



For a fixed  $p$ , independently label the nodes of an infinite complete binary tree 0 with probability  $p$ , and 1 otherwise. For what  $p$  is there exactly a  $1/2$  probability that there exists an infinite path down the tree that sums to at most 1 (that is, all nodes visited, with the possible exception of one, will be labeled 0). Find this value of  $p$  accurate to 10 decimal places.

**Solution:** Let  $A$  be the probability that there exists a path of sum 0, and let  $B$  be the probability that there exists a path of sum at most 1. By definition,  $B = 1/2$ .

We can let  $A = p(1 - (1 - A)^2)$ , knowing that we must be in the case where the root is 0 (with probability  $p$ ), and at least one of the subtrees must contain a path of sum 0. Since the probability that neither contains a path of sum 0 is  $(1 - A)^2$ , this occurs with probability  $1 - (1 - A)^2$ .

Likewise, for  $B$ , if the root of the tree is 1, occurring with probability  $1 - p$ , we require one of the subtrees to contain a path sum of 0, putting us in the case above. If the root is 0, then we still need a sum of at most 1; essentially, we still have an “allowance” of a 1 to place further down the tree. Thus, we can set up the equation:  $B = (1 - p)(1 - (1 - A)^2) + p(1 - (1 - B)^2)$  and have a system:

$$\begin{aligned} B &= 1/2 \\ A &= p(1 - (1 - A)^2) \\ B &= (1 - p)(1 - (1 - A)^2) + p(1 - (1 - B)^2) \end{aligned}$$

We can solve this via the Mathematica code:

```
N[Solve[
  {
    B == 1/2,
    A == p*(1 - (1 - A)^2),
    B == (1 - p)*(1 - (1 - A)^2) + p*(1 - (1 - B)^2)
  },
  {A, B, p}, Reals, Assumptions -> {A > 0, B > 0, p > 0}
], 10]
```

This results in  $p = \boxed{0.5306035754}$ .