

You Have A Biased Coin For Which $P(H)=p$. You Toss The Coin 20 Times. What Is The Probability That You

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Understanding probability is fundamental to many fields, including statistics, gambling, decision-making, and scientific research. In particular, analyzing biased coins—coins with a probability of landing heads (H) not equal to 0.5—offers valuable insights into real-world scenarios where outcomes are not equally likely. If you have a biased coin with a probability $P(H) = p$, and you toss it multiple times, questions naturally arise: What is the likelihood of certain outcomes? For instance, what is the probability of obtaining a specific number of heads in a series of tosses? This article delves into the mathematical concepts necessary to answer such questions, focusing on a scenario where you toss a biased coin 20 times.

Understanding the Basics: Probability, Binomial Distribution, and Biased Coins

What Is a Biased Coin?

A biased coin is a coin that does not have an equal chance of landing on heads or tails. Instead, it favors one side over the other, characterized by a probability value p for heads, where $0 < p < 1$. Consequently, the probability of tails is $1 - p$.

Key Concepts in Probability

- Probability (P): The likelihood that a specific event occurs, expressed as a number between 0 and 1.
- Random Variable: A variable that takes on different numerical values based on the outcome of a random experiment.
- Binomial Distribution: A probability distribution describing the number of successes (e.g., heads) in a fixed number of independent Bernoulli trials (e.g., coin tosses).

The Binomial Distribution Formula

When performing (n) independent trials with two possible outcomes (success or failure), and each trial has the same probability (p) of success, the probability of exactly (k) successes is given by:

$$P(X = k) = \binom{n}{k} p^k (1 - p)^{n - k}$$

where:

- $\binom{n}{k}$ is the binomial coefficient, representing the number of ways to choose (k) successes out of (n) trials,
- p^k is the probability of success in (k) trials,
- $(1 - p)^{n - k}$ is the probability of failure in the remaining $(n - k)$ trials.

Scenario: Tossing a Biased Coin 20 Times

Suppose you have a biased coin with a certain probability (p) of landing heads, and you toss it 20 times. Your goal is to find the probability of different outcomes, such as:

- Exactly (k) heads,
- At least (k) heads,
- At most (k) heads,
- The probability of obtaining a certain number of heads within a range.

Given the binomial distribution's applicability, these questions can be precisely quantified.

Calculating the Probability of Exactly k Heads in 20 Tosses

The Binomial Probability Formula in Action

For a specific number of heads (k) , the probability is:

$$P(X = k) = \binom{20}{k} p^k (1 - p)^{20 - k}$$

where:

- $\binom{20}{k}$ is the binomial coefficient calculated as:

$$\binom{20}{k} = \frac{20!}{k! (20 - k)!}$$

- p is the probability of heads (given or assumed),
- $1 - p$ is the probability of tails.

Example:

Suppose $p = 0.6$, meaning the coin is biased towards heads. To find the probability of getting exactly 12 heads:

$$P(X=12) = \binom{20}{12} (0.6)^{12} (0.4)^8$$

Calculating $\binom{20}{12}$:

$$\binom{20}{12} = \frac{20!}{12! 8!} = 125970$$

Then:

$$P(X=12) = 125970 \times (0.6)^{12} \times (0.4)^8$$

Numerical calculation yields the probability.

Understanding and Computing Cumulative Probabilities

While calculating the probability of exactly k heads is useful, often, we want to know the probability of getting at least, at most, or within a certain number of heads.

Probability of At Least k Heads

$$P(X \geq k) = \sum_{i=k}^{20} \binom{20}{i} p^i (1 - p)^{20 - i}$$

This sum accounts for all outcomes where the number of heads is k or

more.

Probability of At Most k Heads

```
\[
P(X \leq k) = \sum_{i=0}^k \binom{20}{i} p^i (1 - p)^{20 - i}
\]
```

This sum accounts for outcomes with (k) or fewer heads.

Calculating Range Probabilities

For probabilities within a range, say between (k_1) and (k_2) , inclusive:

```
\[
P(k_1 \leq X \leq k_2) = \sum_{i=k_1}^{k_2} \binom{20}{i} p^i (1 - p)^{20 - i}
\]
```

Note: These calculations can be performed manually for small (n) , but for larger (n) , software tools or statistical tables are recommended.

