Tea: Cover's Guessing Game

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y

THEM: Choose left or right.

YOU: Left?

THEM: *Shows* $x = \pi$.

THEM: Is y > x or not?

Can you win with probability strictly greater than $\frac{1}{2}$?

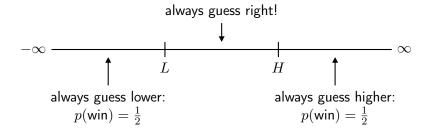
- Choose a function $p \colon \mathbb{R} \to [0,1]$ that is strictly increasing.
- Strategy:
 - **1** Choose to see $z \in \{x, y\}$ with equal probability.
 - **2** Guess other is lower with probability p(z).
- Proof:
 - Let $H = \max(x, y)$ and $L = \min(x, y)$.
 - Win probability equal to

$$\frac{1}{2}p(H) + \frac{1}{2}(1 - p(L)) = \frac{1}{2} + \frac{1}{2}(p(H) - p(L)) > \frac{1}{2}.$$

you happen to see H

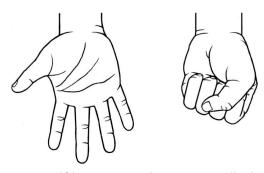
What is this madness?!?!

- Strategy:
 - ① Draw $r \sim \mathcal{N}(0,1)$.
 - 2 Choose to see $z \in \{x, y\}$ with equal probability.
 - 3 Guess other is lower if z > r.



Cover's Game 4/5

- Popularised by half-page abstract of Thomas Cover (1987).
- Paradox can be traced back to works of David Blackwell and Bruce Hills (1951!).
- Many related puzzles! See Gnedin (2016).



BANANAN: I myself have invented a game. Well, think of a number.

ALIKA: I got a number.

BANANAN: Me too. Now, tell me yours.

ALIKA: Seven.

BANANAN: Seven. Mine is eight—I won.

Sergey Solovyov, *Assa*

(Quote taken from Gnedin (2016).)

These slides: https://wessel.page.link/guessing-game.

Appendix

References

- Cover, T. M. (1987). Pick the largest number (T. M. Cover & B. Gopinath, Eds.; 1st ed.). *Open Problems in Communication and Computation*, 152–152.
- Gnedin, A. (2016). Guess the larger number. *arXiv preprint arXiv:1608.01899*, https://arxiv.org/abs/1608.01899.