Bertrand's paradox

Grinstead and Snell's wonderful *Introduction to Probability* has this problem (example 2.6). It's called Bertrand's paradox. We are asked to draw a chord of a unit circle randomly.

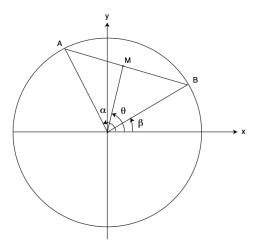


Figure 2.9: Random chord.

Here we might say, let's choose each of three angles α , β and θ randomly (uniform density) from $[0, 2\pi]$.

But there is no reason why the radius to B cannot lie along the x-axis, so there are really only two choices.

The question is posed: what is the probability that the length of this random chord is $> \sqrt{3}$.

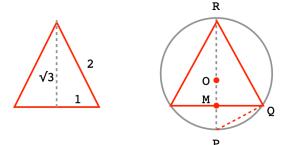
However, there are several different approaches to parametrize the problem, and randomizing the different parameters leads to different results.

equilateral triangles

Let's review briefly some properties of equilateral triangles. We drop an altitude and observe the ratio of side lengths. It is convenient to start with a side length of 2 for the original triangle, then in the bisected copies the sides are in the ratio $1-2-\sqrt{3}$ (the 1 by bisection, and $\sqrt{3}$ by the Pythagorean theorem).

The angle at each vertex of the original equilateral triangle is $\pi/3$, so the new triangles have angles of $\pi/6$, both by bisection or because the altitude forms an angle of $\pi/2$ at the base, so the sum of angles theorem gives us the last angle.

In the right panel, the equilateral triangle is inscribed in a unit circle, so OR = OP = OQ = 1. We claim that the line segment OM has a length of 1/2.



Proof.

 $\angle PQR$ is a right angle, by Thales' circle theorem, and $\angle MRQ$ is shared, so $\triangle PQR$ is similar to $\triangle RMQ$. Therefore, $\angle RPQ = \angle MQR = \pi/3$.

Therefore the sides of $\triangle PQR$ are also in the ratio 1-2- $\sqrt{3}$, with PQ/PR = 1/2 and so PQ = OP = OQ. Thus, $\triangle OPQ$ is isosceles.

 $QM \perp OP$ so MQ is the bisector of both $\angle PQO$ and the base OP.

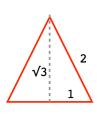
Therefore, OM is one-half of OP and has a length of 1/2.

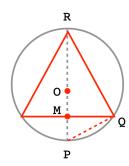
first parametrization

We have just shown that the altitude of the inscribed equilateral triangle in a unit circle has length 3/2. This means that the ratio of the inscribed triangle to the standard one is $\sqrt{3}/2$.

And that means the side length of the inscribed equilateral triangle is $\sqrt{3}$.

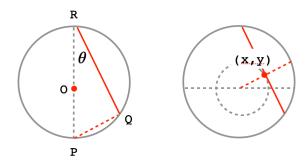
That explains the length chosen for the chord in this problem. We see that if M is chosen at random anywhere along OP, one-half of the time the chord formed will be larger than $\sqrt{3}$.





So the probability we are asked to give is just 1/2.

second parametrization



The second parametrization has the same triangle we just saw, $\triangle PQR$. The angle at vertex R is θ .

 θ can lie in the interval $[0, \pi/2]$, and in the event that $\theta < \pi/6$, the chord length $RQ > \sqrt{3}$.

The probability that the chord is greater than $\sqrt{3}$ in length is 1/3, since $\pi/6$ is one-third of $\pi/2$.

third parametrization

Finally, we imagine picking two coordinates (x, y) at random from the interior of the circle. We place the midpoint of the chord M at (x, y).

If M is such that $r = \sqrt{x^2 + y^2} < 1/2$, then M will be closer to the center of the circle than 1/2 and so the chord length will be $> \sqrt{3}$.

The number of points that have this property is proportional to the relative areas of the inside small circle, and the larger circle around is.

$$\frac{\pi(1/2)^2}{\pi} = \frac{1}{4}$$

We see that, depending on which parameter is randomized, we obtain a probability of 1/2, 1/3 or 1/4.

In Jaynes' words, the problem is not well-formed.