Another Dice Game

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Introduction

Having a crack at math questions via phone at 4AM for a quant position at Wall Street Proprietary Trading Firm isn't what you do on a regular basis, but it was definitely a fun experience. High Frequency Trading Firms (HFTs) are increasingly hiring Math, Physics, and CS majors to make money in financial markets. A typical HFT interview consists of a few math and few coding questions, but this one was a little different because it was one long question. Assuming you know the basics of conditional probability and expectations, I hope to walk you through the question in as much detail as possible.

The Initial Question (Level 1)

Let's play a game G. Imagine we have two fair 6-sided dice. We roll the 1st dice. If we get an outcome that gives us some chance of obtaining a sum greater than 10 after a second roll, we note the outcome of the first dice and end the game. If not, we roll the 2nd dice and note the sum of the two dice. What is the expected value of this game?

The Implicit But Explicit

- fair 6-sided dice: The set of outcomes S is $\{1,2,3,4,5,6\}$. The probability of each outcome O is $P(O) = \frac{1}{6}$.
- some chance: The probability p > 0.
- The order in which we roll the dice does not matter because the dice are of the same size.

Important Identities

- **expected value**: The expected value of a group of x numbers is its average. If the numbers are consecutive, then we can just take the average of the minimum and maximum number.
- expected value of sum of random variables: E(X + Y) = E(X) + E(Y).

Level 1 Solution

Let's draw a table for the sum of two dice rolls.

Table 1: Outcomes of two dice rolls

	1	2	3	4	5	6	
1	2	3	4	5	6	7	
2	3	4	5	6	7	8	
3	4	5	6	7	8	9	
4	5	6	7	8	9	10	
5	6	7	8	9	10	11	
6	7	8	9	10	11	12	

According to Table 1:

- If we have a 1, 2, 3, or 4 on the first roll, we can roll again, because the sum of the two dice will be less than 10 regardless of the outcome of the second dice. Let's call this event E_1 .
- If we roll a 5 or 6, we have some chance of obtaining a sum greater than 10. Let's call this event E_2 .

So we can condition on the first dice roll. Let F and S be the outcomes of the first and second dice roll respectively. Then the expected value of the game G is:

$$E(G) = \frac{4}{6} \times E(F + G|E_1) + \frac{2}{6} \times E(F|E_2)$$

$$= \frac{4}{6} \times (E(F|E_1) + E(G|E_1)) + \frac{2}{6} \times E(F|E_2)$$

$$= \frac{4}{6} \times (2.5 + 3.5) + \frac{2}{6} \times 5.5$$

$$= \frac{4}{6} \times 6 + \frac{2}{6} \times \frac{11}{2}$$

$$= 4 + \frac{11}{6}$$

$$= \frac{35}{6}$$

Checking Answer with Python:

```
import random

# Variables

trials = 1000000

table = {}

dice = 6

target = 10
```

```
# Level 1 Game
    table = {}
10
    for i in range(trials):
11
        # First Roll
12
        first_roll = random.randint(1, dice)
13
14
        # Following Game Rules
15
        if first_roll <= target - dice:</pre>
16
             second_roll = random.randint(1, dice)
            result = first_roll + second_roll
        else:
19
            result = first_roll
20
21
        # Storing Outcomes in Dictionary
22
        if result not in table:
23
             table[result] = 0
24
        table[result] += 1
26
    # Calculating Expected Value
27
    ev = sum(map(lambda x: x[0] * x[1], table.items())) / trials
28
29
    # Calculating Theoretical Answer
30
    answer = 35 / 6
31
32
    #Outputting Results
33
    print(f'Answer: {round(answer, 2)} | Simulated Expected Value: {round(ev,
34

→ 2)}')
```

```
Answer: 5.83 | Simulated Expected Value: 5.83
```

The Follow-Up Question (Level 2)

Let's play the Level 1 game G but with two fair n-sided dice. What is the expected value now?

Level 2 Solution

What can we figure out about n? Firstly, let's state the obvious: n is positive integer. Now, if n > 10, then there is some chance that we roll a 10 with the 1st dice. Thus, we don't roll at all. The (short) game ends here. Hence, $n \le 10$.

