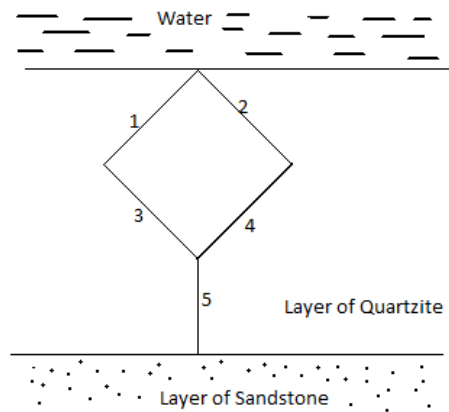


INDIAN STATISTICAL INSTITUTE
Probability Theory I: B. Math (Hons.) I
Semester I, Academic Year 2023-24
Midsem Exam

Date: 15/09/2023 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) Find the (unconditional) probability that water can pass through the layer of quartzite to the layer of sandstone.
- (b) (10 marks) If it is given that Path 2 and Path 3 are both open, calculate the conditional probability that water can pass through the layer of quartzite to the layer of sandstone.
- (c) (10 marks) If it is given that exactly one of Path 2 and Path 3 is closed, calculate the conditional probability that water can pass through the layer of quartzite to the layer of sandstone.

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2. (10 marks) Suppose $r \in \mathbb{N}$ distinguishable flags are displayed at random on $n \in [2, r]$ distinguishable poles. Find the probability that every pole receives at least one flag.

3. (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 integer k , compute the probability of the event that *there are exactly k many α -runs and exactly $k + 1$ many β -runs*. Please also mention the range of k for which this probability is nonzero.