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So the probability to win a prize the first time you play is $p + (1-p)p + (1-p)^2 p + \dots = p \sum_{k=0}^{\infty} (1-p)^k = p \cdot \frac{1}{1-(1-p)} = \frac{p}{p} = 1$. Clearly M has a geometric distribution, with parameter p .

4.12 The "probability that your friend wins" is equal to $p + p(1-p)^2 + p(1-p)^4 + \dots = p \cdot \frac{1}{1-(1-p)^2} = \frac{1}{1+p}$.

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The general principle Before testing hypothesis we already have a random model for data, and both of hypotheses determine a parameter of the model and hence determine the random model. We can calculate the probability that our

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data occurs under each hypothesis and reject hypothesis that is smaller than the given p-value.

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Law of large numbers - Wikipedia

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