

## Appendix B

### Answers to Selected Problems

The aim here is to provide answers, but not solutions, to all problems that call for answers. However, there are about 20 answers that have been left blank because work is incomplete. Therefore, this document will be updated when missing answers become available. (Version 1.0, August 29, 2010.)

Version 1.1, November 13, 2012: The answer to Problem 4.1(e) has been corrected, thanks to Brent Kerby. Problems 17.13 and 17.14(c) have been solved by John Jungtae Kim.

### Chapter 1

**1.1** 33,203,125.

**1.2** (a) 302,500. (b) 103,411.

**1.5** ace high: 502,860; king high: 335,580; queen high: 213,180; jack high: 127,500; ten high: 70,380; nine high: 34,680; eight high: 14,280; seven high: 4,080.

**1.6** (a) 7,462. (b) straight flush: 10 of 4 each; four of a kind: 156 of 4 each; full house: 156 of 24 each; flush: 1,277 of 4 each; straight: 10 of 1,020 each; three of a kind: 858 of 64 each; two pair: 858 of 144 each; one pair: 2,860 of 384 each; no pair: 1,277 of 1,020 each. (c) A-K-Q-J-7 and A-K-Q-J-6.

**1.7** straight flush: 52; flush: 5,096; straight: 13,260; no pair: 1,299,480.

**1.9** J-J-A-T-8.

**1.10** five of a kind: 6; four of a kind: 150; full house: 300; three of a kind: 1,200; two pair: 1,800; one pair: 3,600; no pair: 720.

**1.11** 2: 0.251885; 3: 0.508537; 4: 0.200906; 5: 0.0354212; 6: 0.00309421; 7: 0.000152027; 8:  $0.394905 \times 10^{-5}$ ; 9:  $0.402327 \times 10^{-7}$ ; 10:  $0.690305 \times 10^{-10}$ . 2: 10; 3: 380; 4: 2,610; 5: 7,851; 6: 13,365; 7: 13,896; 8: 8,041; 9: 2,209; 10: 170.

**1.12**  $\sum_{m=1}^n (-1)^{m-1} (n)_m s^m / [m!(ns)_m]$ ; 0.643065.

**1.15** 0.00525770.

**1.16** 0.545584; 0.463673.

**1.17** 0.461538.

**1.18** (b) There are nine others: 111234 144556; 112226 234566; 112233 122346; 112256 125566; 112456 113344; 122255 124456; 122336 123444; 122455 124455; 123456 222444.

**1.19** Yes.

**1.20** (a) 2: 0; 3: 0; 4: 0.056352; 5: 0.090164; 6: 0.128074; 7: 0.338115; 8: 0.128074; 9: 0.090164; 10: 0.056352; 11: 0.112705; 12: 0. (b) 2: 0.054781; 3: 0.109562; 4: 0.109562; 5: 0.131474; 6: 0.149402; 7: 0; 8: 0.149402; 9: 0.131474; 10: 0.109562; 11: 0; 12: 0.054781.

**1.22** 0.094758.

**1.23** 0.109421.

**1.27** -0.078704.

**1.28** 0.464979; -0.070041.

**1.29** (a) -0.034029. (b) 3.330551.

**1.30**  $\lambda$ ;  $\lambda$ .

**1.34** 1.707107; 1.

**1.36** (a) 14.7; 13. (b) 61.217385; 52.

**1.37** 89.830110; 86.

**1.39** 10.5; 8.75.

**1.41** For two dice, probabilities multiplied by 36 are 1; 2; 3; 4; 5; 6; 5; 4; 3; 2; 1. For three dice, probabilities multiplied by 216 are 1; 3; 6; 10; 15; 21; 25; 27; 27; 25; 21; 15; 10; 6; 3; 1. For four dice, probabilities multiplied by 1,296 are 1; 4; 10; 20; 35; 56; 80; 104; 125; 140; 146; 140; 125; 104; 80; 56; 35; 20; 10; 4; 1. For five dice, probabilities multiplied by 7,776 are 1; 5; 15; 35; 70; 126; 205; 305; 420; 540; 651; 735; 780; 780; 735; 651; 540; 420; 305; 205; 126; 70; 35; 15; 5; 1. For six dice, probabilities multiplied by 46,656 are 1; 6; 21; 56; 126; 252; 456; 756; 1,161; 1,666; 2,247; 2,856; 3,431; 3,906; 4,221; 4,332; 4,221; 3,906; 3,431; 2,856; 2,247; 1,666; 1,161; 756; 456; 252; 126; 56; 21; 6; 1.

**1.42** 0.467657; 0.484182; 0.048161; -0.016525.

**1.45** (b) Other than standard dice, no.

## Chapter 2

**2.1** (a) 17 : 5 : 5.

**2.2** (b)  $1/(p_1 + p_2)$ . (c) 3.272727.

**2.3**  $1/p$ ;  $(1-p)/p^2$ .

**2.4** (a) 0.457558. (b) 6.549070.

**2.5** 2.407592.

**2.6** 2.938301; 3.801014.

**2.7** 8.525510.

**2.8** (a)  $p_1/p_2$ . (b) 3/6 (resp., 4/6; 5/6; 5/6; 4/6; 3/6).

**2.10** (a)  $\lambda p$ ;  $\lambda p$ . (b) Poisson( $\lambda p$ ).

**2.12** (a)  $1 - \sum_i (1 - p_i)^n + \sum \sum_{i < j} (1 - p_i - p_j)^n - \dots$ . (c)  $p_m(j) = (j/k)p_{m-1}(j) + [1 - (j-1)/k]p_{m-1}(j-1)$ . (d) 152.

**2.13** multinomial( $n - \sum_i k_i, (\sum_i q_i)^{-1} \mathbf{q}$ ); yes.

## Chapter 3

**3.7** 12.25.

**3.8**  $3abc/(a+b+c)$ ;  $ab+ac+bc$ .

**3.10** (a) For  $n = j, j+1, \dots, j+m-1$ ,

$$M_{n,j} = \sum_{i=0}^{n-j} p_{u_1}^{-1} \cdots p_{u_i}^{-1} \mathbf{1}_{\{X_j=u_1, \dots, X_{j+i-1}=u_i\}} (p_{u_{i+1}}^{-1} \mathbf{1}_{\{X_{j+i}=u_{i+1}\}} - 1),$$

while for  $n \geq j+m$ ,  $M_{n,j} = M_{n-1,j}$ .

**3.11** The probability is  $(C-D)/(A-B+C-D)$ , where

$$\begin{aligned} A &:= \sum_{1 \leq i \leq m: (u_{m-i+1}, \dots, u_m) = (u_1, \dots, u_i)} (p_{u_1} \cdots p_{u_i})^{-1}, \\ B &:= \sum_{1 \leq i \leq m \wedge l: (u_{m-i+1}, \dots, u_m) = (v_1, \dots, v_i)} (p_{v_1} \cdots p_{v_i})^{-1}, \\ C &:= \sum_{1 \leq i \leq l: (v_{l-i+1}, \dots, v_l) = (v_1, \dots, v_i)} (p_{v_1} \cdots p_{v_i})^{-1}, \\ D &:= \sum_{1 \leq i \leq m \wedge l: (v_{l-i+1}, \dots, v_l) = (u_1, \dots, u_i)} (p_{u_1} \cdots p_{u_i})^{-1}. \end{aligned}$$

**3.13**  $p = \beta/(\alpha + \beta)$  is required for martingale property; replace  $=$  by  $\leq$  (resp.,  $\geq$ ) for the supermartingale (resp., submartingale) property.

**3.14** (c) Consider  $P(X_1 = 2) = 1/3$  and  $P(X_1 = -1) = 2/3$ .

**3.15** (b) The requirement is that  $p \ln(1 - \alpha) + (1 - p) \ln(1 + \alpha) < 0$ . (c)  
Yes.

**3.16** Yes.

**3.18**  $\mu = 7/2$ . The limit  $W \geq 0$  exists a.s. and  $E[W] \leq 1$ .

## Chapter 4

**4.1** (a)–(d) are Markov chains. (e) is not.

(a)

$$\begin{array}{cccccc} & 1 & 2 & 3 & 4 & 5 & 6 \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \end{matrix} & \left( \begin{array}{cccccc} 1/6 & 1/6 & 1/6 & 1/6 & 1/6 & 1/6 \\ & 2/6 & 1/6 & 1/6 & 1/6 & 1/6 \\ & & 3/6 & 1/6 & 1/6 & 1/6 \\ & & & 4/6 & 1/6 & 1/6 \\ & & & & 5/6 & 1/6 \\ & & & & & 1 \end{array} \right) \end{array}$$

(b)

$$\begin{array}{cccccc} & 0 & 1 & 2 & 3 & 4 & \dots \\ \begin{matrix} 0 \\ 1 \\ 2 \\ 3 \\ \vdots \end{matrix} & \left( \begin{array}{cccccc} 5/6 & 1/6 & & & & \\ & 5/6 & 1/6 & & & \\ & & 5/6 & 1/6 & & \\ & & & 5/6 & 1/6 & \\ & & & & 5/6 & 1/6 \\ & & & & & \ddots \end{array} \right) \end{array}$$

(c)

$$\begin{array}{cccccc} & 0 & 1 & 2 & 3 & 4 & \dots \\ \begin{matrix} 0 \\ 1 \\ 2 \\ 3 \\ \vdots \end{matrix} & \left( \begin{array}{cccccc} 1/6 & 5/6 & & & & \\ & 1/6 & & 5/6 & & \\ & & 1/6 & & 5/6 & \\ & & & 1/6 & & 5/6 \\ & & & & 1/6 & \\ & & & & & \ddots \end{array} \right) \end{array}$$

(d)

$$\begin{array}{cccccc} & 1 & 2 & 3 & 4 & \dots \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ \vdots \end{matrix} & \left( \begin{array}{ccccc} 1/6 & (5/6)(1/6) & (5/6)^2(1/6) & (5/6)^3(1/6) & \\ 1 & & & & \\ & 1 & & & \\ & & 1 & & \\ & & & 1 & \\ & & & & 1 \end{array} \right) \end{array}$$

**4.3**

$$\mathbf{P}^n = \frac{1}{p+q} \begin{pmatrix} 1 & p \\ 1 & -q \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & (1-p-q)^n \end{pmatrix} \begin{pmatrix} q & p \\ 1 & -1 \end{pmatrix}$$

so

$$\lim_{n \rightarrow \infty} \mathbf{P}^n = \frac{1}{p+q} \begin{pmatrix} q & p \\ q & p \end{pmatrix}.$$

**4.4** 0.496924.**4.10** (a)

$$P(i, j) = \begin{cases} p & \text{if } j = (2i) \wedge m, \\ q & \text{if } j = 0 \vee (2i - m). \end{cases}$$

(b) For  $i = 1, 2, \dots, m - 1$ ,  $Q(i) = pQ((2i) \wedge m) + qQ(0 \vee (2i - m))$ . (c)  
 For  $i = 1, 2, \dots, m - 1$ ,  $R(i) = 1 + pR((2i) \wedge m) + qR(0 \vee (2i - m))$ .

