Stony Brook Math Club

Graduate student talk
with Peter Francis
"Seading call The Way"
Xavier and Yushi run a "random race" as follows. A continuous probability distribution $\mu$ on the real line is chosen. The runners begin at zero. At time $i$ Xavier draws $X_{i}$ from $\mu$ 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 $k=1,2, \ldots, n$. What distribution is best for Xavier, and what then is his probability of getting the prize?

Thursday, October 26, 2023 7:OO-8:00 PM in P-I3I, Math Tower

