

Problem 1. List all graphs with vertex set $\{1, 2, 3, 4\}$ and two edges.

Problem 2. Let X_n be the sum of numbers obtained by rolling the dice n times, compute $\mathbb{E}(X_n)$.

Problem 3. (Bayes' Theorem) Let (Ω, P) be a finite probability space, A an event, and B_1, \dots, B_n a partition of Ω .

1. Prove that $P[A] = \sum_{i=1}^n P[A \cap B_i]$.

2. Let $i \in \{1, \dots, n\}$. Prove that $P[B_i|A] = \frac{P[A|B_i] \cdot P[B_i]}{P[A]}$.

3. Let $i \in \{1, \dots, n\}$. Prove that

$$P[B_i|A] = \frac{P[A|B_i] \cdot P[B_i]}{\sum_{j=1}^n P[A|B_j] \cdot P[B_j]}$$

Problem 4. A box contains three coins: two regular coins and one fake two-headed coin ($P(H) = 1$),

1. You pick a coin at random and toss it. What is the probability that it lands heads up?
2. You pick a coin at random and toss it, and get heads. What is the probability that it is the two-headed coin?

Problem 5. Is it possible to have a tournament where for every subset S of k players, there exists another player who has defeated every player in S ?

Let T be a random tournament with n players $P = \{p_1, \dots, p_k\}$ where for every pair p, q of players the winner is decided by the toss of a fair coin.

1. Let $S = \{p_1, \dots, p_k\}$, and let $w \notin S$. What is the probability that player w is defeated by some player in S ?
2. Let $S = \{p_1, \dots, p_k\}$, and let $w \notin S$. What is the probability that for every player $w \notin S$, w is defeated by some player in S ?
3. * Prove that the probability that a random tournament does not meet the requirement stated at the beginning of the problem is strictly less than 1 for large enough n .

Problem 6. Seat b black and r red knights at random around a round table on chairs numbered counterclockwise from 1 to $n = b + r$ so that all seating arrangements are equally likely. Let X be the number of black knights that have a black knight to their right. Compute $\mathbb{E}(X)$.

Problem 7. * In an $n \times n$ array, each of the numbers $1, 2, \dots, n$ appears exactly n times. Show that there is a row or a column in the array with at least \sqrt{n} distinct numbers.

Problem 8. * A fair coin is tossed until two consecutive tails appear. The tosses are independent. Denote by N the number of necessary tosses including the last two tails. Express the probabilities $P(n = N)$ for $n \geq 2$ in terms of Fibonacci sequence $\{F_n\}_{n \geq 1}$ given by $F_1 = F_2 = 1$ and $F_n = F_{n-1} + F_{n-2}$. **Hint:** condition on first two tosses and derive a recursive formula for the sequence $a_n = 2^n P(N = n)$.

Problem 9. Prove that there is a constant c such that whenever we have two natural numbers n, m such that $n > cm^2$ then a random mapping $f : \{1, 2, \dots, n\} \rightarrow \{1, 2, \dots, m\}$ is surjective with probability at least 0.99 . **IMPORTANT:** You will need to use the fact that for any $p \in (0, 1)$, $1 - p \leq e^{-p}$.

Problem 10. (HW) Let (Ω, P) be a finite probability space, and let A_1, A_2, \dots, A_n be events. Prove that

$$P\left[\bigcup_{i=1}^n A_i\right] = \sum_{\emptyset \neq I \subseteq [n]} (-1)^{|I|+1} P\left[\bigcap_{i \in I} A_i\right].$$

Problem 11. (HW) Prove that there is a constant c such that whenever we have two natural numbers n, m such that $m > cn^2$ then a random mapping $f : \{1, 2, \dots, n\} \rightarrow \{1, 2, \dots, m\}$ is injective with probability at least 0.99 .