Using Statistical Software and Tables to Simplify Calculations

Calculating binomial probabilities manually becomes cumbersome as (n) grows. Fortunately, many tools are available:

- Excel: Use the BINOM.DIST function.

Example: To compute $(P(X=12))$ with $(p=0.6)$:

```
```excel
=BINOM.DIST(12, 20, 0.6, FALSE)
```
```

- R programming language: Use `dbinom()` for exact probabilities and `pbinom()` for cumulative probabilities.

Example:

```
```R
dbinom(12, 20, 0.6) Probability of exactly 12 heads
pbinom(11, 20, 0.6) Probability of 11 or fewer heads
```
```

```
1 - pbinom(11, 20, 0.6) Probability of 12 or more heads
```
```

- Python: Use the `scipy.stats` library.

Example:

```
```python
from scipy.stats import binom

Probability of exactly 12 heads
prob_12 = binom.pmf(12, 20, 0.6)

Probability of 12 or more heads
prob_at_least_12 = 1 - binom.cdf(11, 20, 0.6)
```
```

- Statistical Tables: Standard binomial distribution tables provide cumulative probabilities for various  $(n)$  and  $(p)$ .

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## Real-World Applications of Binomial Probability in Biased Coin Tosses

Understanding binomial probability with biased coins extends well beyond theoretical exercises. Here are some practical contexts:

### 1. Quality Control and Manufacturing

- Assessing the likelihood of defective items in a batch, where the defect rate is not 50%, but a known bias.

### 2. Medical Testing

- Calculating the probability of a certain number of positive test results when tests are not perfectly accurate.

### 3. Gambling and Game Theory

- Evaluating strategies in games where outcomes are biased, such as loaded dice or unfair coins.

## 4. Machine Learning and Data Science

- Modeling binary classification outcomes with known class probabilities.

## 5. Polling and Surveys

- Estimating the probability of a certain proportion of respondents favoring an option when the true support probability is known or estimated.

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## Understanding Limitations and Assumptions

While the binomial distribution provides a powerful framework for calculating probabilities in biased coin scenarios, it relies on several assumptions:

- Independence: Each coin toss is independent of previous tosses.
- Constant Probability: The probability  $(p)$  remains the same across all tosses.
- Binary Outcomes: Each trial results in either success (heads) or failure (tails).

Violations of these assumptions, such as changing biases or dependent trials, require alternative models like the Markov or multinomial distributions.

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## Conclusion: Mastering Probability Calculations for Biased Coin Tosses

In summary, analyzing the probability of specific outcomes when tossing a biased coin multiple times involves understanding the binomial distribution. Whether calculating the probability of exactly  $(k)$  heads

## Frequently Asked Questions

### What is the probability of getting exactly 10 heads in 20 tosses of a biased coin with $P(H)=p$ ?

The probability is given by the binomial formula:  $nCk \times p^k \times (1 - p)^{n - k}$ , so for exactly 10 heads, it is  $20C10 \times p^{10} \times (1 - p)^{10}$ .

## How do you compute the probability of getting at least 15 heads in 20 tosses?

Sum the probabilities of getting 15, 16, 17, 18, 19, and 20 heads:

`$\sum_{k=15}^{20} 20C k \text{ times } p^k \text{ times } (1 - p)^{20 - k}$` .

## If $P(H)=0.6$ , what is the probability of getting fewer than 5 heads in 20 tosses?

Calculate the sum of probabilities for  $k=0$  to 4:  `$\sum_{k=0}^4 20C k \text{ times } 0.6^k \text{ times } 0.4^{20 - k}$` .

## How does the value of $p$ affect the probability of getting a majority of heads in 20 tosses?

The higher  $p$  is (closer to 1), the greater the probability of getting more heads; conversely, lower  $p$  (closer to 0) decreases that probability. For  $p=0.5$ , the distribution is symmetric around 10 heads.

## What is the expected number of heads in 20 tosses of this biased coin?

The expected value is given by  `$E[X] = n \text{ times } p = 20 \text{ times } p$` .

## If you observe 12 heads in 20 tosses, what can you infer about the bias $p$ of the coin?

You can estimate  $p$  as approximately  `$- 12 / 20 = 0.6$` , but for a more precise inference, you would use Bayesian or maximum likelihood estimation methods.

## Additional Resources

You Have A Biased Coin For Which  $P(H)=p$ . You Toss The Coin 20 Times. What Is The Probability That You