**4.12** If  $p > \frac{1}{2}$ , the stationary distribution is shifted geometric( $1 - q/p$ ).

**4.16** (a)

$$\mathbf{P}_B = \begin{pmatrix} 0 & p_0 & 1 - p_0 \\ 1 - p_1 & 0 & p_1 \\ p_1 & 1 - p_1 & 0 \end{pmatrix}.$$

(d)

$$\mathbf{P}_A = \begin{pmatrix} 0 & p & 1 - p \\ 1 - p & 0 & p \\ p & 1 - p & 0 \end{pmatrix}$$

and  $\mathbf{P}_C = \frac{1}{2}(\mathbf{P}_A + \mathbf{P}_B)$ . For game A,  $\pi_0 = 1/3$ . For game C,  $\pi_0$  is as in (4.200) except that  $p_0$  and  $p_1$  are replaced by  $(p+p_0)/2$  and  $(p+p_1)/2$ . For game A, the limit in (4.201) is  $-2\varepsilon$ . For game C, it is  $\pi_0(p+p_1-1) + (1-\pi_0)(p+p_1-1)$  with  $\pi_0$  modified as just described.

**4.17** (b) It is given recursively by

$$\begin{aligned} \pi(i, 0) &= p_{i-1}/[m(1 - q)], \quad i = 0, 1, \dots, m - 1, \\ \pi(i, 1) &= q_{i-1}\pi(i - 1, 0), \quad i = 0, 1, \dots, m - 1, \\ \pi(i, 2) &= q_{i-1}\pi(i - 1, 1), \quad i = 0, 1, \dots, m - 1, \\ &\vdots \\ \pi(i, m - 1) &= q_{i-1}\pi(i - 1, m - 2), \quad i = 0, 1, \dots, m - 1, \end{aligned}$$

where  $q := q_0 q_1 \cdots q_{m-1}$ ,  $p_{-1} := p_{m-1}$ ,  $q_{-1} := q_{m-1}$ , and  $\pi(-1, j) := \pi(m - 1, j)$ .

**4.18**  $X_n$  has distribution equal to the minimum of a shifted geometric( $p$ ) and  $n$ .  $Y_n$  is geometric( $p$ ).  $Z_n$  is the sum of independent copies of  $X_n$  and  $Y_n$ .

**4.19** 0.703770; 1.671987.

**4.21** (a) 21.026239; yes. (b) Let  $w(i, j)$  denote the probability that the next roller wins if he lacks  $i$  and his opponent lacks  $j$ . Then

$$w(i, j) = 1 - \sum_{k=3}^{24 \wedge i} p_k w(j, i - k),$$

where  $w(i, 0) := 0$  for  $i \geq 1$  and  $\{p_k\}$  is the distribution of the number of points obtained in one roll. So  $w(167, 167) \approx 0.559116$ .

## Chapter 5

**5.2** (a)

$$\begin{array}{cc} & \begin{matrix} 1 & 2 \end{matrix} \\ \begin{matrix} 1 \\ 2 \end{matrix} & \left( \begin{matrix} 55 & 10 \\ 10 & 110 \end{matrix} \right) \end{array}$$

has optimal mixed strategy  $(20/29, 9/29)$  for both Alex and Olaf, and the value (for Alex) is  $1,190/29$ . (b) Exact side payment is  $1,190/29$ .

**5.3** Case  $d < a < b$ . If  $b \leq c$ , then column 2 is strictly dominated, hence there is a unique optimal solution. If  $b > c$ , then row 2 is strictly dominated, hence there is a unique optimal solution. Case  $d < a = b$ . Regardless of  $c$ , the unique optimal strategy for player 1 is  $\mathbf{p} = (1, 0)$ , whereas player 2 has  $\mathbf{q} = (q_1, q_2)$  optimal provided  $q_1 d + (1 - q_1)c \leq a$ . All choices will work if  $c \leq a$ , whereas if  $c > a$ , it suffices that  $1 \geq q_1 \geq (c - a)/(c - d)$ . Case  $d = a < b$ . Regardless of  $c$ , the unique optimal strategy for player 2 is  $\mathbf{q} = (1, 0)$ , whereas player 1 has  $\mathbf{p} = (p_1, p_2)$  optimal provided  $p_1 b + (1 - p_1)c \geq a$ . All choices will work if  $c \geq a$ , whereas if  $c < a$ , it suffices that  $1 \geq p_1 \geq (a - c)/(b - c)$ . Case  $d = a = b$ . If  $c \geq a$ , then every  $\mathbf{p}$  for player 1 is optimal. If  $c < a$ , then  $\mathbf{p} = (1, 0)$  is uniquely optimal. If  $c \leq a$ , then every  $\mathbf{q}$  for player 2 is optimal. If  $c > a$ , then  $\mathbf{q} = (1, 0)$  is uniquely optimal.

**5.4**  $\mathbf{p}^* = v\mathbf{1}\mathbf{A}^{-1}$ ,  $(\mathbf{q}^*)^\top = v\mathbf{A}^{-1}\mathbf{1}^\top$ , and  $v = (\mathbf{1}\mathbf{A}^{-1}\mathbf{1}^\top)^{-1}$ ; yes.

**5.5** The optimal mixed strategy is  $(4/5, 1/5)$  for both players, and the value for player 1 is  $-4/5$ .

**5.6** (a)  $\mathbf{p}^*$  and  $\mathbf{q}^*$  are equal to  $(a_1^{-1}, \dots, a_m^{-1})$  divided by the sum of the components, and  $v$  is the reciprocal of the sum of the components. (b) There is a saddle point and the value is 0.

**5.7**  $N = 3$ :  $(2, 2)$  is a saddle point; the optimal strategy is unique.  $N = 4$ :  $(2, 2)$  is a saddle point; the optimal strategy is nonunique.  $N = 6$ :  $(3, 3)$  is a saddle point; the optimal strategy is nonunique.

**5.8** Both strategies are optimal.

**5.11** Value is  $-3(16n^2 - 304n + 11)/[13(52n - 1)(52n - 2)]$ , which is negative if  $n \geq 19$ .

**5.12** See Vanniasegaram (2006).

**5.15** (a) Draw with probability 0.545455. (b) Draw with probability 0.006993.

**5.16** The solution is the same as with conventional rules.

**5.17** There is a saddle point: Player draws to 5, and banker uses DSDS. Value (to player) is  $-0.012281$ .

**5.18** Lemma 5.1.3 reduces the game to  $2^5 \times 2^{18}$ , according to a masters project at the University of Utah by Carlos Gamez (August 2010).

**5.19** There is a saddle point: Player draws to 5 or less; banker draws to 6 or less if player stands, draws to 5 or less if player draws. Value (to player) is  $-0.011444$ .

**5.20** There are seven pairs of rows that are negatives of each other. For any such pair, mixing the two rows equally is optimal.

## Chapter 6

**6.1**  $(lL - wW)/[l(L + W)]; 1/66.$

**6.2** (a1) 1/18. (a2) 1/36. (b) 1/9. (c) 1/6. (d) 1/9. (e1) 1/6. (e2) 5/36. (f1) 1/6. (f2) 1/9. (g1) 1/6. (g2) 1/8.

**6.3** 0.034029.

**6.4** 0.484121.

**6.5** (a) 0.023749; 0.028936. (b) No.

**6.6** (a)  $7/(495 + 330m)$ . (b)  $7/[495(1 + m)]$ .

**6.8**  $(\sum b_j)/\{37[b_{\min} + \sum(b_j - b_{\min})]\}$ , where  $b_{\min} = \min b_j$ .

**6.9** 0.024862.

**6.10** 0.032827.

**6.11** 2 and  $161/3$ ; 0.037267.

**6.12** (b) If  $E[X_j] \leq 0$  for  $j = 1, \dots, d$ ,

$$\begin{aligned} H^*(X_1 + \dots + X_d) &= \sum_{i=1}^d \frac{E[|X_i|]}{E[|X_1 + \dots + X_d|]} H^*(X_i) \\ &\geq \sum_{i=1}^d \frac{E[|X_i|]}{E[|X_1|] + \dots + E[|X_d|]} H^*(X_i). \end{aligned}$$

(c)  $(-ap + q)/(ap + q)$ ; 0.052632, 0.034483, 0.014085; 0.032258. (d)

$$\frac{\sqrt{n}}{\sigma} \left( \frac{-(X_1 + \dots + X_n)}{|X_1| + \dots + |X_n|} - H^*(X) \right) \xrightarrow{d} N(0, 1),$$

where

$$\sigma^2 := \frac{E[\{X + H^*(X)|X|\}^2]}{(E[|X|])^2}.$$

**6.14**

$$H_1(\mathbf{B}, \mathbf{X}) = \frac{-\{E[X_1 | X_1 \neq 0] + \dots + E[X_d | X_d \neq 0]\}}{E[B_1 | X_1 \neq 0] + \dots + E[B_d | X_d \neq 0]}$$

Next,

$$H_1(\mathbf{B}, \mathbf{X}) = \sum_{i=1}^d \frac{E[B_i | X_i \neq 0]}{E[B_1 | X_1 \neq 0] + \dots + E[B_d | X_d \neq 0]} H(B_i, X_i),$$

so  $H_1(\mathbf{B}, \mathbf{X})$  is a mixture of  $H(B_i, X_i)$ .  $H_1 \approx 0.039015$ .

