**Exercise 2** 11–12.11.2013 L. Leskelä / M. Kuronen

- **2.1** Same birthday. The are 23 student in a class. Let  $X_i$  be a number which tells on which day of the year the student is born, when the days are numbered from 1 to 365. Let us assume that the  $X_1, \ldots, X_{23}$  are independent uniformly distributed random variables in  $\{1, 2, \ldots, 365\}$ . What is the probability that some of the students in the class share the same birthday?
- **2.2** Sum and product of random bits. Let  $\theta_1, \ldots, \theta_n$  be independent Bernoulli distributed random variables with parameter  $p \in (0, 1)$ , so that  $\mathbb{P}(\theta_i = 1) = p$  and  $\mathbb{P}(\theta_i = 0) = 1 p$  for all *i*. Find out the distributions of the following random variablest:
  - (a)  $X = \theta_1 + \theta_2$ ,
  - (b)  $Y = \theta_1 \theta_2$ ,
  - (c)  $Z = \theta_1 + \dots + \theta_n$ ,
  - (d)  $W = \theta_1 \cdots \theta_n$ .
- **2.3** Max ja min of random bits. Let  $B_1$  ja  $B_2$  be independent uniformly distributed random variables in  $\{0, 1\}$ . Define  $X = \min\{B_1, B_2\}$  and  $Y = \max\{B_1, B_2\}$ . Are X and Y dependent or independent? Explain your answer carefully.
- **2.4** Conditional probabilities. A symmetric die is thrown twise and the outcomes are denoted by  $X_1$  and  $X_2$ . Then  $X_1$  and  $X_2$  are independent uniformly distributed random integers in  $\{1, 2, \ldots, 6\}$ . Write down examples of events A ja B in terms of  $X_1$  and  $X_2$ , where
  - (a)  $\mathbb{P}(A \mid B) < \mathbb{P}(A),$
  - (b)  $\mathbb{P}(A \mid B) = \mathbb{P}(A),$
  - (c)  $\mathbb{P}(A \mid B) > \mathbb{P}(A)$ .
- **2.5** Independent triplets and pairs. Let  $X_1, X_2, X_3$  be random integers in a discrete probability space  $(\Omega, P)$  Are the following statements true or false? Prove them true or show them false by giving a counterexample.
  - (a) If the random variables  $X_1, X_2, X_3$  are mutually independent, then also the random variables  $X_i, X_j$  are mutually independent for all  $i \neq j$ .
  - (b) If  $X_i, X_j$  are mutually independent for all  $i \neq j$ , then also  $X_1, X_2, X_3$  are mutually independent.