

Due: Sunday, July 26, 2020 at 10:00 PM  
Grace period until Sunday, July 26, 2020 at 11:59 PM

## 1 Planetary Party

- (a) Suppose we are at party on a planet where every year is 2849 days. If 30 people attend this party, what is the exact probability that two people will share the same birthday? You may leave your answer as an unevaluated expression.
- (b) From lecture, we know that given  $n$  bins and  $m$  balls,  $\mathbb{P}[\text{no collision}] \approx \exp(-m^2/(2n))$ . Using this, give an approximation for the probability in part (a).
- (c) What is the minimum number of people that need to attend this party to ensure that the probability that any two people share a birthday is at least 0.5? You can use the approximation you used in the previous part.
- (d) Now suppose that 70 people attend this party. What is the probability that none of these 70 individuals have the same birthday? You can use the approximation you used in the previous parts.

## 2 Faulty Lightbulbs

Box 1 contains 1000 lightbulbs of which 10% are defective. Box 2 contains 2000 lightbulbs of which 5% are defective.

- (a) Suppose a box is given to you at random and you randomly select a lightbulb from the box. If that lightbulb is defective, what is the probability you chose Box 1?
- (b) Suppose now that a box is given to you at random and you randomly select two lightbulbs from the box. If both lightbulbs are defective, what is the probability that you chose from Box 1?

## 3 (Un)conditional (In)equalities

Let us consider a sample space  $\Omega = \{\omega_1, \dots, \omega_N\}$  of size  $N > 2$ , and two probability functions  $\mathbb{P}_1$  and  $\mathbb{P}_2$  on it. That is, we have two probability spaces:  $(\Omega, \mathbb{P}_1)$  and  $(\Omega, \mathbb{P}_2)$ .

- (a) If for every subset  $A \subset \Omega$  of size  $|A| = 2$  and every outcome  $\omega \in \Omega$  it is true that  $\mathbb{P}_1(\omega | A) = \mathbb{P}_2(\omega | A)$ , then is it necessarily true that  $\mathbb{P}_1(\omega) = \mathbb{P}_2(\omega)$  for all  $\omega \in \Omega$ ? That is, if  $\mathbb{P}_1$  and  $\mathbb{P}_2$

are equal conditional on events of size 2, are they equal unconditionally? (*Hint*: Remember that probabilities must add up to 1.)

- (b) If for every subset  $A \subset \Omega$  of size  $|A| = k$ , where  $k$  is some fixed element in  $\{2, \dots, N\}$ , and every outcome  $\omega \in \Omega$  it is true that  $\mathbb{P}_1(\omega | A) = \mathbb{P}_2(\omega | A)$ , then is it necessarily true that  $\mathbb{P}_1(\omega) = \mathbb{P}_2(\omega)$  for all  $\omega \in \Omega$ ?

For the following two parts, assume that  $\Omega = \{(a_1, \dots, a_k) \mid \sum_{j=1}^k a_j = n\}$  is the set of configurations of  $n$  balls into  $k$  labeled bins, and let  $\mathbb{P}_1$  be the probabilities assigned to these configurations by throwing the balls independently one after another into the bins, and let  $\mathbb{P}_2$  be the probabilities assigned to these configurations by uniformly sampling one of these configurations.

- (c) Let  $A$  be the event that all  $n$  balls land in exactly one bin. What are  $\mathbb{P}_1(\omega | A)$  and  $\mathbb{P}_2(\omega | A)$  for any  $\omega \in A$ ? How about  $\omega \in \Omega \setminus A$ ? Is it true that  $\mathbb{P}_1(\omega) = \mathbb{P}_2(\omega)$  for all  $\omega \in \Omega$ ?
- (d) For the special case of  $n = 9$  and  $k = 3$ , please give two outcomes  $B$  and  $C$ , so that  $\mathbb{P}_1(B) < \mathbb{P}_2(B)$  and  $\mathbb{P}_1(C) > \mathbb{P}_2(C)$ .

## 4 Max/Min Dice Rolls

Yining rolls three fair six-sided dice.

- (a) Let  $X$  denote the maximum of the three values rolled. What is the distribution of  $X$  (that is,  $\mathbb{P}[X = x]$  for  $x = 1, 2, 3, 4, 6$ )? You can leave your final answer in terms of "x". [*Hint*: Try to first compute  $\mathbb{P}[X \leq x]$  for  $x = 1, 2, 3, 4, 5, 6$ ]. If you want to check your answer, you can solve this problem using counting and make sure it matches with the formula you derived.
- (b) Let  $Y$  denote the minimum of the three values rolled. What is the distribution of  $Y$ ?

## 5 Balls and Bins, All Day Every Day

Suppose  $n$  balls are thrown into  $n$  labeled bins one at a time, where  $n$  is a positive *even* integer.

