

CORRECTIONS TO NAIVE DECISION MAKING

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This correction page (dated 4th February 2010) is based on corrections by John Haigh and Robert MacKay to whom many thanks

Page 4, line -3 Reverse inequality sign.

Page 5, line 2 Reverse inequality sign.

Page 6 In (iii) reverse both inequality signs.

Page 15 Second para of section, reverse inequality sign.

Page 53 Exercise 2.4.13, 5th line delete second 'in'.

Page 65 Fifth line of footnote 23 'will be discussed'

Page 67 Example 2.5.16, second displayed inequality should read

$$\Pr \left(\left| \frac{X_1 + X_2 + \cdots + X_n}{n} - 1 \right| > \delta \right) \geq 1 - \epsilon.$$

Page 69 Let $X_{jk} = 1$ if A_k chooses the j th grotto.

$$Z = \sum_{k=1}^n Y_1 X_{1k} + \sum_{k=1}^n Y_2 X_{2k} + \cdots + \sum_{k=1}^n Y_m X_{mk}.$$

Page 75 Exercise 2.6.7, line 1. 'This part requires'

Page 77 Exercise 2.6.10. I fell asleep at the wheel. Should read

I bet a fixed amount t . Thus my fortune $X_{j+1}(t)$ after the $j + 1$ th throw is given by

$$X_{j+1}(t) = \begin{cases} X_j(t) + tu & \text{if the } j\text{th throw is heads,} \\ X_j(t) - t & \text{if the } j\text{th throw is tails.} \end{cases}$$

Page 81 Case C should be specified

(iv) In the remaining Case C, when $p_1 u_1 > 1$ and

$$\frac{1}{u_1} + \frac{1}{u_2} + \cdots + \frac{1}{u_n} > 1,$$

show that

Page 155 Case (iv)

$$A_1 = \{X_1 < X_2, X_3, X_4, X_5\}, \\ A_2 = \{X_2 < m\}, A_3 = \{X_3 < m\}, A_4 = \{X_4 < m\}, A_5 = \{X_5 < m\}$$

Page 170 Paragraph after Exercise 5.5.7.

What happens if we try to work out the shortest paths between every pair of towns?

Page 173 Exercise 5.5.18 (i) Replace the meaningless ‘length a decreasing cycle’ by ‘a distance decreasing cycle’.

Page 186 (Thanks to David Paukztello) 5th line down ‘everybody else’s preferences $B > C > A$ ’

Page 192 Replace ‘ C beats A ’ by ‘ A beats C ’

Page 200 Third complete paragraph, second line. Replace ‘choosing row 1 heads with’ by ‘choosing row 1 with’

Page 205 Second line of first complete paragraph

We shall say that Rowena adopts strategy \mathbf{p} if she chooses row i with probability p_i and that Calum adopts strategy \mathbf{q} if he chooses column j with probability q_j .

page 254 The first computation in Case (5) is wrong. Paragraph should read

(5) If C misses both, then, by (2), we know that B will fire at A . If B hits A , then the result is a duel between C and B in which C and B fire alternately and C has first shot. The probability that C will win is then

$$\frac{c}{b+c-bc}.$$

If B misses A , then, by (1), we know that A will fire at B . C now has one shot at A . With probability c , he hits A and wins the match. If he misses A then he must lose. The probability that C wins the match if his first shot goes wide is thus

$$\begin{aligned} \Pr(B \text{ hits } A) \frac{c}{b+c-bc} + \Pr(B \text{ misses } A)c \\ = \frac{b}{b+c-bc} + (1-b)c = c \frac{2b+c+b^2c-2bc}{b+c-bc}. \end{aligned}$$

Thus, if $c(2b+c+b^2c-2bc) > c(1-b)$, that is to say $3b+c(1-b)^2 > 1$, C is better off if he misses both A and B . and should therefore make sure to miss. If $3b+c(1-b)^2 < 1$, C should aim for A . If $3b+c(1-b)^2 = 1$, he can do either.

Exercise 9.2.3 (i) Show that, if $b \leq 1/4$, C should always try to hit with his first shot. Show that, if $b \geq 1/3$, C should always shoot wide with his first shot.

Page 267 The game **HHH** was invented by Walter Penney (Journal of Recreational Mathematics, October 1969, p. 241) and is referred to as Penney’s game. Strong apologies.

Page 274 There is an error in the last line which affects the following paragraph

We now observe that

$$\begin{aligned} B(I, N) - B(I, P) &= \frac{2-p}{1-p} - 3 = \frac{2p-1}{1-p}, \\ B(I, N) - B(I, O) &= \frac{2(1+p)-3}{1-p^2} = \frac{2p-1}{1-p^2}, \\ B(I, P) - B(I, O) &= -\frac{3p^2}{1-p^2} + \frac{p}{1-p} = \frac{p(1-2p)}{1-p^2}. \end{aligned}$$

Thus

$$\begin{aligned} B(I, N) > B(I, P) &\text{ for } p > 1/2, \quad B(I, P) > B(I, N) \text{ for } 1/2 > p, \\ B(I, N) > B(I, O) &\text{ for } p > 1/2, \quad B(I, O) > B(I, N) \text{ for } 1/2 > p, \\ B(I, O) > B(I, P) &\text{ for } p > 1/2, \quad B(I, P) > B(I, O) \text{ for } 1/2 > p. \end{aligned}$$

Looking at these results, we advise Sonia to play the strategy ‘never press’ (or, what turns out to be exactly the same strategy, ‘do the same as Tania’) whenever $p \geq 1/2$, to follow the strategy ‘do the opposite of Tania’ when $1/2 \geq p \geq 0$. (If $p = 1/2$ there is a free choice between the two recommended strategies.)

Page 285 Exercise 10.1.5 (ii)

Can you suggest three distinct strategies which are as good as bold play?

Page 285 Exercise 10.1.6 first line
stake of 1 dollar

Page 286 Second displayed equation

Show, by induction, or otherwise that

$$p_r(f) = p_r(k2^{-r}) \text{ if } k2^{-r} \leq f < (k+1)2^{-r}$$

for integers k with $0 \leq k \leq 2^r$.

Page 290 Exercise 10.2.7 (ii) line 3 delete second ‘better’ (or, if you prefer, first ‘better’ but not both).

Page 290 Third line of second paragraph after Exercise 10.2.8. replace ‘there’ by ‘their’.

Page 290 Expression

$$10\,000 \times \mathbb{E}(\text{expected number of months to bankruptcy}),$$

should be replaced by

$$10\,000 \times \text{expected number of months to bankruptcy},$$

Page 308 The statement

In the UK National Lottery 50% of the cost of each ticket is returned to the buyers as prizes.

should be modified by the insertion of the word 'roughly'.

Page 318 L. F. Richardson not J. F. Richardson!

Page 322 Footnote clarification.

and the elder Bush

Page 323 Middle

The probability of throwing ten heads in a row is now $(1/2)^{10}$, so, perhaps, it would be good idea.

Page 352 Exercise C5 (ii) line one. Replace doubled 'a' by a singleton.

index Should contain reference to Penney to go with earlier correction.