**6.15**

$$H_2(\mathbf{B}, \mathbf{X}) = \frac{-E[X_1 + \dots + X_d]}{E[(B_1 + \dots + B_d)1_{\{\mathbf{X} \neq \mathbf{0}\}}]},$$

so

$$\begin{aligned} H_2(\mathbf{B}, \mathbf{X}) &= \sum_{i=1}^d \frac{E[B_i 1_{\{X_i \neq 0\}}]}{E[(B_1 + \dots + B_d)1_{\{\mathbf{X} \neq \mathbf{0}\}}]} H(B_i, X_i) \\ &\leq \sum_{i=1}^d \frac{E[B_i 1_{\{X_i \neq 0\}}]}{E[B_1 1_{\{X_1 \neq 0\}}] + \dots + E[B_d 1_{\{X_d \neq 0\}}]} H(B_i, X_i). \end{aligned}$$

$$H_2 = 0.0125.$$

**6.16**

$$\begin{aligned} H_1^*(\mathbf{X}) &= \sum_{i=1}^d \frac{E[|X_{N_i,i}|]}{E[|X_{N_1,1} + \dots + X_{N_d,d}|]} H^*(X_i) \\ &\geq \sum_{i=1}^d \frac{E[|X_{N_i,i}|]}{E[|X_{N_1,1}|] + \dots + E[|X_{N_d,d}|]} H^*(X_i). \end{aligned}$$

$$H_1^* \approx 0.060163.$$

**6.17**  $n = 35, 36, 67, 71, 72$  only.

**6.19** (c)  $H^\beta < H$  if and only if  $\beta > (1 - ap/q)^2 / [1 - (1 - ap/q)^2]$ ; in even-money 38-number roulette,  $\beta > 1/99$ .  $H^\beta = 0$  if and only if  $\beta = q/(ap) - 1$ ; in even-money 38-number roulette,  $\beta = 1/9$ .

**6.20** (a)

$$H^\beta = \frac{H(B, X) + \beta(1 + \beta)^{-1} E[X 1_{\{X < 0\}}] / E[B 1_{\{X \neq 0\}}]}{E[X 1_{\{X > 0\}}] / q}.$$

$$(b) 0.050329.$$

## Chapter 7

**7.4** Since  $p \neq q$ , we have  $\mu \neq 0$  and

$$\text{Var}(N) = \frac{\sigma^2 E[N] - E[S_N^2] + 2\mu E[S_N N]}{\mu^2} - (E[N])^2.$$

Using  $E[S_N N] = -LP(S_N = -L)E[N | S_N = -L] + WP(S_N = W)E[N | S_N = W]$ , the formula follows from the results cited.

**7.5**  $P(N(-2, 2) = 2n | S_{N(-2,2)} = 2) = (2pq)^{n-1}(1 - 2pq)$ ; conditioning on  $S_{N(-2,2)} = -2$  gives the same expression.

**7.8**  $(p^3 + 3p^2q) / (p^3 + 3p^2q + pq^2 + q^3)$ .

**7.10** In (7.85), interchange  $p$  and  $q$  as well as  $L$  and  $W$ .

**7.11**  $[L(-2)^{W+1} + (W+1)(-2)^{-L} - L(-2)^W - W(-2)^{-L} - 1] / [W(-2)^{W+1} - (W+1)(-2)^W + L(-2)^{W+1} + (W+1)(-2)^{-L} - L(-2)^W - W(-2)^{-L}]$ .

**7.12** With  $\rho := q/p$ , define

$$P := \frac{1}{3} \sqrt[3]{(7+27\rho)/2 + \sqrt{8+(7+27\rho)^2/4}},$$

$$Q := -\frac{1}{3} \sqrt[3]{-(7+27\rho)/2 + \sqrt{8+(7+27\rho)^2/4}}.$$

Then  $\lambda_1 = P + Q - 1/3$ ,

$$\lambda_2 = -\frac{1}{2}(P+Q) - \frac{1}{3} + \frac{1}{2}\sqrt{3}(P-Q)i,$$

and  $\lambda_3 = \bar{\lambda}_2$ . The required probability is  $a_0 + a_1 + a_2 + a_3$ , where

$$\begin{aligned} a_0 + a_1\lambda_1^{-L} + a_2\lambda_2^{-L} + a_3\lambda_3^{-L} &= 0, \\ a_0 + a_1\lambda_1^W + a_2\lambda_2^W + a_3\lambda_3^W &= 1, \\ a_0 + a_1\lambda_1^{W+1} + a_2\lambda_2^{W+1} + a_3\lambda_3^{W+1} &= 1, \\ a_0 + a_1\lambda_1^{W+2} + a_2\lambda_2^{W+2} + a_3\lambda_3^{W+2} &= 1. \end{aligned}$$

**7.14** 0.489024.

**7.15**  $2(p^2 + 3pq + q^2)/(p^3 + 3p^2q + pq^2 + q^3)$ .

**7.16**  $[W(W+1)/2 + L(W+1)(L+W+1)/2 - LW(L+W)/2 - (-2)^{-L}W(W+1)/2 - (-2)^WL(W+1)(L+W+1)/2 + (-2)^{W+1}LW(L+W)/2] / [W(-2)^{W+1} - (W+1)(-2)^W + L(-2)^{W+1} + (W+1)(-2)^{-L} - L(-2)^W - W(-2)^{-L}]$ .

**7.18** 30.224945.

**7.21** See Table B.1.

**7.24**

$$\frac{L^2 + (W^2 - (L^*)^2)P}{E[X^2]} \leq E[N] \leq \frac{(L^*)^2 + ((W^*)^2 - L^2)P}{E[X^2]},$$

and replace  $P$  by  $P_-$  or  $P_+$ , depending on the sign of the difference in front of it.

## Chapter 8

**8.1**  $1 - 2p$ .

**8.2** Let  $N$  be the time of the first loss. Then

**Table B.1** Accuracy of second-moment approximation (Problem 7.21).

| $L$ | approx. | exact   | rel. error | $L$ | approx. | exact   | rel. error |
|-----|---------|---------|------------|-----|---------|---------|------------|
| 1   | .005832 | .005813 | .003342    | 51  | .386588 | .384950 | .004256    |
| 2   | .011723 | .011684 | .003359    | 52  | .396325 | .394637 | .004276    |
| 3   | .017673 | .017614 | .003376    | 53  | .406160 | .404423 | .004296    |
| 4   | .023684 | .023604 | .003393    | 54  | .416095 | .414307 | .004316    |
| 5   | .029755 | .029654 | .003410    | 55  | .426130 | .424290 | .004335    |
| 6   | .035887 | .035765 | .003427    | 56  | .436266 | .434374 | .004355    |
| 7   | .042082 | .041937 | .003444    | 57  | .446505 | .444560 | .004375    |
| 8   | .048339 | .048172 | .003461    | 58  | .456847 | .454848 | .004395    |
| 9   | .054659 | .054470 | .003479    | 59  | .467294 | .465239 | .004415    |
| 10  | .061043 | .060831 | .003496    | 60  | .477846 | .475736 | .004436    |
| 11  | .067492 | .067256 | .003514    | 61  | .488505 | .486337 | .004456    |
| 12  | .074006 | .073745 | .003531    | 62  | .499271 | .497046 | .004476    |
| 13  | .080585 | .080300 | .003549    | 63  | .510146 | .507863 | .004496    |
| 14  | .087231 | .086921 | .003566    | 64  | .521131 | .518788 | .004517    |
| 15  | .093944 | .093609 | .003584    | 65  | .532227 | .529823 | .004537    |
| 16  | .100725 | .100364 | .003601    | 66  | .543435 | .540970 | .004558    |
| 17  | .107574 | .107186 | .003619    | 67  | .554756 | .552228 | .004578    |
| 18  | .114493 | .114078 | .003637    | 68  | .566192 | .563600 | .004599    |
| 19  | .121481 | .121039 | .003655    | 69  | .577743 | .575086 | .004619    |
| 20  | .128541 | .128070 | .003673    | 70  | .589411 | .586689 | .004640    |
| 21  | .135671 | .135172 | .003691    | 71  | .601197 | .598407 | .004661    |
| 22  | .142873 | .142345 | .003709    | 72  | .613101 | .610244 | .004682    |
| 23  | .150148 | .149591 | .003727    | 73  | .625126 | .622200 | .004703    |
| 24  | .157497 | .156909 | .003745    | 74  | .637273 | .634277 | .004723    |
| 25  | .164920 | .164302 | .003763    | 75  | .649542 | .646475 | .004744    |
| 26  | .172418 | .171768 | .003782    | 76  | .661935 | .658795 | .004765    |
| 27  | .179991 | .179310 | .003800    | 77  | .674453 | .671240 | .004787    |
| 28  | .187641 | .186928 | .003818    | 78  | .687098 | .683810 | .004808    |
| 29  | .195369 | .194622 | .003837    | 79  | .699870 | .696507 | .004829    |
| 30  | .203174 | .202394 | .003855    | 80  | .712772 | .709331 | .004850    |
| 31  | .211058 | .210244 | .003874    | 81  | .725803 | .722285 | .004871    |
| 32  | .219022 | .218173 | .003892    | 82  | .738967 | .735369 | .004893    |
| 33  | .227067 | .226182 | .003911    | 83  | .752263 | .748584 | .004914    |
| 34  | .235192 | .234272 | .003930    | 84  | .765694 | .761933 | .004935    |
| 35  | .243400 | .242443 | .003948    | 85  | .779260 | .775416 | .004957    |
| 36  | .251690 | .250696 | .003967    | 86  | .792963 | .789035 | .004978    |
| 37  | .260065 | .259032 | .003986    | 87  | .806805 | .802790 | .005001    |
| 38  | .268524 | .267453 | .004005    | 88  | .820787 | .816687 | .005020    |
| 39  | .277068 | .275958 | .004024    | 89  | .834909 | .830717 | .005046    |
| 40  | .285699 | .284548 | .004043    | 90  | .849175 | .844900 | .005059    |
| 41  | .294417 | .293225 | .004062    | 91  | .863584 | .859204 | .005099    |
| 42  | .303222 | .301990 | .004081    | 92  | .878140 | .873696 | .005086    |
| 43  | .312117 | .310843 | .004101    | 93  | .892842 | .888244 | .005176    |
| 44  | .321102 | .319785 | .004120    | 94  | .907692 | .903119 | .005064    |
| 45  | .330177 | .328816 | .004139    | 95  | .922693 | .917783 | .005350    |
| 46  | .339345 | .337939 | .004159    | 96  | .937845 | .933319 | .004850    |
| 47  | .348604 | .347154 | .004178    | 97  | .953150 | .947554 | .005906    |
| 48  | .357958 | .356461 | .004197    | 98  | .968610 | .964861 | .003885    |
| 49  | .367405 | .365862 | .004217    | 99  | .984226 | .976457 | .007956    |
| 50  | .376948 | .375358 | .004237    |     |         |         |            |

$$F_n = \begin{cases} F_0 + (2^n - 1) & \text{if } n \leq N - 1, \\ F_0 - 1 & \text{if } n \geq N. \end{cases}$$

If there is no house limit, then  $P(F_N = F_0 - 1) = 1$ . Let  $M \geq 1$  be the house limit and put  $m := 1 + \lfloor \log_2 M \rfloor$ . The gambler wins  $2^m - 1$  units with probability  $p^m$  and loses 1 unit with probability  $1 - p^m$ . Hence the expected cumulative profit is  $E[F_{N \wedge m} - F_0] = (2p)^m - 1$ . Finally, the expected number of coups is  $E[N \wedge m] = (1 - p^m)/(1 - p)$  and the expected total amount bet is  $E[2^{N \wedge m} - 1] = (1 - (2p)^m)/(1 - 2p)$  if  $p \neq \frac{1}{2}$ ;  $= m$  if  $p = \frac{1}{2}$ .

