Ryan McCorvie

Exercises from Probability with Martingales

EG 1 Two points are chosen at random on a line $\overline{AB}$ independently according to the uniform distribution. If the line is cut at these two points, what's the probability the segments will form a triangle?

The sample space is the unit square $[0,1]^2$ with points corresponding to (x_1, x_2). The probability measure is the same as area in this square. A necessary and sufficient condition to form a triangle is that the segments $[0, x_1]$, $[x_1, x_2]$ and $[x_2, 1]$ satisfy the triangle inequalities. Assuming $x_1 < x_2$, these take the form

$$x_1 < (x_2 - x_1) + (1 - x_2) \qquad 1 - x_2 < x_1 + (x_2 - x_1) \qquad x_2 - x_1 < (1 - x_2) + x_1 \quad (1)$$

The first inequality says $x_1 < \frac{1}{2}$, the second that $x_2 > \frac{1}{2}$ and the last that $x_2 - x_1 < \frac{1}{2}$. These inequalities describe a triangle in the unit square with area $\frac{1}{8}$. Considering also the symmetrical when $x_1 > x_2$, the total probability is $\frac{2}{8}$ ∎

EG 2 Planet X is a ball with center O. Three spaceships A, B and C land at random on its surface, their positions being independent and each uniformly distributed on the surface. Spaceships A and B can communicate directly by radio if $\angle AOB \leq 90°$. What's the probability all three can communicate? (For example, A can communicate to C via B if necessary).

A spaceship X may communicate with any spaceship in the points in the hemisphere centered at X. Denote this by $h(X)$. Without loss of generality, rotate the sphere so that A is the north pole, and B lies in a fixed plane through O and A. The three ships may communicate if:

1. B is in the northern hemisphere and C is in the northern hemisphere (the ships can communicate via A)

2. B is in the northern hemisphere and C is in the half-lune $h(B) \setminus h(A)$ (the ships can communicate via B)

3. B is in the southern hemisphere and C is in the half-lune $h(A) \cap h(B)$ (the ships can communicate via C)

These cases are disjoint, so we can consider them separately and sum their contributions. The area of a half lune is proportional to angle $\angle XOY$ where X and Y are the centers of the hemispheres. This is the same as the dihedral angle between the equitorial planes of the hemispheres. Thus the probability of being in a half lune of angle θ is $\theta/2\pi$.

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