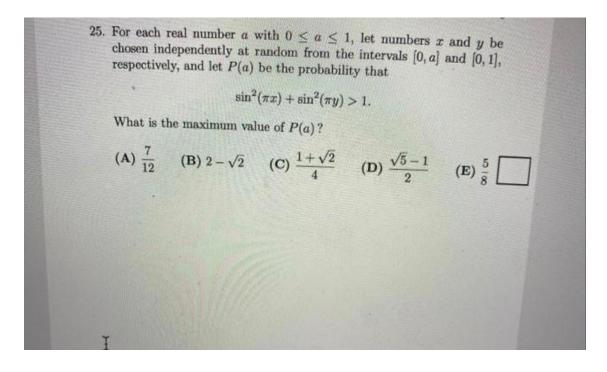
What is the maximum value of P(a)?

Ivan Setiawan, Harry Wangidjaja February 16, 2020

1 Problem



2 Solution

Let $Prob\{e\}$ be the probability of an event **e** occurs. Thus P(a) is:

$$P(a) = \text{Prob}\{\sin^2(\pi x) + \sin^2(\pi y) > 1\},\tag{1}$$

where x and y be chosen independently at uniformly random from the interval [0, a] and [0, 1], respectively.

Because

$$\sin^{2}(\pi x) + \sin^{2}(\pi y) > 1 \Rightarrow \frac{1 - \cos(2\pi x)}{2} + \frac{1 - \cos(2\pi y)}{2} > 1 \qquad \text{(pakai rumus } \cos(2\alpha)\text{)}$$

$$\Rightarrow 2 - [\cos(2\pi x) + \cos(2\pi y)] > 2$$

$$\Rightarrow -[\cos(2\pi x) + \cos(2\pi y)] > 0$$

$$\Rightarrow \cos(2\pi x) + \cos(2\pi y) < 0$$

$$\Rightarrow \cos(\pi x) + \cos(\pi x) + \cos(\pi x) = 0 \qquad \text{(pakai rumus } \cos \alpha + \cos \beta\text{)}$$

$$\Rightarrow \cos(\pi x) + \cos(\pi x) + \cos(\pi x) = 0 \qquad \text{(pakai rumus } \cos \alpha + \cos \beta\text{)}$$

$$\Rightarrow \cos(\pi x) + \cos(\pi x) + \cos(\pi x) = 0 \qquad \text{(pakai rumus } \cos \alpha + \cos \beta\text{)}$$

$$\Rightarrow \cos(\pi x) + \cos(\pi x) + \cos(\pi x) = 0 \qquad \text{(pakai rumus } \cos \alpha + \cos \beta\text{)}$$

then, the above event probabilty P(a) in equation (1) is identical to:

$$P(a) = \operatorname{Prob}\{\cos(\pi(x+y)) \times \cos(\pi(x-y)) < 0\}. \tag{2}$$

As the first step, we need to find the location of points (x, y) inside the given area, that satisfy $\cos(\pi(x+y)) \times \cos(\pi(x-y)) < 0$, that is:

$$\{(x,y) \mid (\cos(\pi(x+y)) \times \cos(\pi(x-y)) < 0) \cap (0 \le x \le a) \cap (0 \le y \le 1)\}. \tag{3}$$

There are 2 cases that satisfy $\cos(\pi(x+y)) \times \cos(\pi(x-y)) < 0$, that is, $\cos(\pi(x+y)) > 0$ AND $\cos(\pi(x-y)) < 0$ as the first case, OR $\cos(\pi(x+y)) < 0$ AND $\cos(\pi(x-y)) > 0$ as the second case. So, equation (3) can be found as the union of the above 2 cases, that is (all inside $((0 \le x \le a) \cap (0 \le y \le 1)))$:

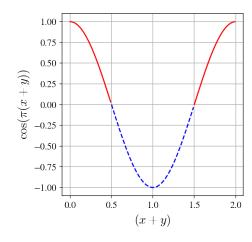
$$\{(x,y) \mid (\cos(\pi(x+y)) \times \cos(\pi(x-y)) < 0)\} =$$
(4)

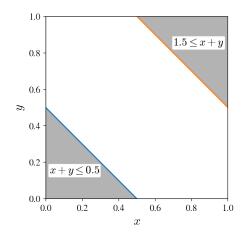
$$\{(x,y) \mid (\cos(\pi(x+y)) > 0) \cap (\cos(\pi(x-y)) < 0)\}$$
 (case 1)

$$\cup \{(x,y) \mid (\cos(\pi(x+y)) < 0) \cap (\cos(\pi(x-y)) > 0)\}$$
 (case 2).