Imagine holding a coin that isn't perfectly fair. Instead of the classic 50-50 chance of landing heads or tails, this coin favors heads with some probability  $p$ , which could be less than, equal to, or greater than 0.5. You decide to flip this biased coin 20 times, and you're curious about the likelihood of specific outcomes—say, getting exactly  $k$  heads, at least a certain number of heads, or perhaps a specific pattern. This problem, while seemingly straightforward, opens a door to fascinating concepts in probability theory, combinatorics, and statistical inference.

In this article, we'll explore the mathematical underpinnings of such a

scenario, providing a detailed yet accessible explanation of how to compute various probabilities related to multiple biased coin tosses. Whether you're a student, a researcher, or just a curious mind, understanding these principles will deepen your appreciation for the elegant structure of probability distributions and their applications.

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## Understanding the Basic Setup: The Biased Coin and Multiple Tosses

Before diving into calculations, it's crucial to clarify the scenario:

- The Coin Bias: The coin has a probability  $p$  of landing heads (H) and  $1 - p$  of tails (T). The bias  $p$  can range from 0 to 1, with  $p = 0.5$  representing a fair coin.
- Number of Tosses: You perform 20 independent tosses, meaning each flip is unaffected by previous flips, and the probability remains constant at  $p$ .
- Outcome of Interest: Your question could be about various aspects, such as:
  - The probability of getting exactly  $k$  heads.
  - The probability of at least  $k$  heads.
  - The probability of a specific sequence or pattern.
  - The expected number of heads.

In the context of probability theory, these outcomes relate directly to the binomial distribution, a fundamental model for repeated independent Bernoulli trials.

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## The Binomial Distribution: The Mathematical Backbone

### Definition and Formula

The binomial distribution describes the probability of observing exactly  $k$  successes (heads) in  $n$  independent Bernoulli trials (coin tosses), each with success probability  $p$ . Mathematically, it is expressed as:

$$P(X = k) = \binom{n}{k} p^k (1 - p)^{n - k}$$

Where:

- $P(X = k)$  is the probability of exactly  $k$  successes.
- $\binom{n}{k}$  is the binomial coefficient, representing the number of ways to choose  $k$  successes out of  $n$  trials.
- $p^k$  accounts for the probability of success  $p$  occurring  $k$  times.

-  $(1 - p)^{n - k}$  accounts for the failures in the remaining  $(n - k)$  trials.

### Application to Our Scenario

In our case:

- $n = 20$  (the number of tosses)
- $p$  is known or estimated
- $k$  varies depending on the specific question

For example, if you want the probability of getting exactly 10 heads:

$$P(X = 10) = \binom{20}{10} p^{10} (1 - p)^{10}$$

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### Calculating Specific Probabilities

#### Probability of Exactly $k$ Heads

Suppose you want the probability of getting exactly 12 heads in 20 tosses. Using the binomial formula:

$$P(X = 12) = \binom{20}{12} p^{12} (1 - p)^8$$

Here,  $\binom{20}{12}$  is computed as:

$$\binom{20}{12} = \frac{20!}{12! \times 8!}$$

which equals 125,970. The factorial notation can be computed or looked up in tables or software.

#### Probability of At Least $k$ Heads

If you're interested in the probability of getting at least 15 heads, that is, 15, 16, 17, 18, 19, or 20 heads, you sum the individual probabilities:

$$P(X \geq 15) = \sum_{k=15}^{20} \binom{20}{k} p^k (1 - p)^{20 - k}$$

Calculating this sum manually is tedious, but software tools like R, Python, or specialized calculators can compute it efficiently.

Probability of Fewer Than  $k$  Heads

Similarly, for fewer than 8 heads:

$$P(X < 8) = \sum_{k=0}^7 \binom{20}{k} p^k (1 - p)^{20 - k}$$

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Expected Value and Variance: What to Anticipate

Beyond specific probabilities, understanding the expected number of heads provides insight into the typical outcome:

- Expected value (mean):

$$E[X] = n p$$

- Variance:

$$\text{Var}[X] = n p (1 - p)$$

For  $(n = 20)$ , if  $(p = 0.6)$ , then:

$$E[X] = 20 \times 0.6 = 12$$

$$\text{Var}[X] = 20 \times 0.6 \times 0.4 = 4.8$$

The standard deviation, which measures the spread, is:

$$\sigma = \sqrt{\text{Var}[X]} \approx 2.19$$

This indicates that, on average, you'd expect about 12 heads, with typical fluctuations of about 2 heads around this mean.

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How to Calculate Probabilities in Practice

While the formulas are straightforward, actual calculations can become complex, especially for large  $(n)$  or when summing over multiple values.

Here are practical approaches:

### Using Software Tools

- Python: With the `scipy.stats` library, you can compute binomial probabilities easily.