**8.3** Let  $N$  be the time of the first win. Then

$$F_n = \begin{cases} F_0 - (2^{n+1} - (n + 2)) & \text{if } n \leq N - 1, \\ F_0 + N & \text{if } n \geq N. \end{cases}$$

If there is no house limit, then  $P(F_N = F_0 + N) = 1$ . Let  $M \geq 1$  be the house limit and put  $m_1 := \lfloor \beta^{-1}(F_0) \rfloor$ , where  $\beta(x) := 2^{x+1} - (x + 2)$ .  $m_2 := \lfloor \log_2(M + 1) \rfloor$ , and  $m := m_1 \wedge m_2$ . The gambler achieves his goal (winning  $N \leq m$  units) with probability  $1 - q^m$  and loses  $2^{m+1} - (m + 2)$  units with probability  $q^m$ . We find that the expected cumulative profit is  $E[F_{N \wedge m} - F_0] = 2[1 - (2q)^m] - [(1 - q^m)/(1 - q)](1 - 2q)$ . Finally, the expected number of coups is  $E[N \wedge m] = (1 - q^m)/(1 - q)$  and the expected total amount bet is  $E[2^{(N \wedge m)+1} - (N \wedge m) - 2] = 2[1 - (2q)^m]/(1 - 2q) - (1 - q^m)/(1 - q)$  if  $p \neq \frac{1}{2}$ ;  $= 2(m - 1 + 2^{-m})$  if  $p = \frac{1}{2}$ .

**8.6**  $(2p - q)^{-1}[j_0 + (1 - \lambda_2)^{-1}(1 - \lambda_2^{-j_0})]$ , where  $\lambda_2$  is as in (7.83).

**8.8 (d)** For all  $m \geq 0$ ,

$$\begin{aligned} P_1(N = 3m + 1) &= a_m p^{m+1} q^{2m}, \\ P_2(N = 3m + 3) &= a_{m+1} p^{m+2} q^{2m+1}, \\ P_3(N = 3m + 2) &= a_{m+1} p^{m+2} q^{2m}, \\ P_4(N = 3m + 4) &= (a_{m+2} - a_{m+1}) p^{m+3} q^{2m+1}, \\ P_5(N = 3m + 3) &= (a_{m+2} - 2a_{m+1}) p^{m+3} q^{2m}, \\ P_6(N = 3m + 5) &= (a_{m+3} - 3a_{m+2}) p^{m+4} q^{2m+1}, \end{aligned}$$

$$\begin{aligned} P_1(N = 3m + 2) &= b_m p^{m+1} q^{2m+1}, \\ P_2(N = 3m + 1) &= b_m p^{m+2} q^{2m}, \\ P_3(N = 3m + 3) &= b_{m+1} p^{m+2} q^{2m+1}, \\ P_4(N = 3m + 2) &= (b_{m+1} - b_m) p^{m+3} q^{2m}, \\ P_5(N = 3m + 4) &= (b_{m+2} - 2b_{m+1}) p^{m+3} q^{2m+1}, \\ P_6(N = 3m + 3) &= (b_{m+2} - 3b_{m+1}) p^{m+4} q^{2m}, \end{aligned}$$

$P_1(N = 3m + 3) = 0$ ,  $P_2(N = 3m + 2) = 0$ ,  $P_3(N = 3m + 4) = 0$ ,  $P_4(N = 3m + 3) = 0$ ,  $P_5(N = 3m + 5) = 0$ ,  $P_6(N = 3m + 4) = 0$ .

**8.9**  $-E[F_n \mid N \geq n+1] = S_0 \{P_{j_0}(N \geq n+1)^{-1} - 1\}$ , where  $S_0$  is the sum of the terms of the initial list.

**8.11** When  $M = 3$ ,

$$\begin{aligned} Q(1, 1) &= \left( p + \frac{p^2 q^2 + p^3 (2q^4 + q^5) + p^4 (q^5 + q^6 + 2q^7 + q^8)}{1 - pq} \right. \\ &\quad \left. + \frac{p^4 (q^5 + q^6) + p^6 (q^8 + q^9 + q^{10})}{(1 - pq)^2} \right) \\ &\cdot \left( 1 - pq - p^2 q^3 - p^3 q^6 - \frac{p^3 (q^4 + q^5) + p^5 (q^7 + q^8 + q^9)}{1 - pq} \right)^{-1}. \end{aligned}$$

**8.12** The system is as in (8.59), except that the conditions  $j \leq i \leq I(j)$  and  $1 \leq j \leq M$  are replaced by  $j \leq i \leq M - j + 1$  and  $1 \leq j \leq \lfloor (M+1)/2 \rfloor$ .

**8.14**

**8.15** The win goal is 2(number of wins). We have  $N < \infty$  a.s. if and only if  $p \geq \frac{1}{2}$ , and  $E[N] < \infty$  if and only if  $p > \frac{1}{2}$ . Finally, the required  $F_0$  when the house limit is  $M$  units is  $2 \binom{M+1}{2}$ .

**8.16** The transition matrix is

$$\begin{array}{ccccccccc} & 0 & 1 & 2 & 3 & 4 & 5 & & \dots \\ \begin{matrix} 0 \\ 1 \\ 2 \\ 3 \\ 4 \\ \vdots \end{matrix} & \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 & \dots \\ p_1 & 0 & 1-p_1 & 0 & 0 & 0 & \\ 0 & p_2 & 0 & 1-p_2 & 0 & 0 & \\ 0 & p_3 & 0 & 0 & 1-p_3 & 0 & \\ 0 & p_4 & 0 & 0 & 0 & 1-p_4 & \\ \vdots & & & & & & \end{pmatrix}, \end{array}$$

where  $p_1 := u(1, K)$  and  $p_j := u((j-1)K/2, K)$  for  $j \geq 2$ , in the notation of the chapter. The probability of interest is  $p_1 / \{1 - (1-p_1)[1 - \prod_{j \geq 2} (1-p_j)]\}$ , which is 1 if and only if  $p \geq \frac{1}{2}$ .

**8.17**  $p > \frac{1}{2}$ .

**8.18**

**8.19** (b)

**8.20** (a) The transition probabilities are of the form

$$\begin{aligned} P((i, j, k), (i', j', k')) \\ = \begin{cases} p & \text{if } (i', j', k') = (i-j, j \wedge (i-j), k - 1_{\{i-j \leq j\}} 1_{\{k \geq 1\}}) \\ q & \text{if } (i', j', k') = (i+j, j + 1_{\{k=K-1\}}, (k+1) 1_{\{k < K-1\}}) \\ 0 & \text{otherwise} \end{cases} \end{aligned}$$

and

$$P((0, 0, 0), (i', j', k')) = \begin{cases} 1 & \text{if } (i', j', k') = (1, 1, 0) \\ 0 & \text{otherwise.} \end{cases}$$

(b) Win goal is 1.  $N < \infty$  a.s. and  $E[N] < \infty$  if and only if  $p \geq \frac{1}{2}$ . The required  $F_0$  when the house limit is  $M$  is  $\binom{M+1}{2}K$ .

**8.21**

**8.22**

## Chapter 9

**9.1**  $Q_{p/(p+q)}(f)$ , where  $Q_p$  is the function  $Q$  of Section 9.1.

**9.7** (b) If  $u_k = 1$ , then  $E(.u_1 \cdots u_k) = \sum_{j=0}^{k-1} p_{u_1} \cdots p_{u_j}$ , where  $p_0 := p$  and  $p_1 := q = 1 - p$ . (c) Let  $k \rightarrow \infty$  in part (b). (d) If  $u_k = 1$ , then  $E(.u_1 \cdots u_k) = 2(1 - 2^{-k})$ ; if  $.u_1 u_2 \cdots$  is nonterminating, then  $E(.u_1 u_2 \cdots) = 2$ .

**9.8** (b) If  $u_k = 1$ , then  $B(.u_1 \cdots u_k) = \sum_{j=0}^{k-1} h(.u_{j+1} \cdots u_k)p_{u_1} \cdots p_{u_j}$ , where  $h(f) := f \wedge (1 - f)$ ,  $p_0 := p$ , and  $p_1 := q = 1 - p$ . (c) Let  $k \rightarrow \infty$  in part (b). (d)  $B(f) = (Q(f) - f)/(2p - 1)$ .

**9.9**  $(1 - \sqrt{1 - 4rp})/(2r)$ ; 0.493057.

## Chapter 10

**10.3** (a)  $n\mu$  and  $n\sigma^2$ , where  $\mu := \mu(f_1) - \mu(f_2)$  and  $\sigma^2 := \sigma^2(f_1) + \sigma^2(f_2) - 2\text{Cov}(\ln(1 + f_1 X), \ln(1 + f_2 X))$ . (b)  $n\mu$ , where  $\mu$  is as in (a), and  $n\sigma_\circ^2$ , where  $\sigma_\circ^2 := \sigma^2(f_1) + \sigma^2(f_2)$ .

**10.5** Under mild assumptions,  $\lim_{n \rightarrow \infty} n^{-1} \ln P(F_n(f) \leq F_0) = \ln \rho$ , where  $\rho := \inf_t E[(1 + fX)^{-t}]$ .

**10.6** (b) Consider the example in which  $X$  assumes values  $-1$ ,  $0$ , and  $100$  with probabilities  $0.5$ ,  $0.49$ , and  $0.01$ , resp.

