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One Thousand Exercises in Probability GEOFFREY R. GRIMMETT Statistical Laboratory, University of Cambridge and DAVID R. STIRZAKER Mathematical Institute, University of Oxford

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From Exercise (1.3.2), such a sequence of N heads must (with probability one) occur sooner or later. Alternative method: Write down the difference equations for P_k the probability the game finishes at 0 having started at k , and for h , the corresponding probability that the game finishes at N ; actually these two difference equations are the ...

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