INDIAN STATISTICAL INSTITUTE Probability Theory I: B. Math (Hons.) I Semester I, Academic Year 2022-23 Midsem Exam

Date: 10/10/2022

Full Marks: 50

Duration: 3 hours

- Show all your work and write explanations when needed. If you are using a result stated and/or proved in class, please quote it correctly.
- You are NOT allowed to use class notes, books, homework solutions, list of theorems, formulas etc.
- 1. Consider the following schematic diagram of a drainage network model (as described in the class), where each of Paths 1 5 (as shown in the figure below) behave independently of each other. Suppose that each path is open with probability $p \in (0, 1)$. Recall that water will be able to pass through a particular path (only downwards) if and only if it is open.



- (a) (10 marks) If it is given that Path 4 is open, calculate the probability that water can pass through the layer of quartzite to the layer of sandstone.
- (b) (10 marks) If it is given that Path 4 is closed, calculate the probability that water can pass through the layer of quartzite to the layer of sandstone.

Plese Turn Over

- 2. (10 marks) Consider Polya's Urn Scheme as described in the class (starting with b black balls and r red balls, and adding c balls at each stage). Calculate the probability that in the first three draws, exactly one black ball is drawn.
- 3. (10 marks) Suppose $r \ (\in \mathbb{N})$ distinct toys are distributed at random among $n \ (\in [2, r])$ children. Find the probability that every child receives at least one toy.
- 4. (10 marks) Fix two positive integers r_1, r_2 . Suppose r_1 many α s and r_2 many β s are arranged at random. For every positive interger k, compute the probability of the event that there are exactly k many α -runs and exactly k many β -runs.