1 Family Planning

Mr. and Mrs. Brown decide to continue having children until they either have their first girl or until they have three children. Assume that each child is equally likely to be a boy or a girl, independent of all other children, and that there are no multiple births. Let G denote the numbers of girls that the Browns have. Let C be the total number of children they have.

(a) Determine the sample space, along with the probability of each sample point.

(b) Compute the joint distribution of G and C. Fill in the table below.

	$C = 1$	$C = 2$	$C = 3$
$G = 0$			
$G = 1$			

(c) Use the joint distribution to compute the marginal distributions of G and C and confirm that the values are as you'd expect. Fill in the tables below.

$\mathbb{P}(G = 0)$	
$\mathbb{P}(G = 1)$	

$\mathbb{P}(C = 1)$	$\mathbb{P}(C = 2)$	$\mathbb{P}(C = 3)$

(d) Are G and C independent?

(e) What is the expected number of girls the Browns will have? What is the expected number of children that the Browns will have?

2 How Many Queens?

You shuffle a standard 52-card deck, before drawing the first three cards from the top of the pile. Let X denote the number of queens you draw.

(a) What is $\mathbb{P}(X = 0)$, $\mathbb{P}(X = 1)$, $\mathbb{P}(X = 2)$ and $\mathbb{P}(X = 3)$?

(b) Do the answers you computed in part (a) add up to 1, as expected?

(c) Compute $\mathbb{E}(X)$ from the definition of expectation.

(d) Suppose we define indicators X_i, $1 \le i \le 3$, where X_i is the indicator variable that equals 1 if the ith card is a queen and 0 otherwise. Compute $\mathbb{E}(X)$ using linearity of expectation.

(e) Are the X_i indicators independent? Does this affect your solution to part (d)?

3   Ball in Bins

You are throwing k balls into n bins. Let X_i be the number of balls thrown into bin i.

(a) What is $\mathbb{E}[X_i]$?

(b) What is the expected number of empty locations?

(c) What is the expected number of collisions?

4   Linearity

Solve each of the following problems using linearity of expectation. Explain your methods clearly.

(a) In an arcade, you play game A 10 times and game B 20 times. Each time you play game A, you win with probability $1/3$ (independently of the other times), and if you win you get 3 tickets (redeemable for prizes), and if you lose you get 0 tickets. Game B is similar, but you win with probability $1/5$, and if you win you get 4 tickets. What is the expected total number of tickets you receive?

(b) A monkey types at a 26-letter keyboard with one key corresponding to each of the lower-case English letters. Each keystroke is chosen independently and uniformly at random from the 26 possibilities. If the monkey types 1 million letters, what is the expected number of times the sequence "book" appears?

(c) A building has n floors numbered $1, 2, \ldots, n$, plus a ground floor G. At the ground floor, m people get on the elevator together, and each gets off at a uniformly random one of the n floors (independently of everybody else). What is the expected number of floors the elevator stops at (not counting the ground floor)?