STEP 2016, Paper 1, Q12 – Solution (1 page; 28/5/18)

(i)
$$P(A = 0)P(B > 0) + P(A = 1)P(B > 1) + P(A = 2)P(B > 2)$$

= $\left(\frac{1}{2}\right)^2 \left(1 - \left(\frac{1}{2}\right)^3\right) + 2\left(\frac{1}{2}\right)^2 \left(1 - \left(\frac{1}{2}\right)^3 - 3\left(\frac{1}{2}\right)^3\right) + \left(\frac{1}{2}\right)^2 \left(\frac{1}{2}\right)^3$
= $\frac{1}{4}\left\{\frac{7}{8} + \frac{8}{8} + \frac{1}{8}\right\} = \frac{1}{2}$

(ii)
$$P(A = 0)P(B > 0) + P(A = 1)P(B > 1) + P(A = 2)P(B > 2)$$

+ $P(A = 3)P(B > 3)$
= $\left(\frac{1}{2}\right)^3 \left(1 - \left(\frac{1}{2}\right)^4\right) + 3\left(\frac{1}{2}\right)^3 \left(1 - \left(\frac{1}{2}\right)^4 - 4\left(\frac{1}{2}\right)^4\right)$
+ $3\left(\frac{1}{2}\right)^3 \left(4\left(\frac{1}{2}\right)^4 + \left(\frac{1}{2}\right)^4\right) + \left(\frac{1}{2}\right)^3\left(\frac{1}{2}\right)^4$
= $\frac{1}{8}\left\{\frac{15}{16} + \frac{33}{16} + \frac{15}{16} + \frac{1}{16}\right\} = \frac{1}{2}$

(iii) P(B gets more heads)

= P(B has the same number of heads after n tosses each)

 \times P(B gets head on n+1 th toss)

+ P(B has more heads after n tosses each) \times 1

+ P(B has fewer heads after n tosses each) $\times 0$

 $= p_1\left(\frac{1}{2}\right) + p_2$

Now, after n tosses each, either B has more heads, or A has more (with the same probability, by symmetry), or they both have the same number;

so
$$p_2 + p_2 + p_1 = 1$$
, and hence $p_1\left(\frac{1}{2}\right) + p_2 = \frac{1}{2}(p_1 + 2p_2) = \frac{1}{2}$