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### One Thousand Exercises In Probability

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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 Pk 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 same, but the respective boundary conditions are ...

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