American University of Beirut STAT 230

Introduction to Probability and Random Variables
Summer 2006

quiz # 1

Exercise 1 (2 points)

- **a.** in how many ways can 15 students be assigned to 3 classes of size 5 each, if Asma and Maya, two of the 15 students, must be in the same class room?
- **b.** let A and B be two events such that P(A) > P(B) > 0. Show that P(A|B) > P(B|A).

Exercise 2 (5 points) An urn contains 12 balls, of which 4 are white. Three players A, B and C successively draw ball from the urn, A first, then B, then C, then A and so on. The winner is the first one to draw a white ball. What is the probability that A win the game if the draw is:

- a. without replacement
- **b.** with replacement

Exercise 3 (4 points) An urn contains b black balls and r red balls. One of the balls is drawn at random, but when it is put back in the urn, c additional balls of the same color are put in with it. A ball is then selected form the urn, what's the probability that the first ball was black given that the second ball drawn was red?

Exercise 4 (4 points) A fair coin is tossed until three heads or three tails have been obtained. Let X denote the number of tosses that are required. Find the pdf of X. Find the mgf of X, and use it to find E(X).

Exercise 5 (5 points) Two players A and B play a series of independent games. The probability that A wins a game is 1/3. The first player who win 3 games is declared the winner.

- **a.** what's the probability that the series ends in 4 games?
- **b.** if A wins the first game, what's the probability that B is the winner?