

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 Dewey



Probability With Martingales Solutions Manual:

This book delves into Probability With Martingales Solutions Manual. Probability With Martingales Solutions Manual is an essential topic that must be grasped by everyone, 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. This 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
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- This book is crafted in an easy-to-understand language and is complemented by engaging illustrations. This book is highly recommended for anyone seeking to gain a comprehensive understanding of Probability With Martingales Solutions Manual.

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