that “you got a BJ”.

Let B be the event that “dealer got a BJ”.

$$\begin{aligned} Pr(\text{neither you nor the dealer is dealt a BJ}) &= 1 - Pr(A \cup B) \\ &= 1 - Pr(A) - Pr(B) + Pr(A \cap B) \\ &= 1 - \frac{\binom{4}{1}\binom{16}{1}\frac{2!}{1!1!}}{52 \times 51} - \frac{\binom{4}{1}\binom{16}{1}\frac{2!}{1!1!}}{52 \times 51} + \frac{\binom{4}{1}\binom{16}{1}\frac{2!}{1!1!}\binom{3}{1}\binom{15}{1}\frac{2!}{1!1!}}{52 \times 51 \times 50 \times 49} \approx 0.9052 = \text{ANS} \end{aligned}$$

## 25

(a)

$$\begin{aligned} &Pr\{\text{stop shooting at a round}\} \\ &= Pr\{\text{bullseye twice}\} + Pr\{\text{inner ring twice}\} + Pr\{\text{nullseye and the inner ring each once}\} \\ &= (0.1)^2 + (0.5)^2 + 2 \times (0.1) \times (0.5) = 0.36 \end{aligned}$$

Let  $A_n$  be the event that she have not stop shooting at the  $n^{\text{th}}$  round.

Since each round is independent,  $Pr(A_n) = (1 - 0.36)^n$ ,  $n \geq 1$ .

$$\text{ANS} = Pr\{\text{never stop shooting}\} = \lim_{n \rightarrow \infty} Pr(A_n) = \lim_{n \rightarrow \infty} (1 - 0.36)^n = 0.$$

$$\text{Note that if } x \in [0, 1], \text{ then } \lim_{n \rightarrow \infty} x^n = \begin{cases} 1, & \text{if } x = 1. \\ 0, & \text{if } 0 \leq x < 1. \end{cases}$$

(b)

Let  $B_n$  be the event that she stops at the  $n^{\text{th}}$  round and the bullseye are hit twice.

$$\text{Then, } Pr(B_n) = \underbrace{(1 - 0.36)^{n-1}}_{\text{didn't stop until } n^{\text{th}} \text{ round}} \times \underbrace{(0.1)^2}_{\text{bullseye twice}}, \forall n \geq 1.$$

$$\begin{aligned} \text{So } Pr(\text{stopping with 2 bullseye}) &= Pr(B_1 \cup B_2 \cup B_3 \cup \dots) \\ &\stackrel{B_1, B_2, \dots \text{ are disjoint}}{=} \sum_{n=1}^{\infty} Pr(B_n) = \sum_{n=1}^{\infty} (0.1)^2 (1 - 0.36)^{n-1} = \frac{(0.1)^2}{0.36} = \frac{1}{36}. \end{aligned}$$

$$\left( \text{Note that } \sum_{i=1}^{\infty} a_0 r^{i-1} = \frac{a_0}{1-r}, \forall r \text{ with } |r| < 1, \forall a_0 \in \mathcal{R}. \right)$$

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$$\Omega : \left( \overbrace{\text{ball } 1 \sim \text{ball } 12}^{(red)}, \overbrace{\text{ball } 13 \sim \text{ball } 28}^{(blue)}, \overbrace{\text{ball } 29 \sim \text{ball } 46}^{(green)} \right) \xrightarrow{\text{put into}} \left\{ \overbrace{\square, \dots, \square}^{7 \text{ positions}} \right\} \Rightarrow \#(\Omega) = \binom{46}{7}$$

(Note that  $\Omega$  has "symmetric outcomes"!)

(a)

$$ANS = \frac{\binom{12}{3} \binom{16}{2} \binom{18}{2}}{\binom{12+16+18}{7}} = \frac{3060}{40549} \approx 0.075$$

(b)

$$ANS = 1 - \overbrace{Pr\{0 \text{ red is withdrawn}\}}^{(*)} - \overbrace{Pr\{1 \text{ red is withdrawn}\}}^{(**)}$$

$$= 1 - \overbrace{\binom{12}{0} \binom{34}{7} / \binom{46}{7}}^{(*)} - \overbrace{\binom{12}{1} \binom{34}{6} / \binom{46}{7}}^{(**)} \approx 0.5979712$$

(c)

$$ANS = \overbrace{Pr\{7 \text{ red}\}}^{(*)} + \overbrace{Pr\{7 \text{ blue}\}}^{(**)} + \overbrace{Pr\{7 \text{ green}\}}^{(***)}$$

$$= \overbrace{\binom{12}{7} / \binom{46}{7}}^{(*)} + \overbrace{\binom{16}{7} / \binom{46}{7}}^{(**)} + \overbrace{\binom{18}{7} / \binom{46}{7}}^{(***)} \approx 0.000823$$

(d)

Let  $A$  denote the event that exactly 3 red balls are withdrawn.