Keeping in mind that $x \in [0, a]$ (with $0 \le a \le 1$) and $y \in [0, 1]$, below we find the regions of (x, y) that satisfy case 1 and case 2.

2.1 Case 1: $\{(x,y) \mid (\cos(\pi(x+y)) > 0) \cap (\cos(\pi(x-y)) < 0)\}$

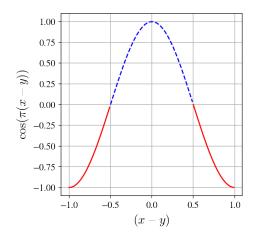


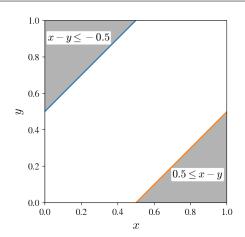


In case 1, the former term of equation (5), that is, $\cos(\pi(x+y))$, will satisfy $(\cos(\pi(x+y)) > 0)$ at the above-left red-solid-line cosine plot. So, the region of (x,y) is:

$$(0 \le (x+y) \le 0.5) \cup (1.5 \le (x+y) \le 2.0),\tag{7}$$

which is shown in the above-right figure.





Similarly in case 1, the later term of equation (5), that is, $\cos(\pi(x-y))$, will satisfy $(\cos(\pi(x-y)) < 0$ at the above-left red-solid-line cosine plot. So, the region of (x,y) is:

$$(-1 \le (x - y) \le -0.5) \cup (0.5 \le (x - y) \le 1),\tag{8}$$

which is shown in the above-right figure.

We see from the figures that the region

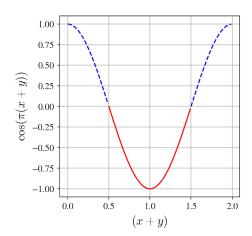
$$(0 < (x + y) < 0.5) \cup (1.5 < (x + y) < 2.0),$$

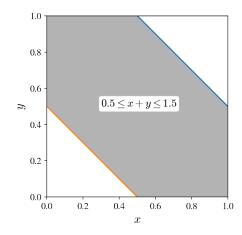
and the region

$$(-1 \le (x-y) \le -0.5) \cup (0.5 \le (x-y) \le 1),$$

do NOT overlap, so the region that satisfy case 1 does NOT exist.

2.2 Case 2: $\{(x,y) \mid (\cos(\pi(x+y)) < 0) \cap (\cos(\pi(x-y)) > 0)\}$

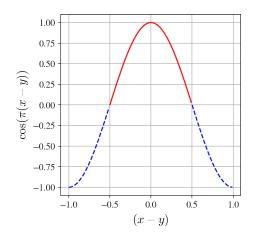


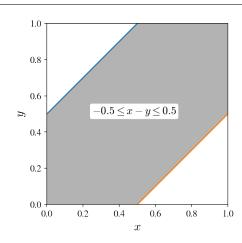


In case 2, the former term of equation (6), that is, $\cos(\pi(x+y))$, will satisfy $(\cos(\pi(x+y)) < 0$ at the above-left red-solid-line cosine plot. So, the region of (x,y) is:

$$(0.5 \le (x+y) \le 1.5),\tag{9}$$

which is shown in the above-right figure.





Similarly in case 2, the later term of equation (6), that is, $\cos(\pi(x-y))$, will satisfy $(\cos(\pi(x-y)) > 0$ at the above-left red-solid-line cosine plot. So, the region of (x,y) is:

$$(-0.5 \le (x - y) \le 0.5),\tag{10}$$

which is shown in the above-right figure.

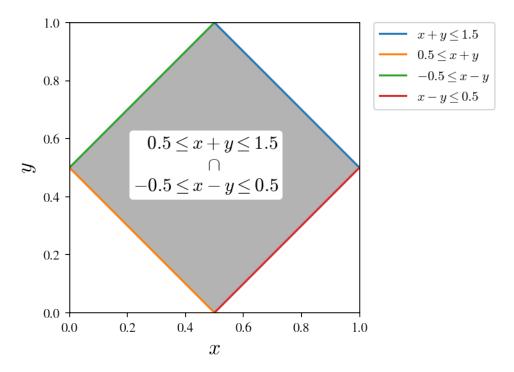
We see from the figures that the region

$$(0.5 \le (x+y) \le 1.5),$$

and the region

$$(-0.5 \le (x - y) \le 0.5),$$

do overlap, so the region that satisfy case 2 is:



Thus, the above region is the region of (x, y) which satisfy $\{\cos(\pi(x+y)) \times \cos(\pi(x-y)) < 0\}$:

$$\{(x,y) \mid (\cos(\pi(x+y)) \times \cos(\pi(x-y)) < 0) \cap (0 \le x \le 1) \cap (0 \le y \le 1)\},\tag{11}$$

which is also the region of (x, y) which satisfy $\{\sin^2(\pi x) + \sin^2(\pi y) > 1\}$:

