

Show all your work. Work through the problems carefully and **do not use online references, mathematical solvers, or GenAI** as a shortcut for finding the solutions. You will regret it in the quizzes and examinations.

Part I

Exercises 7.6, 7.7, 7.8, 7.9, 7.10, 7.11, 7.12 in the textbook.

Part II

[Expected win probability] Arisha and Justin play successive matches of chess. Assume that Arisha wins each match with probability P , independently of her results on other matches. We don't know P , so we assume $P \sim \text{Uniform}(0, 1)$. We are told that so far Arisha has won 2 games and lost 1 game. We are not given the specific ordering of wins/losses. Derive

$$\mathbf{E}[P \mid \text{current score is 2 to 1}].$$