

Problem 1. Suppose that a fair coin was tossed 20 times and that there were 12 heads observed. (You may assume that the results of subsequent tosses were independent.)

- (a) What is the probability that the first toss showed heads?
- (b) What is the probability that the first two tosses showed heads?
- (c) What is the probability that at least two of the first five tosses landed heads?

Solution. Let X denote the number of heads observed in 20 tosses of the coin.

(a) Using Bayes' rule, we find

$$\begin{aligned} \mathbf{P}\{\text{1st toss showed heads} \mid X = 12\} \\ = \frac{\mathbf{P}\{X = 12 \mid \text{1st toss showed heads}\} \mathbf{P}\{\text{1st toss showed heads}\}}{\mathbf{P}\{X = 12\}}. \end{aligned}$$

Clearly,

$$\mathbf{P}\{X = 12\} = \binom{20}{12} (1/2)^{12} (1/2)^8$$

and

$$\mathbf{P}\{\text{1st toss showed heads}\} = \frac{1}{2}.$$

Notice that if the 1st toss showed heads, then the only way for $X = 12$ is if there are 11 heads in the remaining 19 tosses. Thus,

$$\mathbf{P}\{X = 12 \mid \text{1st toss showed heads}\} = \binom{19}{11} (1/2)^{11} (1/2)^9.$$

Combining everything gives

$$\mathbf{P}\{\text{1st toss showed heads} \mid X = 12\} = \frac{\binom{19}{11} (1/2)^{11} (1/2)^9 \cdot (1/2)}{\binom{20}{12} (1/2)^{12} (1/2)^8} = \frac{\binom{19}{11}}{\binom{20}{12}} = \frac{12}{20}.$$

(b) Using Bayes' rule, we find as in (a) that

$$\begin{aligned} \mathbf{P}\{\text{1st two tosses showed heads} \mid X = 12\} \\ = \frac{\mathbf{P}\{X = 12 \mid \text{1st two tosses showed heads}\} \mathbf{P}\{\text{1st two tosses showed heads}\}}{\mathbf{P}\{X = 12\}}. \end{aligned}$$

If the 1st two tosses showed heads, then the only way for $X = 12$ is if there are 10 heads in the remaining 18 tosses. Thus,

$$\mathbf{P}\{X = 12 \mid \text{1st two tosses showed heads}\} = \binom{18}{10} (1/2)^{10} (1/2)^8.$$

Thus,

$$\mathbf{P}\{\text{1st two tosses showed heads} \mid X = 12\} = \frac{\binom{18}{10}(1/2)^{10}(1/2)^8 \cdot (1/2)^2}{\binom{20}{12}(1/2)^{12}(1/2)^8} = \frac{\binom{18}{10}}{\binom{20}{12}} = \frac{12}{20} \cdot \frac{11}{19}.$$

(c) Observe that the event {at least 2 of the first 5 tosses landed heads} can be written as the union of the events

$$\{\text{exactly 2 of the first 5 landed heads}\} \cup \dots \cup \{\text{exactly 5 of the first 5 landed heads}\}$$

Thus, using Bayes' rule, we find

$$\begin{aligned} \mathbf{P}\{\text{exactly 2 of the first 5 landed heads} \mid X = 12\} \\ = \frac{\mathbf{P}\{X = 12 \mid \text{exactly 2 of the first 5 landed heads}\} \mathbf{P}\{\text{exactly 2 of the first 5 landed heads}\}}{\mathbf{P}\{X = 12\}}. \end{aligned}$$

Notice that

$$\mathbf{P}\{\text{exactly 2 of the first 5 landed heads}\} = \binom{5}{2}(1/2)^2(1/2)^3.$$

Furthermore, if exactly 2 of the first 5 tosses showed heads, then the only way for $X = 12$ is if there are 10 heads in the remaining 15 tosses; that is,

$$\mathbf{P}\{X = 12 \mid \text{exactly 2 of the first 5 landed heads}\} = \binom{15}{10}(1/2)^{10}(1/2)^5.$$

Combined, we conclude

$$\mathbf{P}\{\text{exactly 2 of the first 5 landed heads} \mid X = 12\} = \frac{\binom{15}{10}(1/2)^{10}(1/2)^5 \cdot \binom{5}{2}(1/2)^2(1/2)^3}{\binom{20}{12}(1/2)^{12}(1/2)^8} = \frac{\binom{15}{10} \cdot \binom{5}{2}}{\binom{20}{12}}.$$

Similarly, we can find the probability that exactly k of the first 5 tosses landed heads given that $X = 12$. Piecing everything back together gives

$$\mathbf{P}\{\text{at least 2 of the first 5 landed heads} \mid X = 12\} = \frac{\binom{15}{10} \cdot \binom{5}{2}}{\binom{20}{12}} + \frac{\binom{15}{9} \cdot \binom{5}{3}}{\binom{20}{12}} + \frac{\binom{15}{8} \cdot \binom{5}{4}}{\binom{20}{12}} + \frac{\binom{15}{7} \cdot \binom{5}{5}}{\binom{20}{12}}.$$