

## Solution to Problem 84-17: Patterns in a sequence of symmetric Bernoulli trials

**Citation for published version (APA):**

Lossers, O. P. (1985). Solution to Problem 84-17: Patterns in a sequence of symmetric Bernoulli trials. *SIAM Review*, 27(3), 453-454. <https://doi.org/10.1137/1027121>

**DOI:**

[10.1137/1027121](https://doi.org/10.1137/1027121)

**Document status and date:**

Published: 01/01/1985

**Document Version:**

Publisher's PDF, also known as Version of Record (includes final page, issue and volume numbers)

**Please check the document version of this publication:**

- A submitted manuscript is the version of the article upon submission and before peer-review. There can be important differences between the submitted version and the official published version of record. People interested in the research are advised to contact the author for the final version of the publication, or visit the DOI to the publisher's website.
- The final author version and the galley proof are versions of the publication after peer review.
- The final published version features the final layout of the paper including the volume, issue and page numbers.

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In the special case where  $f'(t) = 1/t$ ,  $t_0 = 1$ , and  $\lambda_j = j$ , then (4) reduces to

$$X(t) = P \begin{bmatrix} t^1 & & & \\ & t^2 & & 0 \\ & & \ddots & \\ 0 & & & t^n \end{bmatrix} P^{-1} X(1).$$

These results can be extended to nonhomogeneous systems of ODE's.

NANCY WALLER and the proposer give the following explicit solution by using the Cayley–Hamilton theorem:

$$X(t) = X(1) + \sum_{k=1}^n \frac{A(A-I)(A-2I) \cdots (A-(k-1)I) X(1) (t-1)^k}{k!}.$$

A. S. FERNÁNDEZ (E. T. S. Ingenieros Industriales de Madrid) uses the Lagrange interpolating polynomial to obtain

$$X(t) = \sum_{i=1}^n \frac{(-1)^{i-1} t^i}{(n-i)!(i-1)!} \prod_{j \neq i} (A - jI) X(1).$$

J. ROPPERT (Wirtschaftsuniversität Wien) also gives a solution if  $A$  has multiple eigenvalues by means of Jordan decomposition. Z. J. KABALA and I. P. E. KINNMARK (Princeton University) show how to solve (1) as above as well as when  $A$  has multiple eigenvalues. M. LATINA (Community College of Rhode Island) in his solution notes that the method can be extended to more general Euler–Cauchy systems

$$\sum_{k=1}^m t^k A_k X^{(k)}(t) = 0.$$

Also solved by P. W. BATES (Texas A & M), G. A. BÉCUS (University of Cincinnati), J. BÉLAIR (Université de Montréal), S. COBLE (Student, University of Washington), C. GEORGHIOU (University of Patras, Greece), O. HAJEK (Case Western Reserve University), A. A. JAGERS (Technische Hogeschool Twente, the Netherlands), D. JAMES (San Antonio, Texas), R. A. JOHNS (University of South Carolina-Spartanburg), I. N. KATZ (Washington University, St. Louis), G. LEWIS (Michigan Technological University), H. M. MAHMOUD (George Washington University), H. J. OSER (National Bureau of Standards), D. W. QUINN (Air Force Institute of Technology), P. H. SCHIDT (University of Akron), H. TÜRKE (Universität Tübingen, FRG), G. C. WAKE (Victoria University, New Zealand), two other solutions by NANCY WALLER (Portland State University), J. A. WILSON (Iowa State University), P. T. L. M. VAN WOERKOM (Bussum, the Netherlands) and one other solution by the proposer.

### Patterns in a Sequence of Symmetric Bernoulli Trials

*Problem 84-17, by Y. P. SABHARWAL and V. K. MALHOTRA (Delhi University, Delhi, India).*

Consider a sequence of  $n (> 1)$  symmetric Bernoulli trials. Two consecutive trials would yield one of the four patterns  $SS$ ,  $SF$ ,  $FF$  and  $FS$ , where  $S$  stands for success and  $F$  stands for failure. The study of these patterns is relevant in the context of brand

choice processes. Let

$$\begin{aligned} N_1 &= \text{number of occurrences of } SS, \\ N_2 &= \text{number of occurrences of } SF, \\ N_3 &= \text{number of occurrences of } FS, \\ N_4 &= \text{number of occurrences of } FF, \end{aligned}$$

so that

$$N_1 + N_2 + N_3 + N_4 = n - 1.$$

Determine the variance-covariance matrix for  $(N_1, N_2, N_3, N_4)$ . Here, the  $(i, j)$  term is the expectation of  $(N_i - \bar{N}_i)(N_j - \bar{N}_j)$ .

*Solution by O. P. LOSSERS* (Eindhoven University of Technology, Eindhoven, the Netherlands).

For  $2 \leq i \leq n$  define the random variables

$$\begin{aligned} \tau_{1,i} &:= \begin{cases} 1 & \text{if } (i-1)\text{th and } i\text{th trials are } S, \\ 0 & \text{otherwise;} \end{cases} \\ \tau_{2,i} &:= \begin{cases} 1 & \text{if } (i-1)\text{th trial is } S \text{ and } i\text{th trial } F, \\ 0 & \text{otherwise;} \end{cases} \\ \tau_{3,i} &:= \begin{cases} 1 & \text{if } (i-1)\text{th trial is } F \text{ and } i\text{th trial } S, \\ 0 & \text{otherwise;} \end{cases} \\ \tau_{4,i} &:= \begin{cases} 1 & \text{if } (i-1)\text{th and } i\text{th trials are } F, \\ 0 & \text{otherwise.} \end{cases} \end{aligned}$$

Evidently  $N_j = \sum_{i=2}^n \tau_{j,i}$ ,  $1 \leq j \leq 4$ .

Using the obvious joint distribution of  $\tau_{j_1, i_1}$  and  $\tau_{j_2, i_2}$  it is an easy verification that

$$\begin{aligned} EN_j &= (n-1)/4 \quad (1 \leq j \leq 4), \\ EN_1 N_2 &= EN_1 N_3 = EN_4 N_2 = EN_4 N_3 = (n^2 - 3n + 2)/16, \\ EN_1 N_4 &= (n^2 - 5n + 6)/16, \\ EN_2 N_3 &= (n^2 - n - 2)/16, \\ EN_1^2 = EN_4^2 &= (n^2 + 3n - 6)/16, \quad EN_2^2 = EN_3^2 = (n^2 - n + 2)/16. \end{aligned}$$

For the corresponding variance-covariance matrix we obtain

$$\frac{1}{16} \begin{pmatrix} 5n-7 & 1-n & 1-n & 5-3n \\ 1-n & n+1 & n-3 & 1-n \\ 1-n & n-3 & n+1 & 1-n \\ 5-3n & 1-n & 1-n & 5n-7 \end{pmatrix}.$$

*Also solved by J. A. GRZESIK* (TRW Inc., California), *A. A. JAGERS* (Technische Hogeschool Twente, the Netherlands), *J. A. WILSON* (Iowa State University) and the proposers.