# Algorithms Lab

## **Exercise** – *Magician and the Coin*

There is a new magician in town with a magic (of course, what else?) coin.

The magician stays in town for n days. On each day i, the magician flips his coin *once*, and you may choose how much money  $b_i$  you want to bet on the outcome of the coin flip. If the coin comes up heads you win and your wealth increases by  $b_i$ . If the coin comes up tails you lose and your wealth decreases by  $b_i$ .

The magic lies in the fact that on every given day i, the coin has probability exactly  $p_i$  of coming up heads, and  $(1-p_i)$  of coming up tails. A friend of yours knows the magician, and he tells you the probabilities  $p_i$  for all n days in advance. So you decide to test your luck. You start with a wealth of k, and your goal is to have a wealth of at least m in the end. Now, you wonder how you can maximise the probability of this outcome (to have at least a wealth of m in the end). With an optimal strategy, what is the probability of you having wealth at least m after n days?

#### **Additional Information**

- For your strategy, on the *i*-th day  $(1 \le i \le n)$  you should decide on some bet  $b_i$  for this day. Your choice may depend on the outcome of the coin flips on days  $1, \ldots, i-1$ .
- The magician only accepts non-negative integer bets, so you are restricted to  $b_i \in \mathbb{N}_0$ . In particular, it is allowed to bet  $b_i = 0$ .
- You can never bet more money than you have. For example, on the first day you can choose any  $b_1 \in \{0, ..., k\}$ , but it is not possible to bet k + 1 or more.
- You only care whether or not you have wealth at least m in the end. It does not matter whether you end up with a wealth of 0 or of m-1; both are failures.

**Input** The first line of the input contains the number  $t \le 30$  of test cases. Each of the t test cases is described as follows.

- It starts with a line that consists of three integers n k m, separated by a space. They denote
  - n, the number of days the magician stays in town ( $1 \le n \le 10^2$ );
  - k, your wealth on the first day ( $0 \le k \le 10^2$ );
  - m, the wealth you want to have by the time the magician leaves the town (1  $\leq m \leq 10^3$ ).
- The following line contains n real numbers  $p_1 \dots p_n$ , separated by a space, and such that  $0 \le p_i \le 1$ . Each  $p_i$  denotes the probability of winning on day i.

**Output** For each test case output a single line with the maximum probability of you having wealth at least m after n days. Each output value should be a real number between 0 and 1 rounded to *five* decimal places. You should round your result with the following piece of code:

```
std::cout << std::fixed << std::setprecision(5);
std::cout << 3.5 << std::endl; // Replace 3.5 with your desired double
```

*Hint:* We strongly advise you to use double throughout the algorithm for representing real numbers and not worry about the precision.

**Points** There are three groups of test sets, worth 100 points in total.

- 1. For the first group of test sets, worth 20 points, you may assume that  $n \le 5$  and  $m \le 10$ . In addition, the probability of winning on any given day is the same and at most 1/2, that is  $p_1 = \ldots = p_n$  and  $0 \le p_i \le 1/2$ , for all  $i \in [n]$ .
- 2. For the second group of test sets, worth 30 points, you may assume that the probability of winning on any given day is the same and at most 1/2, that is  $p_1 = \ldots = p_n$  and  $0 \le p_i \le 1/2$ , for all  $i \in [n]$ .
- 3. For the third group of test sets, worth 50 points, there are no additional assumptions.

Corresponding sample test sets are contained in test i. in/out, for  $i \in \{1, 2, 3\}$ .

#### Sample Input

### **Sample Output**

3	0.25000
2 2 8	0.00000
0.5 0.5	0.12600
4 2 33	
0.25 0.5 0.75 1.0	
5 2 20	
0.3 0.5 0.2 0.7 1.0	

### **Explanation**

Test Case 1: The only way to reach 8 is to bet all you have on each day.

Test Case 2: There is no way to reach 33 in only four days.

Test Case 3: An optimal strategy is to bet 2 on the first day, 1 on the second day (unless you are broke). If you win on the second day, you bet 0 on the third day, and bet all you have on the remaining two days. If your lose on the second day, you bet all you have on the remaining three days.