

Es. 1 reti

$$1. P[X_3=T | X_2=T] = \frac{P[X_3=T, X_2=T]}{P[X_2=T]}$$

$C_1 = \{ \text{estrette monete con 2 teste} \}$

$C_2 = \{ \text{estrette monete eque} \}$

$$\begin{aligned} P[X_3=T, X_2=T] &= P[X_3=T, X_2=T | C_1] \cdot P[C_1] + \\ &\quad + P[X_3=T, X_2=T | C_2] \cdot P[C_2] \\ &= 1 \cdot \frac{1}{2} + \frac{1}{4} \cdot \frac{1}{2} = \frac{5}{8} \end{aligned}$$

$$\begin{aligned} P[X_2=T] &= P[X_2=T | C_1] \cdot P[C_1] + P[X_2=T | C_2] \cdot P[C_2] \\ &= \frac{1}{2} \cdot \frac{1}{2} + \frac{1}{2} \cdot \frac{1}{2} = \frac{3}{4} \end{aligned}$$

$$(*) P[X_3=T | X_2=T] = \frac{5}{8} \cdot \frac{4}{3} = \frac{5}{6}$$

$$2. P[X_3=T | X_2=T, X_1=T] = \frac{P[X_3=T, X_2=T, X_1=T]}{P[X_2=T, X_1=T]}$$

come sopra

$$P[X_3=T, X_2=T, X_1=T] = 1 \cdot \frac{1}{2} + \frac{1}{8} \cdot \frac{1}{2} = \frac{9}{16}$$

$$P[X_2=T, X_1=T] = 1 \cdot \frac{1}{2} + \frac{1}{4} \cdot \frac{1}{2} = \frac{5}{8}$$

$$(**) P[X_3=T | X_2=T, X_1=T] = \frac{9}{16} \cdot \frac{8}{5} = \frac{9}{10}$$

3. Non è un catena di Markov perché (\*) è diverso da (\*\*).