According Table 1, if $1 \le n \le 5$, then we can always roll twice. Thus:

$$E(G) = E(F + S)$$

$$= E(F) + E(S)$$

$$= 2E(F)$$

$$= 2 \times \frac{n+1}{2}$$

$$= n+1$$

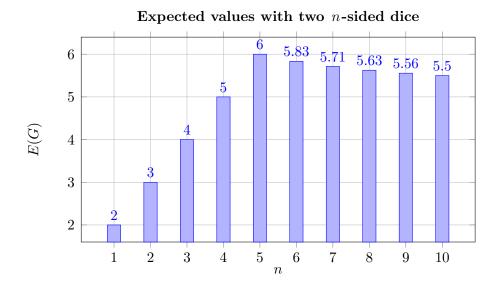
Similar to the Level 1 solution, if $6 \le n \le 10$:

$$\begin{split} E(G) &= \frac{10-n}{n} \times \left(\frac{1+10-n}{2} + \frac{1+n}{2}\right) + \frac{2n-10}{n} \times \frac{10-n+1+n}{2} \\ &= \frac{10-n}{n} \times 6 + \frac{11(n-5)}{n} \\ &= \frac{5+5n}{n} \\ &= 5 + \frac{5}{n} \end{split}$$

Therefore, the final solution is:

$$E(G) = \begin{cases} n+1 & \text{if } 1 \le n \le 5\\ 5 + \frac{5}{n} & \text{if } 6 \le n \le 10 \end{cases}$$

And if we plot E(G) against n, we obtain:



We clearly see a minimum and maximum expected value for n = 1 of 2 and n = 5 of 6 respectively.

Checking Answers with Python:

```
# Level 2 Game
37
    # Changing Dice Size
38
    for size in range(1, 11):
39
       # Resetting Dictionary
40
       table = {}
41
       for _ in range(trials):
42
               # First Roll
               first_roll = random.randint(1, dice)
45
               # Following Game Rules
46
               if first_roll <= target - dice:</pre>
47
               second_roll = random.randint(1, dice)
48
                    result = first_roll + second_roll
49
               else:
50
                       result = first_roll
51
52
       # Storing Outcomes in Dictionary
53
       if result not in table:
54
            table[result] = 0
55
       table[result] += 1
56
       # Calculating Expected Value
       ev = sum(map(lambda x: x[0] * x[1], table.items())) / trials
60
       # Calculating Theoretical Answer
61
       if 1 <= size <= 5:
62
            answer = size + 1
63
       else:
64
            answer = 5 + 5 / size
66
       # Outputting Results
67
       print('{:<9s}{:<15s}{:<10s}'.format(f'n = {size}', f'Answer:</pre>
68
```

```
n = 1
             Answer: 2
                             Simulated Expected Value: 2.0
69
    n = 2
             Answer: 3
                             Simulated Expected Value: 3.0
70
    n = 3
             Answer: 4
                             Simulated Expected Value: 4.0
71
    n = 4
             Answer: 5
                             Simulated Expected Value: 5.0
72
```

```
Answer: 6
                             Simulated Expected Value: 6.0
   n = 5
73
                             Simulated Expected Value: 5.84
             Answer: 5.83
             Answer: 5.71
                             Simulated Expected Value: 5.71
   n = 7
             Answer: 5.62
   n = 8
                             Simulated Expected Value: 5.62
   n = 9
             Answer: 5.56
                            Simulated Expected Value: 5.56
             Answer: 5.5
   n = 10
                            Simulated Expected Value: 5.5
```

The Unasked Question (Level 3)

Let's play the Level 2 game G but with a target sum of s instead of 10. What is the expected value now?

Level 3 Solution

Let's start off simple. Let n = 6. If $s \le 6$, then we only roll once, so E(G) = 3.5.

