Stony Brook Math Club

Graduate student talk

with Peter Francis

"Leading All The Way"

Xavier and Yushi run a "random race" as follows. A continuous probability distribution μ on the real line is chosen. The runners begin at zero. At time *i* Xavier draws X_i from μ and advances that distance, while Yushi advances by an independent drawing Y_i . After *n* such moves, Xavier wins a valuable prize provided he not only wins the race but leads after every step; that is, $\sum_{i=1}^{k} X_i > \sum_{i=1}^{k} Y_i$ for all k = 1, 2, ..., n. What distribution is best for Xavier, and what then is his probability of getting the prize?

Thursday, October 26, 2023 7:00–8:00 pm in P-131, Math Tower