- (a) What is the probability that exactly  $k$  balls land in the first bin, where  $k$  is an integer  $0 \leq k \leq n$ ?
- (b) What is the probability  $p$  that at least half of the balls land in the first bin? (You may leave your answer as a summation.)
- (c) Using the union bound, give a simple upper bound, in terms of  $p$ , on the probability that some bin contains at least half of the balls.
- (d) What is the probability, in terms of  $p$ , that at least half of the balls land in the first bin, or at least half of the balls land in the second bin?
- (e) After you throw the balls into the bins, you walk over to the bin which contains the first ball you threw, and you randomly pick a ball from this bin. What is the probability that you pick up the first ball you threw? (Again, leave your answer as a summation.)

## 6 Cookie Jars

You have two jars of cookies, each of which starts with  $n$  cookies initially. Every day, when you come home, you pick one of the two jars randomly (each jar is chosen with probability  $1/2$ ) and eat one cookie from that jar. One day, you come home and reach inside one of the jars of cookies, but you find that is empty! Let  $X$  be the random variable representing the number of remaining cookies in non-empty jar at that time. What is the distribution of  $X$ ?

## 7 Testing Model Planes

Amin is testing model airplanes. He starts with  $n$  model planes which each independently have probability  $p$  of flying successfully each time they are flown, where  $0 < p < 1$ . Each day, he flies every single plane and keeps the ones that fly successfully (i.e. don't crash), throwing away all other models. He repeats this process for many days, where each "day" consists of Amin flying any remaining model planes and throwing away any that crash. Let  $X_i$  be the random variable representing how many model planes remain after  $i$  days. Note that  $X_0 = n$ . Justify your answers for each part.

- What is the distribution of  $X_1$ ? That is, what is  $\mathbb{P}[X_1 = k]$ ?
- What is the distribution of  $X_2$ ? That is, what is  $\mathbb{P}[X_2 = k]$ ? Name the distribution of  $X_2$  and what its parameters are.
- Repeat the previous part for  $X_t$  for arbitrary  $t \geq 1$ .
- What is the probability that at least one model plane still remains (has not crashed yet) after  $t$  days? Do not have any summations in your answer.
- Considering only the first day of flights, is the event  $A_1$  that the first and second model planes crash independent from the event  $B_1$  that the second and third model planes crash? Recall that two events  $A$  and  $B$  are independent if  $\mathbb{P}[A \cap B] = \mathbb{P}[A]\mathbb{P}[B]$ . Prove your answer using this definition.
- Considering only the first day of flights, let  $A_2$  be the event that the first model plane crashes *and* exactly two model planes crash in total. Let  $B_2$  be the event that the second plane crashes on the first day. What must  $n$  be equal to in terms of  $p$  such that  $A_2$  is independent from  $B_2$ ? Prove your answer using the definition of independence stated in the previous part.
- Are the random variables  $X_i$  and  $X_j$ , where  $i < j$ , independent? Recall that two random variables  $X$  and  $Y$  are independent if  $\mathbb{P}[X = k_1 \cap Y = k_2] = \mathbb{P}[X = k_1]\mathbb{P}[Y = k_2]$  for all  $k_1$  and  $k_2$ . Prove your answer using this definition.

## 8 Indicator Variables

- After throwing  $n$  balls into  $m$  bins at random, what is the expected number of bins that contains exactly  $k$  balls?

- (b) Alice and Bob each draw  $k$  cards out of a deck of 52 distinct cards with replacement. Find  $k$  such that the expected number of common cards that both Alice and Bob draw is at least 1. You can use a calculator.
- (c) A nefarious delivery guy in some company is out delivering  $n$  packages to  $n$  customers, where  $n \in \mathbb{N}$ ,  $n > 1$ . Not only does he hand a random package to each customer, he opens the package before delivering it with probability  $1/2$ . Let  $X$  be the number of customers who receive their own packages unopened. Compute the expectation  $\mathbb{E}(X)$
- (d) Now, compute the variance of the previous part  $\text{Var}(X)$ .

## 9 Homework Process and Study Group

Citing sources and collaborators are an important part of life, including being a student! We also want to understand what resources you find helpful and how much time homework is taking, so we can change things in the future if possible.

- 1. What sources (if any) did you use as you worked through the homework?**
- 2. If you worked with someone on this homework, who did you work with?** List names and student ID's. (In case of homework party, you can also just describe the group.)
- 3. How did you work on this homework?** (For example, *I first worked by myself for 2 hours, but got stuck on problem 3, so I went to office hours. Then I went to homework party for a few hours, where I finished the homework.*)
- 4. Roughly how many total hours did you work on this homework?**