If $7 \le s \le 11$, then similar to the Level 1 Solution:

$$\begin{split} E(G) &= \frac{s-6}{6} \times \left(\frac{1+s-6}{2} + \frac{1+6}{2}\right) + \frac{12-s}{6} \times \frac{s-6+1+6}{2} \\ &= \frac{s-6}{6} \times \left(\frac{s-5}{2} + 3.5\right) + \frac{12-s}{6} \times \frac{s+1}{2} \\ &= \frac{s-6}{6} \times \frac{s+2}{2} + \frac{12-s}{6} \times \frac{s+1}{2} \\ &= \frac{(s-6)(s+2)}{12} + \frac{(12-s)(s+1)}{12} \\ &= \frac{s^2-4s-12}{12} + \frac{12s+12-s^2-s}{12} \\ &= \frac{7s}{12} \end{split}$$

If $s \ge 12$, then we will always obtain a sum $\le 12 \le s$, so

$$E(G) = E(F + S) = E(F) + E(S) = 2E(F) = 2 \times 3.5 = 7$$

Now let n be arbitrary. Following similar reasoning to the case above, if $s \leq n$, we only roll once, so

$$E(G) = \frac{n+1}{2}$$

If $n+1 \le s \le 2n-1$, then:

$$\begin{split} E(G) &= \frac{s-n}{n} \times \left(\frac{1+s-n}{2} + \frac{1+n}{2}\right) + \frac{2n-s}{n} \times \frac{s-n+1+n}{2} \\ &= \frac{s-n}{n} \times \frac{s+2}{2} + \frac{2n-s}{6} \times \frac{s+1}{2} \\ &= \frac{(s-n)(s+2)}{2n} + \frac{(2n-s)(s+1)}{2n} \\ &= \frac{s^2+2s-ns-2n}{2n} + \frac{2ns+2n-s^2-s}{2n} \\ &= \frac{(n+1)s}{2n} \end{split}$$

Therefore, the final solution is:

$$E(G) = \begin{cases} \frac{n+1}{2} & \text{if } 1 \le s \le n\\ \frac{(n+1)s}{2n} & \text{if } n+1 \le s \le 2n-1\\ n+1 & \text{if } s \ge 2n \end{cases}$$

Checking Answers with Python:

```
# Level 3 Game
    # Changing Target Sum
81
    for target in range(1, 21):
82
        print(f'Target Sum: {target}')
83
        print('----')
84
85
         # Changing Dice Size
86
        for size in range(1, 11):
             # Resetting Dictionary
88
             table = {}
89
90
             for _ in range(trials):
91
                 # First Roll
92
                 first_roll = random.randint(1, size)
93
                 # Following Game Rules
95
                 if first_roll <= target - size:</pre>
96
                      second_roll = random.randint(1, size)
97
                     result = first_roll + second_roll
98
                 else:
99
                     result = first_roll
100
101
                 # Storing Outcomes in Dictionary
102
```

```
if result not in table:
103
                      table[result] = 0
104
                 table[result] += 1
106
             # Calculating Expected Value
107
             ev = sum(map(lambda x: x[0] * x[1], table.items())) / trials
108
109
             # Calculating Theoretical Answer
110
             if 1 <= target <= size:</pre>
                 answer = (1 + size) / 2
112
             elif size + 1 <= target <= 2*size - 1:
113
                 answer = (size + 1) * target / (2 * size)
114
             else:
115
                 answer = 1 + size
116
117
             # Outputting Results
118
             print('{:<9s}{:<15s}{:<10s}'.format(f'n = {size}', f'Answer:
119
             → {round(answer, 2)}', f'Simulated Expected Value: {round(ev,
                 2)}'))
```

```
Target Sum: 1
121
    n = 1
              Answer: 1.0
                              Simulated Expected Value: 1.0
122
    n = 2
              Answer: 1.5
                              Simulated Expected Value: 1.5
123
    n = 3
              Answer: 2.0
                              Simulated Expected Value: 2.0
124
    n = 4
              Answer: 2.5
                              Simulated Expected Value: 2.5
125
    n = 5
              Answer: 3.0
                              Simulated Expected Value: 3.0
126
    n = 6
              Answer: 3.5
                              Simulated Expected Value: 3.5
127
    n = 7
              Answer: 4.0
                              Simulated Expected Value: 4.0
    n = 8
              Answer: 4.5
                              Simulated Expected Value: 4.5
129
    n = 9
              Answer: 5.0
                              Simulated Expected Value: 5.0
130
    n = 10
                              Simulated Expected Value: 5.5
              Answer: 5.5
131
    . . .
132
    Target Sum: 9
133
134
    n = 1
              Answer: 2
                              Simulated Expected Value: 2.0
    n = 2
              Answer: 3
                              Simulated Expected Value: 3.0
136
    n = 3
              Answer: 4
                              Simulated Expected Value: 4.0
137
    n = 4
              Answer: 5
                              Simulated Expected Value: 5.0
138
    n = 5
              Answer: 5.4
                              Simulated Expected Value: 5.4
139
    n = 6
             Answer: 5.25
                              Simulated Expected Value: 5.25
140
```

```
n = 7
              Answer: 5.14
                              Simulated Expected Value: 5.14
141
    n = 8
              Answer: 5.06
                              Simulated Expected Value: 5.06
142
                              Simulated Expected Value: 5.0
    n = 9
              Answer: 5.0
143
    n = 10
              Answer: 5.5
                              Simulated Expected Value: 5.5
144
    Target Sum: 20
146
147
                              Simulated Expected Value: 2.0
    n = 1
              Answer: 2
148
    n = 2
              Answer: 3
                              Simulated Expected Value: 3.0
149
                              Simulated Expected Value: 4.0
    n = 3
              Answer: 4
150
                              Simulated Expected Value: 5.0
    n = 4
              Answer: 5
151
                              Simulated Expected Value: 6.0
    n = 5
              Answer: 6
152
                              Simulated Expected Value: 7.0
    n = 6
              Answer: 7
    n = 7
              Answer: 8
                              Simulated Expected Value: 7.99
154
              Answer: 9
                              Simulated Expected Value: 9.0
    n = 8
155
    n = 9
              Answer: 10
                              Simulated Expected Value: 10.0
156
    n = 10
              Answer: 11
                              Simulated Expected Value: 11.0
157
```