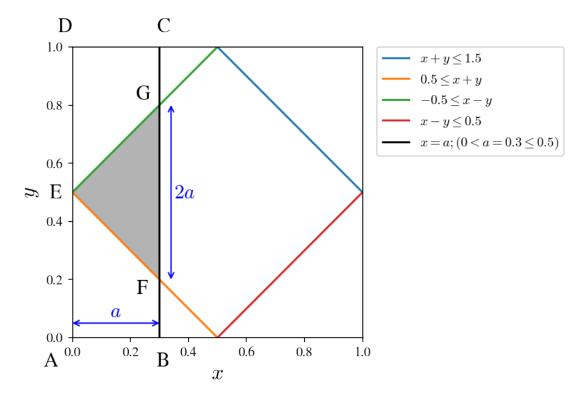
$$\{(x,y) \mid (\sin^2(\pi x) + \sin^2(\pi y) > 1) \cap (0 \le x \le 1) \cap (0 \le y \le 1)\}. \tag{12}$$

2.3 Formulation of function P(a)

P(a) is the probability of point (x,y) lies inside the above shown region with additional constraint $\{x \in [0,a]\}$, when x and y is chosen uniform-randomly independently from region $\{(x,y) \mid x \in [0,a], y \in [0,1]\}$. This probability is the ratio of "the area of the above shown region with additional constraint $\{x \in [0,a]\}$ " to "the area of the region $\{(x,y) \mid x \in [0,a], y \in [0,1]\}$." Hence,

$$\begin{split} P(a) &= \frac{\text{Area of the above region } \cap \{0 \leq x \leq a\}}{\text{Area of the region } \{(x,y) \mid x \in [0,a], y \in [0,1]\}} \\ &= \frac{\text{Area of the above region } \cap \{0 \leq x \leq a\}}{a}. \end{split}$$

2.3.1 Function P(a) when $0 < a \le 0.5$



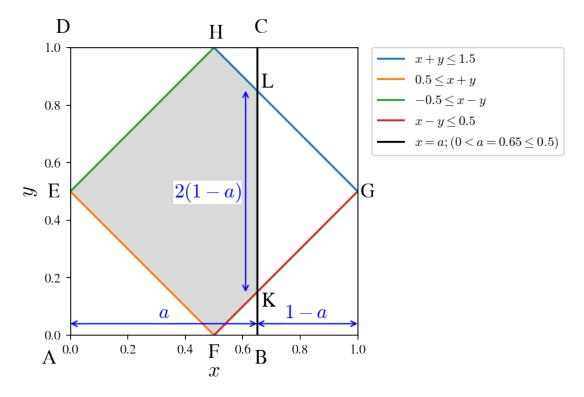
From the above figure, when $0 < a \le 0.5$, then P(a) is:

$$P(a) = \frac{\text{Area of the shaded region, that is, area of } \triangle \text{EFG}}{\text{Area of rectangle ABCD}}$$

$$= \frac{\frac{1}{2} \times 2a \times a}{a \times 1.0}$$

$$= a. \tag{13}$$

2.3.2 Function P(a) when $0.5 < a \le 1.0$



From the above figure, when $0.5 < a \le 1$, then P(a) is:

$$P(a) = \frac{\text{Area of the shaded region, that is, area of } \square \text{EFGH} - \text{area of } \triangle \text{GLK}}{\text{Area of rectangle ABCD}}$$

$$= \frac{2 \times (\text{area of } \triangle \text{EGH}) - \text{area of } \triangle \text{GLK}}{\text{Area of rectangle ABCD}}$$

$$= \frac{2 \times (\frac{1}{2} \times 1.0 \times 0.5) - \frac{1}{2} \times 2(1 - a) \times (1 - a)}{a \times 1.0}$$

$$= \frac{\frac{1}{2} - (1 - 2a + a^2)}{a}$$

$$= \frac{-\frac{1}{2} + 2a - a^2}{a}$$

$$= -a + 2 - \frac{1}{2a}.$$
(14)

2.3.3 Final form of function P(a)

Noticing that P(a = 0) = 0 is satisfied in equation (13), and noticing that P(a = 0.5) = 0.5 is satisfied in both equation (13) and (14), then P(a) can be expressed as a piecewise-defined function as follows:

$$P(a) = \begin{cases} a & 0 \le a \le 0.5 \\ -a + 2 - \frac{1}{2a} & 0.5 \le a \le 1 \end{cases}$$
 (15)

2.4 Maximum value of function P(a) when $a \in [0, 1]$

In the domain $\{a \mid 0 \le a \le 0.5\}$