**10.7** See Table B.2.

**10.8** Let  $a = -a_1 a_2(p_1 + p_2 + q) < 0$ ,  $b = a_1(a_2 - 1)p_1 + (a_1 - 1)a_2 p_2 - (a_1 + a_2)q$ , and  $c = a_1 p_1 + a_2 p_2 - q > 0$ , and find the positive root of the quadratic  $af^2 + bf + c = 0$ .

**10.9** 0.000341966; 0.000294937; yes.

**10.12** (c) is best; (a) is worst.

**10.13**  $f_1^* = [\mu_1(1 - \mu_2^2)]/(1 - \mu_1^2 \mu_2^2)$  and  $f_2^* = [\mu_2(1 - \mu_1^2)]/(1 - \mu_1^2 \mu_2^2)$ .

**10.14** The exact  $f^*$  is the root of the equation  $E[S/(1 + fS)] = 0$ , where  $S$  is twice a binomial( $d, p$ ) less  $d$ . 1: 0.080000000; 0.080000000; 2: 0.079491256; 0.079491256; 3: 0.078988942 (approx.); 0.078976335 (exact); 4: 0.078492936; 0.078454419; 5: 0.078003120; 0.077924498; 6: 0.077519380; 0.077385294; 7: 0.077041602; 0.076835138; 8: 0.076569678; 0.076271759; 9: 0.076103501; 0.075691869; 10: 0.075642965; 0.075090286.

**10.15**  $f_1^* = (p - q)/(1 + (p - q)^2 + 4c)$ .

**Table B.2** Extension of Table 10.1 (Problem 10.7).

| $n$            | $L_n(f, 0.025)$         | $U_n(f, 0.025)$          | $L_n(f, 0.05)$          |
|----------------|-------------------------|--------------------------|-------------------------|
| $f = (1/3)f^*$ |                         |                          |                         |
| 10             | .960588                 | 1.04335                  | .966991                 |
| 100            | .887313                 | 1.15232                  | .906151                 |
| 1,000          | .739265                 | 1.68932                  | .790046                 |
| 10,000         | .822372                 | 11.2213                  | 1.01463                 |
| 100,000        | 1074.01                 | $4.16977 \cdot 10^6$     | 2087.02                 |
| 1,000,000      | $3.80817 \cdot 10^{42}$ | $8.52048 \cdot 10^{53}$  | $3.11243 \cdot 10^{43}$ |
| $f = (2/3)f^*$ |                         |                          |                         |
| 10             | .922315                 | 1.08809                  | .934652                 |
| 100            | .783824                 | 1.32198                  | .817461                 |
| 1,000          | .522739                 | 2.72984                  | .597024                 |
| 10,000         | .433599                 | 80.7493                  | .660044                 |
| 100,000        | 13547.8                 | $2.04362 \cdot 10^{11}$  | 51160.7                 |
| 1,000,000      | $7.26263 \cdot 10^{65}$ | $3.64416 \cdot 10^{88}$  | $4.8522 \cdot 10^{67}$  |
| $f = f^*$      |                         |                          |                         |
| 10             | .885168                 | 1.13426                  | .902989                 |
| 100            | .689319                 | 1.50992                  | .734167                 |
| 1,000          | .353537                 | 4.21982                  | .431521                 |
| 10,000         | .146549                 | 372.658                  | .275252                 |
| 100,000        | 2005.27                 | $1.17697 \cdot 10^{14}$  | 14717.6                 |
| 1,000,000      | $6.88737 \cdot 10^{69}$ | $7.78631 \cdot 10^{103}$ | $3.76291 \cdot 10^{72}$ |
| $f = (4/3)f^*$ |                         |                          |                         |
| 10             | .84913                  | 1.18187                  | .872002                 |
| 100            | .603497                 | 1.71698                  | .656415                 |
| 1,000          | .228680                 | 6.24006                  | .298305                 |
| 10,000         | $3.17413 \cdot 10^{-2}$ | 1102.89                  | $7.35629 \cdot 10^{-2}$ |
| 100,000        | 3.47524                 | $7.95421 \cdot 10^{14}$  | 49.5819                 |
| 1,000,000      | $3.18688 \cdot 10^{54}$ | $8.17426 \cdot 10^{99}$  | $1.42464 \cdot 10^{58}$ |
| $f = (5/3)f^*$ |                         |                          |                         |
| 10             | .814184                 | 1.23095                  | .841693                 |
| 100            | .525991                 | 1.94387                  | .584270                 |
| 1,000          | .141460                 | 8.82721                  | .197217                 |
| 10,000         | $4.40387 \cdot 10^{-3}$ | 2092.80                  | $1.25947 \cdot 10^{-2}$ |
| 100,000        | $7.02838 \cdot 10^{-5}$ | $6.29167 \cdot 10^{13}$  | $1.94971 \cdot 10^{-3}$ |
| 1,000,000      | $6.97656 \cdot 10^{19}$ | $4.09797 \cdot 10^{76}$  | $2.55373 \cdot 10^{24}$ |

**10.16** Without loss of generality, assume that  $(a_1 + 1)p_1 \geq (a_2 + 1)p_2$  and  $(a_1 + 1)p_1 - 1 > 0$ . We can make  $a_3 > 0$  small enough that the Kelly bettor never bets on outcome 3. If  $r_2 := p_1 + [1 - (a_1 + 1)^{-1}](a_2 + 1)p_2 \leq 1$ , then  $f_1^* = [(a_1 + 1)p_1 - 1]/a_1$  and  $f_2^* = f_3^* = 0$ . If  $r_2 > 1$ , then  $f_1^* = p_1 - (a_1 + 1)^{-1}w_2$ ,  $f_2^* = p_2 - (a_2 + 1)^{-1}w_2$ , and  $f_3^* = 0$ , where  $w_2 = (1 - p_1 - p_2)/[1 - (a_1 + 1)^{-1} - (a_2 + 1)^{-1}]$ .

**10.17** Take  $p_1 = p_2 = p_3 = 1/3$  and  $a_1 = 1$ , and let  $a_2 \in (0, 1)$  vary.

**10.18**  $f_1^* = 2p - 1 + c$  and  $f_2^* = c$ , where  $0 \leq c \leq 1 - p$ .

**10.19** If  $a_1 a_2 < 1$ , then  $f_1^* = \frac{1}{2}(1 - 1/a_1)$  and  $f_2^* = 0$ . If  $a_1 a_2 > 1$ , then  $f_1^* = f_2^* = \frac{1}{2}$ . If  $a_1 a_2 = 1$ , then  $f_2^* = c$  and  $f_1^* = a_2 c + \frac{1}{2}(1 - 1/a_1)$ , where  $0 \leq c \leq (a_2 + 1)^{-1} \frac{1}{2}(1 + 1/a_1)$ .

**10.22** Consider  $p_1 = 3/37$ ,  $p_2 = \dots = p_{35} = 1/37$ ,  $p_{36} = p_{37} = 0$ .

**10.23** Use Example 10.2.3 with  $d = 2$ . For example, take  $a_1 = 5/3$ ,  $a_2 = 2/3$ ,  $p_1 = 3/7$ , and  $p_2 = 4/7$ .

## Chapter 11

**11.2** See Table B.3.

**11.5**  $\frac{1}{2} + (\frac{1}{2})^N$ ;  $(a^{N-1} + (a-1)^{N-1} + (a-2)^{N-1} + \dots + 1^{N-1})/a^N$ .

**11.6**  $1 - 1/N$ .

**11.7**  $\langle \frac{N}{1} \rangle = 1$  and  $\langle \frac{N}{2} \rangle = 2^N - N - 1$ , so the distance of interest is  $1 - (2^N - N)/N!$ . For  $N = 52$ , this is  $1 - 0.558356 \cdot 10^{-52}$ .

**11.9** (a)  $k$  cards must be dealt with probability

$$\left(1 - \frac{m}{N}\right) \left(1 - \frac{m}{N-1}\right) \cdots \left(1 - \frac{m}{N-k+2}\right) \frac{m}{N-k+1}.$$

**11.11**  $4!/(13)^4/(52)_4 \approx 0.105498$ .

**11.12** 0.486279.

**11.13** No; yes.

**11.14** See Table B.4

**11.16** Let  $O_n$  and  $E_n$  be the numbers of odd and even cards among the first  $n$ . Then  $Z_n = [(O_n - E_n)^2 - (N-n)]/(N-n)_2$  and  $E[Z_n] = -1/(N-1)$ .

**11.17** (a)  $-\frac{1}{2}(4d-1)/(52d-1)$ ; going to war is superior. (b)  $(4d-1)(520d^2 - 14d - 3)/[2(26d-1)(28d-1)(52d-3)]$ ; there are no pushes. (c)  $(4d-1)(208d^2 + 10d - 3)/[(26d-1)(28d-1)(52d-3)]$ .

**11.18** (a) Yes, when all remaining cards are of the same denomination, the player has a sure win, for example. (b)

**Table B.3** The multinomial 3-shuffle of a deck of size  $N = 4$ , initially in natural order (Problem 11.2).

| break  | probab. | equally likely card orders after shuffle                                  |
|--------|---------|---------------------------------------------------------------------------|
| 1234   | 1/81    | 1234                                                                      |
| 1 234  | 4/81    | 1234, 2134, 2314, 2341                                                    |
| 12 34  | 6/81    | 1234, 1324, 1342, 3124, 3142, 3412                                        |
| 123 4  | 4/81    | 1234, 1243, 1423, 4123                                                    |
| 1234   | 1/81    | 1234                                                                      |
| 1  234 | 4/81    | 1234, 2134, 2314, 2341                                                    |
| 1 2 34 | 12/81   | 1234, 1324, 1342, 2134, 2314, 2341,<br>3124, 3142, 3214, 3241, 3412, 3421 |
| 1 23 4 | 12/81   | 1234, 1243, 1423, 2134, 2143, 2314,<br>2341, 2413, 2431, 4123, 4213, 4231 |
| 1 234  | 4/81    | 1234, 2134, 2314, 2341                                                    |
| 12  34 | 6/81    | 1234, 1324, 1342, 3124, 3142, 3412                                        |
| 12 3 4 | 12/81   | 1234, 1243, 1324, 1342, 1423, 1432,<br>3124, 3142, 3412, 4123, 4132, 4312 |
| 12 34  | 6/81    | 1234, 1324, 1342, 3124, 3142, 3412                                        |
| 123  4 | 4/81    | 1234, 1243, 1423, 4123                                                    |
| 123 4  | 4/81    | 1234, 1243, 1423, 4123                                                    |
| 1234   | 1/81    | 1234                                                                      |

## Chapter 12

**12.1** 0: 0.879168; 3: 0.072960; 5: 0.018240; 10: 0.018048; 14: 0.007168;  
18: 0.003456; 150: 0.000768; 300: 0.000128; 1,000: 0.000064; mean: 0.870720;  
variance: 97.483959.