The Harder Question (Level 4)

Let's go back to the Level 1 game but with fair dice that can be of different sizes. What is the expected value now?

Level 4 Solution

Let the two dice have sizes n_1 and n_2 respectively. Let's start with s = 10.

Firstly, note that if $\min(n_1, n_2) > 10$, then there is a chance we get an outcome greater than 10 on the first roll, so the game ends here.

If $n_1 + n_2 \le 10$, then we always roll twice. So,

$$E(G) = E(F+S) = E(F) + E(S) = \frac{n_1+1}{2} + \frac{n_2+1}{2} = \frac{n_1+n_2+2}{2}$$

What if $n_1 + n_2 \ge 11$? Suppose $n_1 = 6$ and $n_2 = 5$. If we roll the 6-sided dice first, then:

$$E(G) = \frac{5}{6} \times (3+3) + \frac{1}{6} \times 6 = 5 + 1 = 6$$

However, if we roll the 5-sided first, then:

$$E(G) = \frac{4}{5} \times (2.5 + 3.5) + \frac{1}{5} \times 5 = \frac{24}{5} + 1 = \frac{29}{5}$$

The order of the rolls affects E(G). More importantly, it seems that rolling the smaller sized dice first has reduced the expected value!

Let's generalise this. Suppose $\min(n_1, n_2) \le 10$ (for the game to be played) but $n_1 + n_2 \ge 11$ and without the loss of generality that $n_1 \le n_2$. If we roll the smaller n_1 -sided dice first, then:

$$\begin{split} E(G) &= \frac{10 - n_2}{n_1} \times \left(\frac{1 + 10 - n_2}{2} + \frac{1 + n_2}{2}\right) + \frac{n_1 + n_2 - 10}{n_1} \times \frac{10 - n_2 + 1 + n_1}{2} \\ &= \frac{10 - n_2}{n_1} \times 6 + \frac{(n_1 + n_2 - 10)(n_1 - n_2 + 11)}{2n_1} \\ &= \frac{20 - 2n_2}{2n_1} \times 6 + \frac{n_1^2 - n_2^2 + 11(n_1 + n_2) - 10(n_1 - n_2) - 110}{2n_1} \\ &= \frac{120 - 12n_2}{2n_1} + \frac{n_1^2 - n_2^2 + n_1 + 21n_2 - 110}{2n_1} \\ &= \frac{n_1^2 - n_2^2 + n_1 + 9n_2 + 10}{2n_1} \end{split}$$

Now let's roll the larger n_2 -sided dice first. For this to be possible, we also need $n_2 \leq 10$. Then we can just swap n_1 and n_2 in the calculation. So,

$$E(G) = \frac{n_2^2 - n_1^2 + n_2 + 9n_1 + 10}{2n_2}$$

Note that if $n_1 = n_2$, then for both formulas

$$E(G) = \frac{10n_1 + 10}{2n_1} = \frac{5n_1 + 5}{n_1} = 5 + \frac{5}{n_1},$$

which is the same as the Level 1 solution (a good sanity check).