Let  $B$  denote the event that exactly 3 blue balls are withdrawn.

$$ANS = Pr\{A \cup B\} = Pr\{A\} + Pr\{B\} - Pr\{A \cap B\}$$

$$= \overbrace{\binom{12}{3} \binom{34}{4} / \binom{46}{7}}^{Pr(A)} + \overbrace{\binom{16}{3} \binom{30}{4} / \binom{46}{7}}^{Pr(B)} - \overbrace{\binom{12}{3} \binom{16}{3} \binom{18}{1} / \binom{46}{7}}^{Pr(A \cap B)} \approx 0.4359$$



**40**

*The sample space of this problem is quite similar to that of Problem #35!*

*Note that  $\Omega$ , the sample space, has symmetric outcomes and  $\#(\Omega) = \binom{22}{4}$ .*

**(a)**

$$ANS = Pr\{\text{at least one of the 4 balls chosen is green}\} = 1 - Pr\{\text{all the chosen balls are NOT green}\}$$

$$= 1 - \overbrace{\binom{15}{4} / \binom{22}{4}}^{Pr(\text{all the chosen balls are NOT green})} \approx 0.81339$$

**(b)**

$$ANS = \frac{\binom{4}{1}\binom{5}{1}\binom{6}{1}\binom{7}{1}}{\binom{22}{4}} \approx 0.1148$$

$\left( \text{INTENTIONALLY LEFT BLANK} \right)$

## 46

*Suppose we need at least  $n$  persons.*

$$\text{FYI : } \left( \begin{array}{l} \text{By the Pigeonhole Principle, we know } n \leq 12. \\ \Rightarrow \text{An answer greater than 12 must be wrong!} \end{array} \right)$$

*(If you do not know what is "Pigeonhole principle", you may search for it online.)*

*Let  $A$  denote the event that at least two persons celebrate their birthday at the same month.*

*Then,  $A^C$  is the event that no any 2 persons celebrate their birthday at the same month.*

$$\text{We want : } Pr(A) \geq \frac{1}{2} \Leftrightarrow 1 - Pr(A^C) \geq \frac{1}{2} \stackrel{(*)}{\Leftrightarrow} 1 - \frac{P_n^{12}}{12^n} \geq \frac{1}{2} \Leftrightarrow \frac{P_n^{12}}{12^n} \leq \frac{1}{2}$$

*( $\star$ ) : The 1<sup>st</sup> person has 12 options, the 2<sup>nd</sup> has only 11 options left, ...*

*(We can calculate  $Pr(A^C)$  by the same method as that used in the "birthday problem", see LNp3-4.)*

$$\Rightarrow \text{We need to find the smallest } n \text{ such that } \frac{P_n^{12}}{12^n} \leq \frac{1}{2}$$

$$\left\{ \begin{array}{l} \text{When } n = 1, P_1^{12} / 12^1 = 1 \geq \frac{1}{2}. \\ \text{When } n = 2, P_2^{12} / 12^2 \approx 0.9166 \geq \frac{1}{2}. \\ \text{When } n = 3, P_3^{12} / 12^3 \approx 0.7638 \geq \frac{1}{2}. \\ \text{When } n = 4, P_4^{12} / 12^4 \approx 0.5729 \geq \frac{1}{2}. \\ \text{When } n = 5, P_5^{12} / 12^5 \approx 0.3819 \leq \frac{1}{2}. \end{array} \right.$$

*(In fact,  $\frac{P_n^{12}}{12^n}$  is decreasing as  $n$  becoming larger, when  $1 \leq n \leq 12$ .)*

$\Rightarrow \text{ANS : "at least" 5 (persons), under the given assumption.}$

## 54

(If you do not know how to play "Birdge", you may search for its rule online.)

$$\text{Let } \begin{cases} E_1 = \{\text{the bridge hand is void in spade} & (\spadesuit)\} \\ E_2 = \{\text{the bridge hand is void in heart} & (\heartsuit)\} \\ E_3 = \{\text{the bridge hand is void in diamond} & (\diamondsuit)\} \\ E_4 = \{\text{the bridge hand is void in club} & (\clubsuit)\} \end{cases}$$

