

## Solution for exercise 3.4.9 in Pitman <sup>1</sup>

We define the random variable  $N$  as the number of throws to get heads. The pay back value is  $N^2$ , the expected win from the game can be expressed [as](#)

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<sup>1</sup>Text colored in blue are buttons. In order to enable these, the document must be opened in either [Acrobat Reader](#) or [evince](#) (linux).