

Converting a Biased Coin to an Unbiased Coin

The Problem

We have a **biased coin** (called BIASED-RANDOM) that:

- Returns 1 with probability p
- Returns 0 with probability $1-p$
- We **don't know** what p is, but we know $0 < p < 1$

Goal: Create an algorithm that returns 0 and 1 with **exactly equal probability** (50% each), using only this biased coin.

The Key Insight

Even though individual coin flips are biased, we can find **pairs of outcomes** that have equal probability!

The Magic of Opposite Pairs

Consider flipping the biased coin **twice**:

First Flip	Second Flip	Probability
0	0	$(1-p) \times (1-p) = (1-p)^2$
0	1	$(1-p) \times p = p(1-p)$
1	0	$p \times (1-p) = p(1-p)$
1	1	$p \times p = p^2$

Notice: $P(01) = P(10) = p(1-p)$

These two outcomes have **exactly the same probability**, regardless of what p is!

The Algorithm Explained

```
1: for all eternity do
2:   a = BiasedRandom()
3:   b = BiasedRandom()
```

```
4:  if a > b then
5:      return 1
6:  end if
7:  if a < b then
8:      return 0
9:  end if
10: end for
```

Step-by-Step Breakdown

1. **Get two random bits:** Call the biased function twice to get a and b
2. **Check for opposite outcomes:**
 - If $a = 1$ and $b = 0$ (i.e., $a > b$): Return 1
 - If $a = 0$ and $b = 1$ (i.e., $a < b$): Return 0
 - If $a = b$ (both 0 or both 1): Try again
3. **Why this works:** We only return a result when we get the two equally-likely opposite patterns (01 or 10)

Why This Algorithm is Unbiased

Probability Analysis

When we return a result, it's either:

- **Return 1:** When we see pattern (1,0) with probability $p(1-p)$
- **Return 0:** When we see pattern (0,1) with probability $p(1-p)$

Key insight: Both outcomes have the same probability!

Therefore:

$$P(\text{return 1} \mid \text{we return something}) = p(1-p) / [p(1-p) + p(1-p)] = 1/2$$

$$P(\text{return 0} \mid \text{we return something}) = p(1-p) / [p(1-p) + p(1-p)] = 1/2$$

The Math Behind the Solution

The solution shows: $p(1-p) = 1/2$

Wait, that's not right! Let me correct this:

The actual reasoning is:

- We only return when we get outcomes (1,0) or (0,1)
- $P(1,0) = p(1-p)$
- $P(0,1) = (1-p)p = p(1-p)$
- Since these are equal, when we condition on getting one of these two outcomes, each has probability $1/2$

Examples with Different Bias Levels

Example 1: Slightly Biased ($p = 0.6$)

- $P(1,0) = 0.6 \times 0.4 = 0.24$
- $P(0,1) = 0.4 \times 0.6 = 0.24$
- $P(0,0) = 0.4 \times 0.4 = 0.16$
- $P(1,1) = 0.6 \times 0.6 = 0.36$

We ignore the (0,0) and (1,1) cases and only use the equal-probability (1,0) and (0,1) cases.

Example 2: Heavily Biased ($p = 0.9$)

- $P(1,0) = 0.9 \times 0.1 = 0.09$
- $P(0,1) = 0.1 \times 0.9 = 0.09$
- $P(0,0) = 0.1 \times 0.1 = 0.01$
- $P(1,1) = 0.9 \times 0.9 = 0.81$

Even with heavy bias, the two opposite outcomes still have equal probability!

Why the "Forever" Loop?

The loop runs indefinitely because:

- We might get (0,0) or (1,1), which we ignore
- The more biased the coin, the more often we get these "unusable" outcomes

- But eventually we'll always get a usable (0,1) or (1,0) pair

Expected number of iterations: $1 / [2p(1-p)]$

- Most iterations when $p = 0.5$ (unbiased): 1 iteration on average
- Fewest iterations when p is close to 0 or 1: many iterations needed

The Beautiful Result

This algorithm **perfectly converts any biased coin into an unbiased one**, using only the biased coin itself. No matter how biased the original coin is, the output will be perfectly fair!

This is a classic result in probability theory, often called the "von Neumann technique" for bias elimination.