Note to the reader: don't just assume the formula is right. Try out your own examples and see if it checks out.

For those who tried out their own examples, they should figure that there is a minor bug in the formula. Let's think about the case when $n_2 \ge 11$. We must roll the smaller n_1 -sided dice first for the game to be played. If we take $n_1 = 1$ and $n_2 = 11$, according to the formula,

$$E(G) = \frac{1^2 - 11^2 + 1 + 9(11) + 10}{2} = -5$$

This is absurd. We are rolling positive-numbered dice and getting a negative expected value! Why does this happen? Intuitively, the formula assumes that, regardless of the values we assign n_1 and n_2 , there will always be situations where we roll twice. However, with $n_1 = 1$ and $n_2 = 11$, if we roll the we roll the smaller 1-sided dice first, then we will never have a second roll (convince yourself why). Hence, let's adjust our formula for the case when $n_2 \ge 11$. Firstly, we must roll the smaller n_1 -sided dice first (for the game to be played). We game ends after the first roll, so

$$E(G) = E(F) = \frac{n_1 + 1}{2}$$

Therefore, the solution for s = 10 is:

$$E(G) = \begin{cases} \frac{n_1 + n_2 + 2}{2} & \text{if } 2 \leq n_1 + n_2 \leq 10 \\ \frac{n_1^2 - n_2^2 + n_1 + 9n_2 + 10}{2n_1} & \text{if } n_1 + n_2 \geq 11, \ n_1 \leq n_2 \leq 10, \text{ the } n_1\text{-sided dice rolled first} \\ \frac{n_2^2 - n_1^2 + n_2 + 9n_1 + 10}{2n_2} & \text{if } n_1 + n_2 \geq 11, \ n_1 \leq n_2 \leq 10, \text{ the } n_2\text{-sided dice rolled first} \\ \frac{n_1 + 1}{2} & \text{if } n_1 + n_2 \geq 11, \ n_1 \leq 10, \ n_2 \geq 11 \end{cases}$$

What do these formulae tell us?

- When $2 \le n_1 + n_2 \le 10$, E(G) is an increasing function of $n_1 + n_2$, so it is has maximum value of 6 when $n_1 + n_2 = 10$.
- When $n_1 \neq n_2$, $n_1 + n_2 \geq 11$, and $n_1 \leq n_2 \leq 10$, E(G) is maximised when the larger n_2 -sided dice is rolled first. Proof (sort of):

$$n_{2} \geq n_{1} \Rightarrow n_{2} - n_{1} \geq 0$$

$$\Rightarrow (n_{2} - n_{1})((n_{2} + n_{1})^{2} - 9(n_{2} + n_{1}) - 10) \geq 0 \qquad \text{(convince yourself)}$$

$$\Rightarrow (n_{2} - n_{1})(n_{2}^{2} + n_{1}n_{2} + n_{1}^{2} - 9(n_{2} + n_{1}) - 10 + n_{1}n_{2}) \geq 0$$

$$\Rightarrow (n_{2} - n_{1})(n_{2}^{2} + 2n_{1}n_{2} + n_{1}^{2} - 9(n_{2} + n_{1}) - 10) \geq 0$$

$$\Rightarrow n_{1}n_{2}(n_{2} - n_{1}) + (n_{2}^{3} - n_{1}^{3}) - 9(n_{2}^{2} - 9n_{1}^{2}) - 10(n_{2} - n_{1}) \geq 0$$

$$\Rightarrow n_{1}(n_{2}^{2} - n_{1}^{2} + n_{2} + 9n_{1} + 10) \geq n_{2}(n_{1}^{2} - n_{2}^{2} + n_{1} + 9n_{2} + 10)$$

