

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 θ is $\theta/2\pi$.

Probability With Martingales Solutions Manual

J Elliott



Probability With Martingales Solutions Manual:

This book delves into Probability With Martingales Solutions Manual. Probability With Martingales Solutions Manual is an essential topic that needs to be grasped by everyone, ranging from students and scholars to the general public. The book will furnish comprehensive and in-depth insights into Probability With Martingales Solutions Manual, encompassing both the fundamentals and more intricate discussions.

1. The book is structured into several chapters, namely:
 - Chapter 1: Introduction to Probability With Martingales Solutions Manual
 - Chapter 2: Essential Elements of Probability With Martingales Solutions Manual
 - Chapter 3: Probability With Martingales Solutions Manual in Everyday Life
 - Chapter 4: Probability With Martingales Solutions Manual in Specific Contexts
 - Chapter 5: Conclusion
 2. In chapter 1, the author will provide an overview of Probability With Martingales Solutions Manual. This chapter will explore what Probability With Martingales Solutions Manual is, why Probability With Martingales Solutions Manual is vital, and how to effectively learn about Probability With Martingales Solutions Manual.
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 4. In chapter 3, this book will examine the practical applications of Probability With Martingales Solutions Manual in daily life. The third chapter will showcase real-world examples of how Probability With Martingales Solutions Manual can be effectively utilized in everyday scenarios.
 5. In chapter 4, the author will scrutinize the relevance of Probability With Martingales Solutions Manual in specific contexts. This chapter will explore how Probability With Martingales Solutions Manual is applied in specialized fields, such as education, business, and technology.
 6. In chapter 5, the author will draw a conclusion about Probability With Martingales Solutions Manual. The final chapter will summarize the key points that have been discussed throughout the book.
- This book is crafted in an easy-to-understand language and is complemented by engaging illustrations. It is highly recommended for anyone seeking to gain a comprehensive understanding of Probability With Martingales Solutions Manual.

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