

Exercises # 1: Review of probability theory

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We denote the combination numbers $C_n^p := \frac{n!}{p!(n-p)!} := \frac{n(n-1)\dots(n-p+1)}{1\cdot 2\cdots p}$.

Exercise 1 (Martin Gardner, *Scientific American* (1959)).

- (i) *Mr. Jones has two children. The older child is a girl. What is the probability that both children are girls?*
- (ii) *Mr. Smith has two children. At least one of them is a boy. What is the probability that both children are boys?*

Exercise 2. *What is the probability to obtain exactly 3 hearts when drawing 5 cards in a deck of 32 cards (containing exactly 8 hearts) ...*

- (i) *... simultaneously?*
- (ii) *... successively without replacement?*
- (iii) *... successively with replacement?*

Exercise 3. *An urn contains 4 white balls and 3 black balls. You draw 3 balls, one by one, without remise. What is the probability that the first ball is white, the second white and the third black?*

Exercise 4.

1. State (and prove?) Bayes' formula.
2. Mr X has 100 dices among which 25 are loaded (unfair). For each piped dice, the probability to obtain a 6 is 0.5.
 - (a) Mr X draws a randomly selected dice and obtains a 6. What is the probability that this dice is loaded?
 - (b) Let $n \in \mathbb{N}^*$ be a positive integer. Mr X draws n times a randomly selected dice and obtains a 6 each time. What is this time the probability p_n that this dice is loaded?
 - (c) Determine $\lim_{n \rightarrow \infty} p_n$. What does this mean?