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let B be the event that the second toss is a head. We must compare the conditional probabilities $P(A|B)$ and $P(A|B^c)$. We have $P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{P(A)}{P(B)}$; and $P(A|B^c) = \frac{P(A \cap B^c)}{P(B^c)} = \frac{P(A)}{P(B^c)}$: Since $P(B) < P(A)$, the first conditional probability above is at least as large, so Alice is right, regardless of whether the coin is fair or not.

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Let p_i be the probability of winning against the opponent played in the i th turn. Then, you will win the tournament if you

win against the 2nd player (probability p_2) and also you win against at least one of the two other players [probability $p_1 + (1-p_1)p_3 = p_1 + p_3 - p_1 p_3$]. Thus, the probability of winning the tournament is $p_2 (p_1 + p_3 - p_1 p_3)$.

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8 From Introduction to Probability, by Bertsekas and Tsitsiklis Chap. 2 2.1 BASIC CONCEPTS Main Concepts Related to Random Variables Starting with a probabilistic model of an experiment: • A random variable is a real-valued function of the outcome of the experiment. • A function of a random variable defines another random variable.

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