

1. **Solution:** X and Y are independent random variables with binomial distributions $\mathbf{Bin}(r, p)$ and $\mathbf{Bin}(s, p)$ respectively. $Z := X + Y$ has $\mathbf{Bin}(r + s, p)$ distribution. The conditional distribution of X given Z is given by

$$\begin{aligned} P(X = x|Z = z) &= \frac{P(X = x, Z = z)}{P(Z = z)} \\ &= \frac{P(X = x, Y = z - x)}{P(Z = z)} \\ &= \frac{\binom{r}{x} \binom{s}{z-x}}{\binom{r+s}{z}} \end{aligned}$$

where $\min\{0, z - s\} \leq x \leq r$.

Solution (b):

$$\begin{aligned} E(X|Z) &= \sum_{x=\min\{0, z-s\}}^r x \frac{\binom{r}{x} \binom{s}{z-x}}{\binom{r+s}{z}} \\ &= \sum_{x=\min\{1, z-s\}}^r rz \frac{\binom{r-1}{x-1} \binom{s}{z-x}}{(r+s) \binom{r+s-1}{z-1}} \\ &= z \frac{r}{r+s} \end{aligned}$$

Solution (c):

$$\begin{aligned} E(X(X-1)|Z) &= \sum_{x=\min\{0, z-s\}}^r x(x-1) \frac{\binom{r}{x} \binom{s}{z-x}}{\binom{r+s}{z}} \\ &= \frac{rz}{r+s} \sum_{x=\min\{1, z-s\}}^r (x-1) \frac{\binom{r-1}{x-1} \binom{s}{z-x}}{\binom{r+s-1}{z-1}} \\ &= \frac{rz}{r+s} \frac{(r-1)(z-1)}{r+s-1} \end{aligned}$$

Therefore,

$$Var(X|Z) = z \frac{r}{r+s} \frac{s}{r+s} \frac{r+s-z}{r+s-1}$$

□

2. **Solution:** There are r distinguishable balls and n distinguishable boxes B_1, B_2, \dots, B_n . Each ball is put randomly into one of the Boxes.

$$\frac{X_a X_b}{\sum_{1 \leq i < j \leq n} X_i X_j}$$

has the same distribution for any two distinct a and b . Therefore by the linearity of Expectation, we get that the expectation of the above random variable is $\frac{1}{\binom{n}{2}}$. Therefore,

$$E \left(\frac{\sum_{1 \leq a < b \leq m} X_a X_b}{\sum_{1 \leq i < j \leq n} X_i X_j} \right) = \frac{\binom{m}{2}}{\binom{n}{2}}$$

□

3. **Solution:** In top-to-random shuffle, let N_i be the number of shuffles taken for the initial bottommost card to go from i -th bottommost position to $(i + 1)$ -th bottommost position. Observe that $N_{51} = 1$. The number of shuffles needed for the initial bottommost card to come to the top is $N = N_1 + N_2 + \dots + N_{51}$. Observe that N_i 's are independent random variables. $P(N_i = k) = \frac{i}{51} (1 - \frac{i}{51})^{(k-1)}$ for $k \in \mathbb{N}$.

$$E(N) = \sum_{i=1}^{51} E(N_i) = \sum_{i=1}^{51} \frac{51}{i}.$$

Similarly,

$$Var(N) = \sum_{i=1}^{51} Var(N_i) = \sum_{i=1}^{51} \frac{51^2}{i^2} (1 - \frac{i}{51}).$$

□

4. **Solution (a):** Given M , Z has binomial distribution $\mathbf{Bin}(M, 0.2)$. Therefore

$$E(s^Z | M) = (0.2 * s + 0.8)^M.$$

Solution (b): It is given that M has binomial distribution $\mathbf{Bin}(100, 0.5)$. Therefore

$$E(s^Z) = E(E(s^Z | M)) = E((0.2 * s + 0.8)^M) = (0.1 * s + 0.9)^{100}.$$

Therefore Z has binomial distribution $\mathbf{Bin}(100, 0.1)$.

□