$$\Rightarrow \frac{n_{2}^{2} - n_{1}^{2} + n_{2} + 9n_{1} + 10}{n_{2}} \geq \frac{n_{1}^{2} - n_{2}^{2} + n_{1} + 9n_{2} + 10}{n_{1}}$$

$$\Rightarrow \frac{n_{2}^{2} - n_{1}^{2} + n_{2} + 9n_{1} + 10}{n_{2}} \geq \frac{n_{1}^{2} - n_{2}^{2} + n_{1} + 9n_{2} + 10}{n_{1}}$$

$$\Rightarrow \frac{n_{2}^{2} - n_{1}^{2} + n_{2} + 9n_{1} + 10}{2n_{2}} \geq \frac{n_{1}^{2} - n_{2}^{2} + n_{1} + 9n_{2} + 10}{2n_{1}}$$

- When $n_1 + n_2 \ge 11$, E(G) has a maximum value of 5.5 when $n_1 = 10$.
- E(G) is maximised when $n_1 = 4, 5$ and $n_2 = 10$ and we roll the 10-sided dice first.

Checking Answers with Python:

```
# Level 4 Game
158
159
     outcomes = []
160
     for n_1 in range(1, 11):
161
         for n_2 in range(1, 11):
162
              # Resetting Dictionary
163
              table = {}
164
              for _ in range(trials):
165
                   # First Roll
166
                  first_roll = random.randint(1, n_1)
167
```

```
168
                  # Following Game Rules
169
                  if first_roll <= target - n_2:</pre>
170
                       second_roll = random.randint(1, n_2)
171
                       result = first_roll + second_roll
172
                  else:
173
                       result = first_roll
174
175
                  # Storing Outcomes in Dictionary
                  if (n_1, n_2, result) not in table:
                       table[(n_1, n_2, result)] = 0
178
                  table[(n_1, n_2, result)] += 1
179
180
              # Calculating Expected Value
181
              ev = sum(map(lambda x: x[0][-1] * x[1], table.items())) / trials
182
183
              # Calculating Theoretical Answer
              if n_1 + n_2 <= 10:</pre>
185
                  answer = [(n_1, n_2, (n_1 + n_2 + 2) / 2, ev)]
186
              elif n_1 \le 10 and n_2 \le 10:
187
                  answer = [(n_1, n_2, (n_1**2 - n_2**2 + n_1 + 9*n_2 + 10)]
188
                   \rightarrow (2*n_1), ev)]
              elif n_2 >= 11:
                  answer = [(n_1, n_2, (1 + n_1) / 2, ev)]
190
191
              # Adding results to an existing list
192
              results.extend(answer)
193
194
     # Sorting list by expected value
195
     results.sort(key=lambda x: x[2])
196
197
     # Outputting results
198
     for n_1, n_2, answer, ev in results:
199
         print('{:<15s}{:<15s}{:<15s}{:<15s}'.format(f'n_1 = {n_1}', f'n_2 = {n_1}', f'n_2 = {n_1}')
200
             {n_2}', f'Answer: {round(answer, 2)}', f'Simulated Expected Value:
          \rightarrow {round(ev, 2)}'))
```

```
n_1 = 1
                    n_2 = 10
                                    Answer: 1.0
                                                    Simulated Expected Value: 1.0
201
    n_1 = 2
                    n_2 = 10
                                                    Simulated Expected Value: 1.5
                                    Answer: 1.5
202
    n_1 = 1
                    n_2 = 1
                                    Answer: 2.0
                                                    Simulated Expected Value: 2.0
203
    n_1 = 3
                    n_2 = 10
                                    Answer: 2.0
                                                    Simulated Expected Value: 2.0
204
```

