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In order for X to equal, the first n flips must have r heads, and then the n th flip must land heads. By independence the desired probability is thus $\binom{n}{r} p^r (1-p)^{n-r}$. A total of 7 games will be played if the first 6 result in 3 wins and 3 losses. Thus, $P(7 \text{ games}) = \binom{6}{3} p^3 (1-p)^3$. Differentiation yields. 7 8 Answers and Solutions

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74 Introduction to Probability Models. Since X_1, \dots, X_n represents the number of times that the event E occurs in the n trials, we may interpret Equation (2.25) as stating that, with probability 1, the limiting proportion of time that the event E occurs is just $P(E)$.

Introduction to Probability Models—Srin Mitran

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