**12.2** 0: 0.911; 3: 0.044625; 5: 0.019125; 10: 0.011025; 14: 0.0048; 18:  
0.00223125; 20: 0.005675; 150: 0.0015125; 5,000: 0.00000625; mean: 0.818738;  
variance: 195.526894.

**12.3** (a)

$$\mathbb{E}[R] = \frac{1}{n^r} \sum_{j_1=1}^n \cdots \sum_{j_r=1}^n p(s(1, j_1), \dots, s(r, j_r))$$

and

$$\text{Var}(R) = \frac{1}{n^r} \sum_{j_1=1}^n \cdots \sum_{j_r=1}^n p(s(1, j_1), \dots, s(r, j_r))^2 - (\mathbb{E}[R])^2.$$

or (b)

**Table B.4** Moments in Example 11.3.2 (Problem 11.14).

| <i>n</i> | mean       | variance   | 2nd mom.   | <i>n</i> | mean        | variance   | 2nd mom.    |
|----------|------------|------------|------------|----------|-------------|------------|-------------|
| 0        | .000000000 | .000000000 | .000000000 | 26       | .109062752  | .007713159 | .019607843  |
| 1        | .019607843 | .000000000 | .000384468 | 27       | .117787773  | .007302511 | .021176471  |
| 2        | .019607843 | .000399846 | .000784314 | 28       | .117787773  | .009001858 | .022875817  |
| 3        | .030012005 | .000299760 | .001200480 | 29       | .127298587  | .008518003 | .024722933  |
| 4        | .030012005 | .000733266 | .001633987 | 30       | .127298587  | .010533038 | .026737968  |
| 5        | .038313198 | .000618040 | .002085941 | 31       | .137805771  | .009954481 | .028944911  |
| 6        | .038313198 | .001089644 | .002557545 | 32       | .137805771  | .012382118 | .031372549  |
| 7        | .045692036 | .000962347 | .003050109 | 33       | .149591791  | .011678023 | .034055728  |
| 8        | .045692036 | .001477300 | .003565062 | 34       | .149591791  | .014659333 | .037037037  |
| 9        | .052598971 | .001337315 | .004103967 | 35       | .163049876  | .013783827 | .040369089  |
| 10       | .052598971 | .001901882 | .004668534 | 36       | .163049876  | .017532385 | .044117647  |
| 11       | .059270060 | .001747701 | .005260641 | 37       | .178750976  | .016414102 | .048366013  |
| 12       | .059270060 | .002369413 | .005882353 | 38       | .178750976  | .021269377 | .053221289  |
| 13       | .065855623 | .002198985 | .006535948 | 39       | .197566868  | .019790862 | .058823529  |
| 14       | .065855623 | .002886979 | .007223942 | 40       | .197566868  | .026326810 | .065359477  |
| 15       | .072466612 | .002697716 | .007949126 | 41       | .220915679  | .024280042 | .073083779  |
| 16       | .072466612 | .003463187 | .008714597 | 42       | .220915679  | .033549204 | .082352941  |
| 17       | .079195654 | .003251858 | .009523810 | 43       | .251306196  | .030527113 | .093681917  |
| 18       | .079195654 | .004108671 | .010380623 | 44       | .251306196  | .044688333 | .107843137  |
| 19       | .086128607 | .003871227 | .011289364 | 45       | .293734515  | .039770455 | .126050420  |
| 20       | .086128607 | .004836765 | .012254902 | 46       | .293734515  | .064046832 | .150326797  |
| 21       | .093352297 | .004568081 | .013282732 | 47       | .360144058  | .054609983 | .184313725  |
| 22       | .093352297 | .005664434 | .014379085 | 48       | .360144058  | .105590375 | .235294118  |
| 23       | .100960948 | .005357935 | .015551048 | 49       | .490196078  | .079969243 | .320261438  |
| 24       | .100960948 | .006613610 | .016806723 | 50       | .490196078  | .249903883 | .490196078  |
| 25       | .109062752 | .006260726 | .018155410 | 51       | 1.000000000 | .000000000 | 1.000000000 |

$$\mathbb{E}[R] = \frac{1}{n^r} \sum_{k_1=1}^m \cdots \sum_{k_r=1}^m f(1, k_1) \cdots f(r, k_r) p(k_1, \dots, k_r)$$

and

$$\text{Var}(R) = \frac{1}{n^r} \sum_{k_1=1}^m \cdots \sum_{k_r=1}^m f(1, k_1) \cdots f(r, k_r) p(k_1, \dots, k_r)^2 - (\mathbb{E}[R])^2.$$

**12.4** In the following list, the example “bell/orange/bell appears 0 times on reel 1, 3 times on reel 2, and 4 times on reel 3” appears as the entry labeled by an asterisk.

1 3 5: 3 0 0; 1 4 2: 0 3 0; 1 6 3: 0 1 0; 2 3 1: 3 0 0; 2 4 3: 0 0 4; 2 4 5: 0 3 0; 2 6 3: 0 0 1; 2 6 4: 1 0 0; 3 1 3: 3 0 0; 3 2 3: 3 0 0; 3 2 6: 1 0 0; 3 4 1: 0 1 0; 3 4 2: 0 0 4; 3 4 5: 0 0 1; 3 5 3: 3 0 0; 4 1 4: 0 3 0; 4 1 6: 0 1 0; 4 2 4: 0 3 4\*; 4 2 6: 0 0 1; 4 3 2: 1 0 0; 4 3 4: 0 0 4; 4 5 4: 0 3 1; 5 3 2: 3 0 0; 5 4 1: 0 3 0; 5 4 2: 0 0 1; 6 3 4: 0 1 1; 6 4 3: 1 0 0.

**12.5** cov12, cov13, cov14, cov15, cov23, cov24, cov25, cov34, cov35, cov45 are respectively  $-0.518220, -0.518220, -0.518220, -0.724083, -0.342412, 0.230090, -0.446848, -0.240985, 0.024226, -0.382611$ ; variance: 36.922649.

**12.6** 0.760803; 23.579504; 0.854950; 36.188693.

**12.7** 0.865761; 82.116189; 0.865772; 82.143623; 0.874673; 117.850652.

**12.8** 1.199756; 1.199850; 1.331330.

**12.9** Table 12.14.  $\mu \approx 0.874673$ ;  $\sigma \approx 10.855904$ ; for  $n = 10^3$ , 0.310005 to 1.439341; for  $n = 10^4$ , 0.696110 to 1.053237; for  $n = 10^5$ , 0.818206 to 0.931140. Table 12.15.  $W = 20$ : 0.0922562.  $W = 50$ : 0.168728.  $W = 100$ : 0.261449.  $W = 200$ : 0.293266.  $W = 500$ : 0.223763.

**12.10** 1 coin: 0.099992; 63.693103. 2 coins: 0.192679; 35.443737. 3 coins: 0.268939; 26.294141. 4 coins: 0.308162; 22.529822.

**12.11** With  $m$  being the number of coins played, and assume that there is positive probability of losing the  $m$  coins in a single coup. Then  $mL/H_0(X) \leq E[N] \leq m(L + m - 1)/H_0(X)$ .

**12.12** (a) The transition probabilities are as in (4.202) with  $m = 10$  and  $(p_0, p_1, \dots, p_9) = (p_E, p_E, p_E, p_E, p_O, p_E, p_E, p_E, p_O)$ , where  $p_E = 0.032$  and  $p_O = 0.643$ . For the stationary distribution, see Table B.5. Thus, the expected payout, at equilibrium, is about 0.838811. (b) From state  $(i, j)$ , the expectation is positive unless  $(i, j) = (2, 2), (0, 1), (1, 1), (2, 1), (7, 1), (0, 0), (1, 0), (2, 0), (6, 0)$ , or  $(7, 0)$ .

**Table B.5** Stationary distribution of the Markov chain, rounded to six decimal places. Rows indicate cam position, and columns indicate pointer position (Problem 12.12).

|     | 0        | 1       | 2       | 3       | 4       | 5       | 6       | 7       | 8       | 9       | sum  |
|-----|----------|---------|---------|---------|---------|---------|---------|---------|---------|---------|------|
| 0   | .071306  | .001267 | .001226 | .001187 | .023090 | .000410 | .000397 | .000384 | .000372 | .000360 | 1/10 |
| 1   | .003549  | .069024 | .001226 | .001187 | .001149 | .022351 | .000397 | .000384 | .000372 | .000360 | 1/10 |
| 2   | .003549  | .003435 | .066815 | .001187 | .001149 | .001112 | .021636 | .000384 | .000372 | .000360 | 1/10 |
| 3   | .003549  | .003435 | .003325 | .064677 | .001149 | .001112 | .001077 | .020943 | .000372 | .000360 | 1/10 |
| 4   | .003549  | .003435 | .003325 | .003219 | .062608 | .001112 | .001077 | .001042 | .020273 | .000360 | 1/10 |
| 5   | .003549  | .003435 | .003325 | .003219 | .003116 | .060604 | .001077 | .001042 | .001009 | .019624 | 1/10 |
| 6   | .071306  | .001267 | .001226 | .001187 | .001149 | .001112 | .021636 | .000384 | .000372 | .000360 | 1/10 |
| 7   | .003549  | .069024 | .001226 | .001187 | .001149 | .001112 | .001077 | .020943 | .000372 | .000360 | 1/10 |
| 8   | .003549  | .003435 | .066815 | .001187 | .001149 | .001112 | .001077 | .001042 | .020273 | .000360 | 1/10 |
| 9   | .003549  | .003435 | .003325 | .064677 | .001149 | .001112 | .001077 | .001042 | .001009 | .019624 | 1/10 |
| sum | .1711001 | .161193 | .151837 | .142915 | .096857 | .091152 | .050526 | .047593 | .044797 | .042130 |      |

**12.14** 0.611763.

## Chapter 13

**13.3** 37- or 38-number wheels: no. 36-number wheel: yes, there are examples with  $(|A|, |B|, |A \cap B|) = (24, 18, 12), (24, 6, 4), (24, 3, 2), (18, 12, 6), (18, 6, 3), (18, 4, 2), (18, 2, 1), (12, 12, 4), (12, 6, 2), (12, 3, 1)$ .

