

## Week 3: Extra Problems

*Author: Andrew Lizarraaga*

## About These Problems

- Consult Andrew Lizarraaga: [andrewlizarraaga at g.ucla.edu](mailto:andrewlizarraaga@g.ucla.edu) for question or solutions.

### 3.1 Basic Examples

**Problem 1 (Determining Coin Bias):** I give you a coin and I want you to determine if it is biased or not. What can you do to try and determine the coins bias?

**Problem 2 (Darts In One-Half):** I have a unit square  $[0, 1]^2$  and I toss 10 darts in the unit square. How many darts would you expect to land in the left-half of the square?

**Problem 3 (Measuring a Cancer Cell):** I have a  $2D$  slice of a cell on a plane and I want to measure a cross-sectional area of interest, let's call it  $|A|$ . The issue is that  $|A|$  is highly irregular and my microscopes are too weak to view it. However, I can shoot X-rays at the cell and the area of interest give a signal response that I can measure. What can I do with this setup to measure  $|A|$ , given I know that the cells entire cross-sectional area is  $|\Omega|$ ?

### 3.2 Tricky To Deduce Probabilistic Phenomena

**Problem 4 (HH v.s. HT):** I have a fair coin and I keep flipping until I see  $HH$  or  $HT$ . Should it take more flips on average until I see  $HH$ , or more flips for  $HT$ , or should it be the same?

**Problem 5 (Jane Street's Some Off Square):** A circle is randomly generated by sampling two points uniformly and independently from the interior of a square and using these points to determine its diameter. Approximate the probability that the circle has a part of it that is off the square?

### 3.3 Estimators

**Problem 6 (Buffon's Needle):** We have parallel lines that are separated 1-unit away from each other and they span the entire plane.

**Problem 7 (Laplace's Needle):** We have a set of parallel lines that are separated 1-unit away from each other. Additionally, we have another set of parallel lines, orthogonal to the first set of parallel lines, that are also spaced 1-unit apart. So the plane is effectively covered by a grid of unit squares. What is the probability that when tossing a needle that it crosses a line?