205	$n_1 = 1$	$n_2 = 2$	Answer:	2.5	${\tt Simulated}$	Expected	Value:	2.5
206	$n_1 = 2$	$n_2 = 1$	Answer:	2.5	${\tt Simulated}$	Expected	Value:	2.5
207	$n_1 = 4$	$n_2 = 10$	Answer:	2.5	Simulated	Expected	Value:	2.5
208	$n_1 = 1$	$n_2 = 3$	Answer:	3.0	Simulated	Expected	Value:	3.0
209								
210	$n_1 = 9$	$n_2 = 4$	Answer:	6.67	Simulated	Expected	Value:	6.66
211	$n_1 = 9$	$n_2 = 5$	Answer:	6.67	Simulated	Expected	Value:	6.67
212	$n_1 = 10$	$n_2 = 2$	Answer:	6.7	Simulated	Expected	Value:	6.69
213	$n_1 = 10$	$n_2 = 7$	Answer:	6.7	Simulated	Expected	Value:	6.7
214	$n_1 = 10$	$n_2 = 3$	Answer:	6.9	Simulated	Expected	Value:	6.9
215	$n_1 = 10$	$n_2 = 6$	Answer:	6.9	Simulated	Expected	Value:	6.91
216	$n_1 = 10$	$n_2 = 4$	Answer:	7.0	Simulated	Expected	Value:	7.0
217	$n_1 = 10$	$n_2 = 5$	Answer:	7.0	Simulated	Expected	Value:	7.0

The Boss Question (Level 5)

Now for the final question. Let's play Level 4 game but with a target sum of s instead of 10. What is the expected value now?

Level 5 Solution

Following similar reasoning, if $n_1 + n_2 \leq s$, then

$$E(G) = \frac{n_1 + n_2 + 2}{2}$$

Now, if $n_1 + n_2 \ge s + 1$, $n_1 \le n_2 \le s$ and the smaller n_1 -sided dice rolled first, then

$$\begin{split} E(G) &= \frac{s - n_2}{n_1} \times \left(\frac{1 + s - n_2}{2} + \frac{1 + n_2}{2}\right) + \frac{n_1 + n_2 - s}{n_1} \times \frac{s - n_2 + 1 + n_1}{2} \\ &= \frac{s - n_2}{n_1} \times \frac{s + 2}{2} + \frac{(n_1 + n_2 - s)(n_1 - n_2 + s + 1)}{2n_1} \\ &= \frac{(s - n_2)(s + 2)}{2n_1} + \frac{n_1^2 - n_2^2 + (s + 1)(n_1 + n_2) - s(n_1 - n_2) - s(s + 1)}{2n_1} \\ &= \frac{s^2 + (2 - n_2)s - 2n_2 + n_1^2 - n_2^2 + s(n_1 + n_2) + (n_1 + n_2) - s(n_1 - n_2) - s(s + 1)}{2n_1} \\ &= \frac{n_1^2 - n_2^2 + n_1 + (s - 1)n_2 + s}{2n_1} \end{split}$$

Now if $n_1 + n_2 \ge s + 1$, $n_1 \le n_2 \le s$ and the larger n_2 -sided dice rolled first, by swapping n_1 and n_2 , we obtain

$$E(G) = \frac{n_2^2 - n_1^2 + n_2 + (s-1)n_1 + s}{2n_2}$$

Finally, if if $n_1 + n_2 \ge s + 1$, $n_1 \le s$, $n_2 \ge s + 1$, then

$$E(G) = \frac{n_1 + 1}{2}$$

Therefore (by essentially replacing 10 with s) the final solution is:

$$E(G) = \begin{cases} \frac{n_1 + n_2 + 2}{2} & \text{if } 2 \le n_1 + n_2 \le s \\ \frac{n_1^2 - n_2^2 + n_1 + (s - 1)n_2 + s}{2n_1} & \text{if } n_1 + n_2 \ge s + 1, \ n_1 \le n_2 \le s, \text{ the } n_1\text{-sided dice rolled first} \\ \frac{n_1^2 - n_2^2 + n_2 + (s - 1)n_1 + s}{2n_2} & \text{if } n_1 + n_2 \ge s + 1, \ n_1 \le n_2 \le 10, \text{ the } n_2\text{-sided dice rolled first} \\ \frac{n_1 + 1}{2} & \text{if } n_1 + n_2 \ge s + 1, \ n_1 \le s, \ n_2 \ge s + 1 \end{cases}$$

