

## 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

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

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  $\angle AOB \leq 90^\circ$ . 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 equatorial planes of the hemispheres. Thus the probability of being in a half lune of angle  $\theta$  is  $\theta/2\pi$ .

# Probability With Martingales Solutions Manual

**David Williams**



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