$\begin{array}{c} {\rm Homework} \ 2 \\ {\rm Algorithm \ Design \ 2018-19 \ - \ Sapienza} \end{array}$

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1 Michele's birthday

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The problem can be formalized with the following payouts matrix:

	T_C, T_D	T_C, H_D	H_C, T_D	H_C, H_D
Comet	2	-2	-1	4
Dasher	-2	2	1	-4

Let's now define:

- $h_X = Pr(\text{Head})$ for player X
- $t_X = Pr(Tail)$ for player X

We can easily find that:

- $Pr(T_C, T_D) = t_C \cdot t_D$
- $Pr(T_C, H_D) = t_C \cdot h_D$
- $Pr(H_C, T_D) = h_C \cdot t_D$
- $Pr(H_C, H_D) = h_C \cdot h_D$

To guarantee that the game is fair, the expected value of Comet must be equal to the one of Dasher:

$$-2t_{c}t_{D}-t_{C}h_{D}+2h_{C}t_{D}+4h_{C}h_{D}=2t_{c}t_{D}t_{C}h_{D}+-2h_{C}t_{D}+-4h_{C}h_{D}$$

with $t_C + t_D = 1$ and $h_C + h_D = 1$ since they are probability functions. Resolving the system we obtain

$$9h_C h_D - 3h_C - 4h_D + 2 = 0$$

There are infinite solutions: simple solutions are

- $t_C = 1, h_C = 0, t_D = h_D = 0.5$
- $t_D = 1, h_D = 0, h_C = \frac{2}{3}, t_C = \frac{1}{3}$

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Let $P_n = Pr(Home|start = n)$ be the probability Giorgio goes back to home starting from position n and let q = 1 - p the probability to make a step towards home. Let N be the distance from home (Giorgio starts at 0).

$$P_n = \begin{cases} 0, & \text{if } n = -1\\ p \cdot P_{n-1} + q \cdot P_{n+1}, & \text{if } 0 \le n < N\\ 1, & \text{if } n = N \end{cases}$$

We can rewrite P_n in this way: $P_n = p \cdot P_n + q \cdot P_n = p \cdot P_{n-1} + q \cdot P_{n+1}$

 $\Rightarrow P_{n+1} - P_n = \frac{p}{q} \cdot (P_n - P_{n-1}).$ In particular $P_1 - P_0 = \frac{p}{q} \cdot P_0$; moreover $P_2 - P_1 = (\frac{p}{q})^2 \cdot P_0$. In general we have: $P_{n+1} - P_0 = \sum_{k=0}^n (P_{k+1} - P_k) = \sum_{k=0}^n ((\frac{p}{q})^{k+1} \cdot P_0) = \sum_{k=1}^n ((\frac{p}{q})^k \cdot P_0)$ $\Rightarrow P_{n+1} = P_0 + \sum_{k=1}^n ((\frac{p}{q})^k \cdot P_0) = P_0 \sum_{k=0}^n (\frac{p}{q})^k$

$$P_{n+1} = \begin{cases} P_0(n+2), & \text{if } p = q = 0.5\\ P_0(\frac{1 - (\frac{p}{q})^{n+2}}{1 - \frac{p}{q}}), & \text{if } p \neq q \end{cases}$$

For n = N - 1:

$$1 = P_N = \begin{cases} P_0(N+1), & \text{if } p = q = 0.5\\ P_0(\frac{1 - (\frac{p}{q})^{N+1}}{1 - \frac{p}{q}}), & \text{if } p \neq q \end{cases}$$
$$P_0 = \begin{cases} \frac{1}{N+1}, & \text{if } p = q = 0.5\\ \frac{1 - \frac{p}{q}}{1 - (\frac{p}{p})^{N+1}}, & \text{if } p \neq q \end{cases}$$

The probability to go to hospital starting from 0 is:

$$Pr(Hospital|start = 0) = 1 - \lim_{N \to +\infty} P_0 = \begin{cases} 1, & \text{if } p \ge q \\ \frac{p}{q}, & \text{if } p < q \end{cases}$$

For $p \geq q$, Giorgio always goes (probability = 1) to hospital, instead for $0 \le p \le \frac{1}{3}$, Giorgio goes to hospital with probability less than 0.5 (easily obtained by solving the inequality above!).

References