**13.4** See Table B.6.

**Table B.6** Correlations between outside bets. Rows and columns are ordered as follows: low, high, odd, even, red, black; first, second, third dozen; first, second, third column (Problem 13.4).

| 38-number wheel |        |        |        |        |        |       |       |       |       |       |       |       |       |
|-----------------|--------|--------|--------|--------|--------|-------|-------|-------|-------|-------|-------|-------|-------|
| 1.000           | -.900  | .050   | .050   | .050   | .050   | .050  | .716  | .036  | -.645 | .036  | .036  | .036  | .036  |
| -.900           | 1.000  | .050   | .050   | .050   | .050   | .050  | -.645 | .036  | .716  | .036  | .036  | .036  | .036  |
| .050            | .050   | 1.000  | -.900  | .156   | -.056  | .036  | .036  | .036  | .036  | .036  | .036  | .036  | .036  |
| .050            | .050   | -.900  | 1.000  | -.056  | .156   | .036  | .036  | .036  | .036  | .036  | .036  | .036  | .036  |
| .050            | .050   | .156   | -.056  | 1.000  | -.900  | .036  | .036  | .036  | .036  | .036  | .036  | -.191 | .263  |
| .050            | .050   | -.056  | .156   | -.900  | 1.000  | .036  | .036  | .036  | .036  | .036  | .036  | .263  | -.191 |
| .716            | -.645  | .036   | .036   | .036   | .036   | .036  | 1.000 | -.462 | -.462 | .026  | .026  | .026  | .026  |
| .036            | .036   | .036   | .036   | .036   | .036   | .036  | -.462 | 1.000 | -.462 | .026  | .026  | .026  | .026  |
| -.645           | .716   | .036   | .036   | .036   | .036   | .036  | -.462 | -.462 | 1.000 | .026  | .026  | .026  | .026  |
| .036            | .036   | .036   | .036   | .036   | .036   | .036  | .026  | .026  | .026  | 1.000 | -.462 | -.462 |       |
| .036            | .036   | .036   | .036   | .036   | -.191  | .263  | .026  | .026  | .026  | -.462 | 1.000 | -.462 |       |
| .036            | .036   | .036   | .036   | .036   | .263   | -.191 | .026  | .026  | .026  | -.462 | -.462 | 1.000 |       |
| 37-number wheel |        |        |        |        |        |       |       |       |       |       |       |       |       |
| 1.000           | -.947  | .026   | .026   | .026   | .026   | .026  | .712  | .019  | -.674 | .019  | .019  | .019  | .019  |
| -.947           | 1.000  | .026   | .026   | .026   | .026   | .026  | -.674 | .019  | .712  | .019  | .019  | .019  | .019  |
| .026            | .026   | 1.000  | -.947  | .135   | -.082  | .019  | .019  | .019  | .019  | .019  | .019  | .019  | .019  |
| .026            | .026   | -.947  | 1.000  | -.082  | .135   | .019  | .019  | .019  | .019  | .019  | .019  | .019  | .019  |
| .026            | .026   | .135   | -.082  | 1.000  | -.947  | .019  | .019  | .019  | .019  | .019  | .019  | -.212 | .250  |
| .026            | .026   | -.082  | .135   | -.947  | 1.000  | .019  | .019  | .019  | .019  | .019  | .019  | .250  | -.212 |
| .712            | -.674  | .019   | .019   | .019   | .019   | .019  | 1.000 | -.480 | -.480 | .013  | .013  | .013  | .013  |
| .019            | .019   | .019   | .019   | .019   | .019   | .019  | -.480 | 1.000 | -.480 | .013  | .013  | .013  | .013  |
| -.674           | .712   | .019   | .019   | .019   | .019   | .019  | -.480 | -.480 | 1.000 | .013  | .013  | .013  | .013  |
| .019            | .019   | .019   | .019   | .019   | .019   | .019  | .013  | .013  | .013  | 1.000 | -.480 | -.480 |       |
| .019            | .019   | .019   | .019   | .019   | -.212  | .250  | .013  | .013  | .013  | -.480 | 1.000 | -.480 |       |
| .019            | .019   | .019   | .019   | .019   | .250   | -.212 | .013  | .013  | .013  | -.480 | -.480 | 1.000 |       |
| 36-number wheel |        |        |        |        |        |       |       |       |       |       |       |       |       |
| 1.000           | -1.000 | .000   | .000   | .000   | .000   | .000  | .707  | .000  | -.707 | .000  | .000  | .000  | .000  |
| -1.000          | 1.000  | .000   | .000   | .000   | .000   | .000  | -.707 | .000  | .707  | .000  | .000  | .000  | .000  |
| .000            | .000   | 1.000  | -1.000 | .111   | -.111  | .000  | .000  | .000  | .000  | .000  | .000  | .000  | .000  |
| .000            | .000   | -1.000 | 1.000  | -.111  | .111   | .000  | .000  | .000  | .000  | .000  | .000  | .000  | .000  |
| .000            | .000   | .111   | -.111  | 1.000  | -.1000 | .000  | .000  | .000  | .000  | .000  | .000  | -.236 | .236  |
| .000            | .000   | -.111  | .111   | -.1000 | 1.000  | .000  | .000  | .000  | .000  | .000  | .000  | .236  | -.236 |
| .707            | -.707  | .000   | .000   | .000   | .000   | .000  | 1.000 | -.500 | -.500 | .000  | .000  | .000  | .000  |
| .000            | .000   | .000   | .000   | .000   | .000   | .000  | -.500 | 1.000 | -.500 | .000  | .000  | .000  | .000  |
| -.707           | .707   | .000   | .000   | .000   | .000   | .000  | -.500 | -.500 | 1.000 | .000  | .000  | .000  | .000  |
| .000            | .000   | .000   | .000   | .000   | .000   | .000  | .000  | .000  | .000  | 1.000 | -.500 | -.500 |       |
| .000            | .000   | .000   | .000   | .000   | -.236  | .236  | .000  | .000  | .000  | -.500 | 1.000 | -.500 |       |
| .000            | .000   | .000   | .000   | .000   | .236   | -.236 | .000  | .000  | .000  | -.500 | -.500 | 1.000 |       |

**13.5** With  $z_1, z_2, z_3$  being the (real) roots of the cubic equation  $z^3 + z^2 - (q/p)z - 1 = 0$ , where  $0 < p < \frac{1}{2}$  and  $q := 1 - p$ , solve the linear system

$$\begin{aligned} c_0 + c_1 z_1^{-2L} + c_2 z_2^{-2L} + c_3 z_3^{-2L} &= 0, \\ c_0 + c_1 z_1^{-2L-1} + c_2 z_2^{-2L-1} + c_3 z_3^{-2L-1} &= 0, \\ c_0 + c_1 z_1^{2W} + c_2 z_2^{2W} + c_3 z_3^{2W} &= 1, \\ c_0 + c_1 z_1^{2W+1} + c_2 z_2^{2W+1} + c_3 z_3^{2W+1} &= 1, \end{aligned}$$

for  $c_0, c_1, c_2, c_3$  using Cramer's rule. Then the probability of reaching the goal is  $c_0 + c_1 + c_2 + c_3$ .

**13.6**  $(36+z)(1-[1-1/(36+z)]^n)$ ; 132.

**13.7**  $P(X = 37-j) = \sum_{k=j}^{37} (-1)^{k-j} \binom{k}{j} \binom{37}{k} (1-k/37)^n$ ; 24.

**13.8** 155.458690; 45.386689.

**13.9** Win one unit with every number except 13; lose 143 units with number 13.

**13.10** Numbers 0, 00, 1, 2, ..., 36 pay  $-17; -17; -13; -10; -13; -13; -10; -13; -13; -10; -13; -8; -15; 7; 33; 7; 48; 163; 48; 3; 33; 3; -12; -9; -12; -15; -12; -15; -10; -17; -13; -14; -13; -17; -10; -17$ , respectively. Required ratio is  $-1/19$ , as expected.

**13.11** 1/70; 0.014085; 0.986397.

**13.12** (a) 0.486486486; 0.492968172; 0.493055696; 0.493056878. (b) (13.10) or 0.493056895.

**13.13** Table 13.1: Single number: 0.111111; 2.514157; four numbers: 0.111111; 0.993808. Table 13.2: Single number: 0.367047; 0.0338135; 0.510076· $10^{-14}$ ; four numbers: 0.0969629;  $0.203704 \cdot 10^{-9}$ ;  $0.123023 \cdot 10^{-96}$ .

**13.16** See Table B.7.

## Chapter 14

**14.1** 19,958,144,160; 0.

**14.2** See Table B.8.

**14.3** 0.00176410.

**14.4** 0.220630.

**14.5** 0.292557; 24.669881.

**14.6** 0.285967; 18.867072.

**14.7** (a) See Table B.9.

(b)  $m = 4$ : 0.310737; 12.434193.  $m = 5$ : 0.290583; 27.925895.  $m = 6$ : 0.290583; 62.460316.

