

1. **Warm up:** Answer the following questions.
  - (a) From a deck of cards, how much more likely is it to choose two spades compared with choosing two queens?
  - (b) If there is a  $1/3$  chance I am wearing blue socks and a  $1/5$  chance my socks have holes in them, what is the chance that I am wearing blue socks without holes?
  - (c) True or false: If events  $E_1, \dots, E_n$  are all mutually independent, then they are pairwise independent.
  
2. Suppose that in a weekly lottery you have probability .002 of winning a prize with a single ticket. You buy 1 ticket per week for 52 weeks.
  - (a) What is the probability that you win no prizes?
  - (b) What is the probability that you win 3 or more prizes?

3. Suppose that there are 4 white and 2 black marbles. One way to arrange them is:



- (a) List all 15 ways to arrange these marbles.
  - (b) How many ways are there to arrange 4 white and  $n$  black marbles?
  - (c) In which arrangements from part (a) is every white marble next to at least one other white marble?
  - (d) List all the ways to arrange 2 black and 2 red marbles.
  - (e) Explain why the lists in parts (c) and (d) have the same size.
  - (f) How many ways are there to arrange 4 white and  $n$  black marbles so that every white marble is next to at least one other white marble?
  - (g) If 21 black and 4 white marbles are arranged at random, what is the probability that every white marble is adjacent to at least one other white marble?
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4. A florist stocks red roses and white roses. Of these, some have thorns and some do not. Let  $R$  be the event that a rose is red, and let  $T$  be the event that a rose has thorns. Suppose that the following data has been collected about the roses:  $1/4$  of the roses have thorns,  $1/5$  of the red roses do not have thorns, and  $3/7$  of roses with thorns are white. Consider the experiment of selecting a rose at random. Use the data to find the probability of each of the four events  $R \cap T$ ,  $\bar{R} \cap T$ ,  $R \cap \bar{T}$ , and  $\bar{R} \cap \bar{T}$ .

5. Consider the following algorithm, called the **Fermat primality test**, which takes as input a positive integer  $n$  to be tested if it is prime, and a positive integer  $k$ .

```

1  for  $i = 1, 2, \dots, k$ :
2    pick randomly  $a \in \{1, \dots, n - 1\}$ 
3     $t = a^{n-1} \pmod{n}$ 
4    if  $t \neq 1$ :
5      return "not prime"
7    return "probably prime"

```

- (a) Implement this algorithm in Python and run it for  $k = 1000$  on:
- the composite numbers  $1048576 = 2^{20}$  and  $28278749 = 7919 \cdot 3571$
  - the prime numbers 104729 and 1299709
- (b) An integer  $n$  is a *false positive* for the Fermat primality test if it is not prime and the primality test returns "probably prime". Explain why  $341 = 11 \cdot 31$  is a false positive.
- (c) An integer  $n$  is a *false negative* for the Fermat primality test if it is prime and the primality test returns "not prime". Explain why there do not exist any false negatives.
6. *Bernoulli trials*. Emulate a poll where  $n = 100$  people are asked a Yes/No question ("Will you vote in the municipal election on June 5, 2021?" or similar). Assume that all answers are mutually independent; and with a probability  $p = 2/3$  the answer is "Yes".
- (a) A single *Bernoulli trial* has outcomes {Yes, No} (the answer to the sociologist's question). 100 people answered the same question, so the Bernoulli trials can be enumerated by  $t = 0, 1, \dots, 99$ . Define the Bernoulli random variable for any integer  $t \in [0; 99]$ :

$$X(t) = \begin{cases} 1, & \text{if the person } t \text{ answered "Yes" (probability } p = 2/3), \\ 0, & \text{if the person } t \text{ answered "No" (probability } p = 1/3). \end{cases} \quad (1)$$

Find the expected value  $E(X)$  and the variance  $V(X) = E((X - E(X))^2)$  of this random variable.

- (b) Use a computer to generate 100 values of this random variable and compute their total. What are the totals that you get most frequently?

```

from scipy.stats import bernoulli
p = 2/3

# Find the expected value ('mean') and variance
mean, var = bernoulli.stats(p, moments='mv')
print('E(X)={}, V(X)={}'.format(mean, var))

# Generate random responses (1=success, 0=failure)
responses = bernoulli.rvs(p, size=100)
# Count the successful Bernoulli trials
print('sum(responses) = {}'.format(sum(responses)))

```

- (c) Imagine that you run this poll 1000 times: Every time a pollster asks 100 people and records the total of "Yes" responses. At the very end the pollster creates a histogram that shows the frequency of every sum.

```
import matplotlib.pyplot as plt
from scipy.stats import bernoulli

p = 2/3
# Initially all poll totals (values 0..100) are set to '0'
allPolls = [0] * 101

for i in range(0,1000):
    responses = bernoulli.rvs(p, size=100)
    allPolls[sum(responses)] += 1

plt.bar(list(range(0,101)), allPolls)
plt.show()
```

(Need to ensure that the body of **for** loop is indented and followed by a blank line.)

- (d) Use the linearity property of the expected value to compute  $E(Y)$  where the random variable  $Y$  is defined as

$$Y = X(0) + X(1) + \dots + X(99),$$

where every  $X(t)$  is a Bernoulli random variable as defined in (1).