```
```python
from scipy.stats import binom
```

```
n = 20
p = 0.6
```

Probability of exactly 12 heads
`prob_12 = binom.pmf(12, n, p)`

Probability of at least 15 heads
`prob_at_least_15 = binom.sf(14, n, p)` sf is survival function (1 - cdf)
```

- R: Similar functions exist in R.

```
```R
n <- 20
p <- 0.6
```

Probability of exactly 12 heads
`prob_12 <- dbinom(12, n, p)`

Probability of at least 15 heads
`prob_at_least_15 <- 1 - pbinom(14, n, p)`
```

### Normal Approximation for Large $(n)$

For large  $(n)$ , the binomial distribution approximates a normal distribution with mean  $(np)$  and standard deviation  $(\sqrt{np(1-p)})$ . This simplifies calculations:

$$\begin{aligned} &[ \\ X &\sim N(np, np(1-p)) \\ &] \end{aligned}$$

Applying continuity correction:

$$\begin{aligned} &[ \\ P(X &\leq k) \approx \Phi \left( \frac{k + 0.5 - np}{\sqrt{np(1-p)}} \right) \\ &] \end{aligned}$$

where  $(\Phi)$  is the standard normal cumulative distribution function.

This approximation is reasonably accurate when  $(np)$  and  $(n(1-p))$  are both greater than 5.

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## Real-World Applications and Implications

Understanding the probability distribution of biased coin flips isn't merely academic—it has practical significance in various fields:

### Quality Control

Manufacturers often test products with known defect rates (analogous to biased coins). Calculating the likelihood of observing a certain number of defective items in a batch helps in quality assurance.

### Medical Testing

In diagnostics, tests have known sensitivity and specificity. The probability of correctly identifying a disease status over multiple tests can be modeled similarly.

### Gambling and Games of Chance

Players and casinos analyze the probabilities of certain outcomes based on biased games or equipment to make informed decisions.

### Bayesian Inference

Estimating the underlying bias  $(p)$  from observed data involves updating beliefs using Bayes' theorem, which often relies on binomial likelihoods.

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## Extending the Model: Beyond Simple Binomial

While the binomial distribution provides a solid foundation, real-world situations may involve more complex scenarios:

- **Dependent Trials:** If coin flips influence each other, the independence assumption breaks down, requiring models like Markov chains.

- **Variable Bias:** If the bias  $(p)$  changes over time or trials, more advanced models like the Beta-binomial distribution are appropriate.

- **Pattern Probabilities:** Calculating the likelihood of specific sequences (e.g., heads-tails-heads) involves Markov models or combinatorial enumeration.

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## Final Thoughts: Embracing the Elegance of Probability

The scenario of tossing a biased coin multiple times encapsulates many core principles of probability theory. From the binomial formula to normal approximations, the tools available allow us to quantify uncertainty and make informed predictions. The beauty lies in the structured elegance of the math, transforming simple coin flips into a window for understanding randomness,

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