Checking Answers with Python:

```
# Level 5 Game
218
219
     for target in range(1, 11):
220
         # Resetting Results
221
         results = []
223
         print(f'Target Sum: {target}')
224
         print('----')
225
226
         for n_1 in range(1, target+1):
227
             for n_2 in range(1, target+1):
228
                  # Resetting Dictionary
                 table = {}
                 for _ in range(trials):
231
                      # First Roll
232
                      first_roll = random.randint(1, n_1)
233
234
                      # Following Game Rules
235
                      if first_roll <= target - n_2:</pre>
236
                          second_roll = random.randint(1, n_2)
237
                          result = first_roll + second_roll
238
                      else:
239
                          result = first_roll
240
241
                      # Storing Outcomes in Dictionary
242
                      if (n_1, n_2, result) not in table:
243
                          table[(n_1, n_2, result)] = 0
                      table[(n_1, n_2, result)] += 1
245
246
                 # Calculating Expected Value
247
                 ev = sum(map(lambda x: x[0][-1] * x[1], table.items())) / trials
248
249
                  # Calculating Theoretical Answer
```

```
if n_1 + n_2 <= target:</pre>
251
                     answer = [(n_1, n_2, (n_1 + n_2 + 2) / 2, ev)]
252
                 elif n_1 <= target and n_2 <= target:</pre>
253
                     answer = [(n_1, n_2, (n_1**2 - n_2**2 + n_1 + (target-1)*n_2)]
254
                     → + target) / (2*n_1), ev)]
                 elif n_2 >= 11:
255
                     answer = [(n_1, n_2, (1 + n_1) / 2, ev)]
256
257
                 # Adding results to an existing list
                 results.extend(answer)
259
260
261
        # Sorting list by expected value
262
        results.sort(key=lambda x: x[2])
263
264
        # Outputting results
265
        for n_1, n_2, answer, ev in results:
             print('{:<11s}{:<15s}{:<15s}'.format(f'n_1 = {n_1}', f'n_2 = {n_1}')
267
             → {n_2}', f'Answer: {round(answer, 2)}', f'Simulated Expected
             print()
268
```

```
Target Sum: 1
269
270
    n_1 = 1
               n_2 = 1
                           Answer: 1.0
                                          Simulated Expected Value: 1.0
271
272
    Target Sum: 2
273
    n_1 = 1
              n_2 = 2
                           Answer: 1.0
                                          Simulated Expected Value: 1.0
    n_1 = 2 n_2 = 2
                           Answer: 1.5
                                          Simulated Expected Value: 1.5
276
              n_2 = 1
    n_1 = 1
                           Answer: 2.0
                                          Simulated Expected Value: 2.0
277
    n_1 = 2
              n_2 = 1
                           Answer: 2.0
                                          Simulated Expected Value: 2.0
278
279
280
281
282
    Target Sum: 9
283
284
    n_1 = 1
             n_2 = 9
                                          Simulated Expected Value: 1.0
                           Answer: 1.0
285
               n_2 = 9
    n_1 = 2
                           Answer: 1.5
                                          Simulated Expected Value: 1.5
286
287
```

```
n_1 = 9
                n_2 = 5
                                           Simulated Expected Value: 6.33
                           Answer: 6.33
288
    n_1 = 9
               n_2 = 4
                           Answer: 6.39
                                           Simulated Expected Value: 6.38
289
290
    Target Sum: 10
291
                                           Simulated Expected Value: 1.0
             n_2 = 10
                           Answer: 1.0
    n_1 = 1
293
    n_1 = 2
               n_2 = 10
                           Answer: 1.5
                                           Simulated Expected Value: 1.5
294
295
    n_1 = 10
               n_2 = 4
                           Answer: 7.0
                                           Simulated Expected Value: 7.02
296
    n_1 = 10
               n_2 = 5
                           Answer: 7.0
                                           Simulated Expected Value: 6.99
297
```

Food For Thought

We have successfully scrutinised the two-dice game. The question can continue to be extended, but time is money, and it's time for me to enjoy the rest of my summer. The natural next step would be extending the game to D dice, where $D \geq 3$. If you have any ideas, questions, or have further analysed this question, feel free to contact me at kumarprabhav10@gmail.com!

Resources

Python Jupyter Notebook: https://github.com/Prabhav10/DiceQuestion