We can use *INCLUSION – EXCLUSION IDENTITY* to compute the answer :

$$\begin{aligned} \text{ANS} &= \Pr\left(\bigcup_{i=1}^4 E_i\right) \\ &= \sum_{\substack{i=1 \\ (\diamond)}}^4 \overbrace{\Pr(E_i)}^{(*)} - \sum_{\substack{i_1 < i_2 \\ i_1, i_2 \in \{1, 2, 3, 4\} \\ (\diamond\diamond)}} \overbrace{\Pr(E_{i_1} E_{i_2})}^{(**)} + \sum_{\substack{i_1 < i_2 < i_3 \\ i_1, i_2, i_3 \in \{1, 2, 3, 4\} \\ (\diamond\diamond\diamond)}} \overbrace{\Pr(E_{i_1} E_{i_2} E_{i_3})}^{(***)} - \overbrace{\Pr(E_1 E_2 E_3 E_4)}^{(****)} \\ &= \underbrace{\frac{4}{(\diamond)} \times \overbrace{\binom{13}{0} \binom{39}{13} / \binom{52}{13}}^{(*)}}_{(\diamond)} - \underbrace{\left(\frac{4}{2}\right) \times \overbrace{\binom{26}{0} \binom{26}{13} / \binom{52}{13}}^{(**)}}_{(\diamond\diamond)} + \underbrace{\left(\frac{4}{3}\right) \times \overbrace{\binom{39}{0} \binom{13}{13} / \binom{52}{13}}^{(***)}}_{(\diamond\diamond\diamond)} - \underbrace{\widehat{0}}_{(****)} \approx 0.05126206 \end{aligned}$$

$$\begin{cases} (*) : \text{choose 0 from a specified suit and choose 13 from other 3 suits.} \\ (**) : \text{choose 0 from 2 specified suits and choose 13 from other 2 suits.} \\ (***) : \text{choose 0 from 3 specified suits and choose 13 from the only suit left.} \\ (****) : \text{This is impossible (why?)} \end{cases}$$

Note we have abused the notation  $\sum$ , in  $(\diamond\diamond)$  and  $(\diamond\diamond\diamond)$  for simplicity, they are actually double and triple summation, respectively.

Note the answer is not  $\frac{\binom{4}{1} \binom{39}{13}}{\binom{52}{13}}$ , since this equals  $\sum_{i=1}^4 \Pr(E_i)$ , but  $E_1, \dots, E_4$  are not disjoint.

$\Rightarrow$  The case  $E_i \cap E_j$  ( $i \neq j$ ) is repeatedly counted, ...

## 56

We slightly abuse the notation, " $(A, B) = (x, y)$ " means " $A$  chooses  $x$ ,  $B$  chooses  $y$ ",  $x, y \in \{a, b, c\}$ .

Then, we have the following results :

$$(A = a) \Rightarrow \begin{cases} \Pr(B \text{ wins} \mid (A, B) = (a, b)) = \frac{4}{9} \\ \Pr(B \text{ wins} \mid (A, B) = (a, c)) = \frac{5}{9} (\star : B \text{ chooses } c) \end{cases}$$

$$(A = b) \Rightarrow \begin{cases} \Pr(B \text{ wins} \mid (A, B) = (b, a)) = \frac{5}{9} (\star : B \text{ chooses } a) \\ \Pr(B \text{ wins} \mid (A, B) = (b, c)) = \frac{4}{9} \end{cases}$$

$$(A = c) \Rightarrow \begin{cases} \Pr(B \text{ wins} \mid (A, B) = (c, a)) = \frac{4}{9} \\ \Pr(B \text{ wins} \mid (A, B) = (c, b)) = \frac{5}{9} (\star : B \text{ chooses } b) \end{cases}$$

(All the probabilities above are calculated by tedious enumeration like below)

For example, if  $A$  chooses  $a$  and  $B$  chooses  $b$ , then

A=a	1	1	1	5	5	5	9	9	9
B=b	3	4	8	3	4	8	3	4	8
whether B wins	v	v	v			v			

$$\Rightarrow \Pr(B \text{ wins} \mid (A, B) = (a, b)) = \frac{4}{9}$$

So, no matter  $A$  chooses which spinner,  $B$  can choose the spinner given by  $(\star)$  such that

$$\Pr(B \text{ wins} \mid (A, B) \text{ choose as } (\star)) > \Pr(A \text{ wins} \mid (A, B) \text{ choose as } (\star)).$$

ANS : It is better to be player  $B$ !