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(a)  $1/16$  (b)  $1/16$  (c) The only way in which the pattern H, H, H, H can occur first is for the first 4 flips to all be heads, for once a tail appears it follows that a tail will precede the first run of 4 heads (and so T, H, H, H will appear first). Hence, the probability that T, H, H, H occurs first is  $15/16$ . 60.

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$q_1 + p_1 = 1$  (5.8) Since Equations (5.7) and (5.8) sum to 1, it follows that, with probability 1, either a run of successes or a run of failures will eventually occur. As an example of Equation (5.7), we note that, in tossing a fair coin, the probability that a run of 2 heads will precede a run of 3 tails is  $\frac{7}{10}$ .

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where the first term is where the first passenger picks the first seat (where the  $N$  will sit correctly with probability one), the second term is when the first passenger sits in the  $N$ -th seat (where the  $N$  will sit correctly with probability zero), and the remaining terms represent the first passenger sitting at position  $k$ , which will then require repeating this problem with the  $k$ -th passenger choosing among  $N - k + 1$  seats.

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I hope readers will find these solutions helpful as you struggle with learning the foundations of measure-theoretic probability. Of course, you will learn best if you first attempt to solve the exercises on your own, and only consult this manual when you are really stuck (or to check your solution after you think you have it right).

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