**14.8** See Table B.10.

**14.10** (a) 170.404571; 1224.821963. (b) See Table B.11. 169.920342; 1,162.307776.

**14.11** 0.000026128; 0.000028277.

**Table B.7** Number of coups needed to conclude that a favorable number exists. Observed proportion of occurrences of the most frequent number is  $1/k$ . Columns are labeled by  $\alpha$ , where  $100(1 - \alpha)\%$  is the confidence level (Problem 13.16).

| $k$ | .01     | .02     | .05     | .10     | .20     | .50     |
|-----|---------|---------|---------|---------|---------|---------|
| 19  | 522     | 465     | 392     | 337     | 282     | 212     |
| 20  | 652     | 582     | 490     | 421     | 353     | 265     |
| 21  | 818     | 730     | 614     | 528     | 443     | 333     |
| 22  | 1,031   | 920     | 774     | 665     | 558     | 419     |
| 23  | 1,306   | 1,166   | 981     | 843     | 707     | 531     |
| 24  | 1,669   | 1,489   | 1,253   | 1,077   | 903     | 679     |
| 25  | 2,156   | 1,923   | 1,619   | 1,391   | 1,166   | 876     |
| 26  | 2,821   | 2,517   | 2,118   | 1,820   | 1,526   | 1,147   |
| 27  | 3,755   | 3,350   | 2,820   | 2,423   | 2,032   | 1,526   |
| 28  | 5,111   | 4,560   | 3,838   | 3,298   | 2,766   | 2,077   |
| 29  | 7,161   | 6,389   | 5,377   | 4,621   | 3,875   | 2,910   |
| 30  | 10,431  | 9,305   | 7,832   | 6,730   | 5,644   | 4,239   |
| 31  | 16,038  | 14,308  | 12,042  | 10,348  | 8,678   | 6,517   |
| 32  | 26,703  | 23,821  | 20,048  | 17,229  | 14,447  | 10,851  |
| 33  | 50,484  | 45,036  | 37,903  | 32,572  | 27,314  | 20,514  |
| 34  | 120,577 | 107,565 | 90,528  | 77,796  | 65,238  | 48,995  |
| 35  | 511,095 | 455,941 | 383,726 | 329,758 | 276,525 | 207,677 |

**14.12** See Table B.12. Assuming a bet of 91,390, expected return is 62922.724 without MAP; 41274.677 with MAP.

**14.13** Result is nonrandom.

**14.14** 71,678.916.

**14.15** 87,572.130; 87,456.550.

**14.16** 2.754031; 130.939167; 2.754031; 130.960887.

**14.17** (a) See Table B.13. Median is 74; 0.000000625470. (b) See Table B.14. Median is 42.

## Chapter 15

**15.1** (a) hardways: 4 or 10, 0.111111; 6 or 8, 0.090909. (b) place bets: 4 or 10, 0.066667; 5 or 9, 0.040000; 6 or 8, 0.015152; buy bets, commission always: 4 or 10, 0.047619; 5 or 9, 0.047619; 6 or 8, 0.047619; buy bets, commission on win only: 4 or 10, 0.016667; 5 or 9, 0.020000; 6 or 8, 0.022727. (c) place

**Table B.8** Relationship between bet size (rows), maximum aggregate payout (columns), and house advantage (entries) (Problem 14.2).

|     | 50K     | 100K    | 250K    | 500K    | 1M      | 2.5M    | 5M      |
|-----|---------|---------|---------|---------|---------|---------|---------|
| 1   | .311492 | .311492 | .311492 | .311492 | .311492 | .311492 | .311492 |
| 2   | .333221 | .311492 | .311492 | .311492 | .311492 | .311492 | .311492 |
| 5   | .398405 | .354949 | .311492 | .311492 | .311492 | .311492 | .311492 |
| 10  | .420134 | .398405 | .333221 | .311492 | .311492 | .311492 | .311492 |
| 20  | .430998 | .420134 | .387541 | .333221 | .311492 | .311492 | .311492 |
| 50  | .517744 | .433171 | .420134 | .398405 | .354949 | .311492 | .311492 |
| 100 | .600144 | .517744 | .430998 | .420134 | .398405 | .333221 | .311492 |

**Table B.9** The probability of catching all  $m$  spots (Problem 14.7).

| $m$ | probability              | reciprocal          |
|-----|--------------------------|---------------------|
| 1   | .250000                  | 4.000               |
| 2   | $.601266 \cdot 10^{-01}$ | 16.632              |
| 3   | $.138754 \cdot 10^{-01}$ | 72.070              |
| 4   | $.306339 \cdot 10^{-02}$ | 326.436             |
| 5   | $.644925 \cdot 10^{-03}$ | 1,550.569           |
| 6   | $.128985 \cdot 10^{-03}$ | 7,752.843           |
| 7   | $.244026 \cdot 10^{-04}$ | 40,979.314          |
| 8   | $.434566 \cdot 10^{-05}$ | 230,114.608         |
| 9   | $.724277 \cdot 10^{-06}$ | 1,380,687.647       |
| 10  | $.112212 \cdot 10^{-06}$ | 8,911,711.176       |
| 11  | $.160303 \cdot 10^{-07}$ | 62,381,978.235      |
| 12  | $.209090 \cdot 10^{-08}$ | 478,261,833.137     |
| 13  | $.245989 \cdot 10^{-09}$ | 4,065,225,581.667   |
| 14  | $.257003 \cdot 10^{-10}$ | 38,910,016,281.667  |
| 15  | $.233639 \cdot 10^{-11}$ | 428,010,179,098.336 |

bets to lose: 4 or 10, 0.030303; 5 or 9, 0.025000; 6 or 8, 0.018182; lay bets, commission always: 4 or 10, 0.024390; 5 or 9, 0.032258; 6 or 8, 0.040000.

**15.2**  $m_j = 4$  if  $j = 4, 5, 9, 10$ ;  $m_j = 5$  if  $j = 6, 8$ .

**15.3** 5, 9: 0.0151675; 6, 8: 0.0234287; 7: 0.0141414; random: 0.0183532.

**15.4** 9.023765.

**15.5**  $P(X = 1, D = 1) = \pi_7 + \pi_{11}$ ,  $P(X = -1, D = 1) = \pi_2 + \pi_3 + \pi_{12}$ , and, for  $n \geq 2$ ,

**Table B.10** 8-spot payoffs obtained from 10-spot ones.

| casino          | 0–3 | 4     | 5      | 6      | 7       | 8         |
|-----------------|-----|-------|--------|--------|---------|-----------|
| Excalibur       | 0   | 1.640 | 13.279 | 89.836 | 509.167 | 2,464.789 |
| Harrah's et al. | 0   | 1.080 | 13.856 | 98.129 | 553.071 | 3,133.803 |
| Imperial Palace | 0   | 1.524 | 14.122 | 91.481 | 505.820 | 2,593.897 |
| Sahara          | 0   | 1.640 | 13.279 | 89.836 | 509.167 | 2,464.789 |
| Treasure Island | 0   | 1.383 | 13.406 | 90.340 | 492.399 | 2,380.751 |

$$P(X = 1, D = n) = \sum_{j \in \mathcal{P}} \pi_j (1 - \pi_j - \pi_7)^{n-2} \pi_j,$$

$$P(X = -1, D = n) = \sum_{j \in \mathcal{P}} \pi_j (1 - \pi_j - \pi_7)^{n-2} \pi_7.$$

$E[X | D = 1] = 1/3$  and, for  $n \geq 2$ ,

$$E[X | D = n] = \frac{\sum_{j \in \mathcal{P}} \pi_j (1 - \pi_j - \pi_7)^{n-2} (\pi_j - \pi_7)}{\sum_{j \in \mathcal{P}} \pi_j (1 - \pi_j - \pi_7)^{n-2} (\pi_j + \pi_7)},$$

hence  $\lim_{n \rightarrow \infty} E[X | D = n] = -1/3$ . Finally,  $E[D | X = 1] = 2.938301$  and  $E[D | X = -1] = 3.801014$ .

**15.6** For the pass line,  $H_0 = 14/(990 + 165m_4 + 220m_5 + 275m_6)$ . For don't pass,  $H_0 = 9/[660 + 220(m_4 + m_5 + m_6)]$  and  $H = 27/[1,925 + 660(m_4 + m_5 + m_6)]$ .

**15.7**  $-0.00614789$ .

**15.8**  $0.957775$ .

**15.9**  $7/9$ ;  $n = 2$ .

**15.10**  $E \approx 8.525510$ ;  $E_4 \approx 6.841837$ ;  $E_5 \approx 7.010204$ ;  $E_6 \approx 7.147959$ .

**15.12**  $s(1) = 0$  and, for  $n \geq 2$ ,

$$\begin{aligned} s(n) &= \left(1 - \sum_{j \in \mathcal{P}} \pi_j\right) s(n-1) + \sum_{j \in \mathcal{P}} \pi_j (1 - \pi_j - \pi_7)^{n-2} \pi_7 \\ &\quad + \sum_{j \in \mathcal{P}} \pi_j \sum_{l=2}^{n-1} (1 - \pi_j - \pi_7)^{l-2} \pi_j s(n-l). \end{aligned}$$

**15.13** geometric( $q/(q + \pi_7)$ ), where  $q$  is as in (15.18). Mean is 1.420918, variance is 0.598091.

**15.14** 60.763636; 121.527272.

**15.15** (a) 4, 10: 0.070153; 5, 9: 0.112245; 6, 8: 0.159439. (b) shifted geometric( $q/(1 - (1 - p)(1 - q))$ ), where  $p = \pi_j^A$  as in (15.30) and  $q$  is as in (15.18). (c)

**Table B.11** 252-way 10-spot ticket (Problem 14.10).

| $n_0$ | $n_1$ | $n_2$ | pay    | probability              | $n_0$ | $n_1$ | $n_2$ | pay        | probability              |
|-------|-------|-------|--------|--------------------------|-------|-------|-------|------------|--------------------------|
| 10    | 0     | 0     | 0      | $.118571 \cdot 10^{-02}$ | 4     | 3     | 3     | 6,216      | $.325706 \cdot 10^{-02}$ |
| 9     | 1     | 0     | 0      | $.115679 \cdot 10^{-01}$ | 3     | 4     | 3     | 10,980     | $.143310 \cdot 10^{-02}$ |
| 8     | 2     | 0     | 0      | $.470977 \cdot 10^{-01}$ | 2     | 5     | 3     | 17,748     | $.337201 \cdot 10^{-03}$ |
| 7     | 3     | 0     | 0      | $.105148 \cdot 10^{+00}$ | 1     | 6     | 3     | 26,970     | $.389078 \cdot 10^{-04}$ |
| 6     | 4     | 0     | 0      | $.142189 \cdot 10^{+00}$ | 0     | 7     | 3     | 39,165     | $.167797 \cdot 10^{-05}$ |
| 5     | 5     | 0     | 0      | $.121335 \cdot 10^{+00}$ | 6     | 0     | 4     | 7,380      | $.831228 \cdot 10^{-04}$ |
| 4     | 6     | 0     | 0      | $.659429 \cdot 10^{-01}$ | 5     | 1     | 4     | 13,920     | $.244279 \cdot 10^{-03}$ |
| 3     | 7     | 0     | 0      | $.224486 \cdot 10^{-01}$ | 4     | 2     | 4     | 23,904     | $.268707 \cdot 10^{-03}$ |
| 2     | 8     | 0     | 0      | $.455988 \cdot 10^{-02}$ | 3     | 3     | 4     | 37,818     | $.140500 \cdot 10^{-03}$ |
| 1     | 9     | 0     | 0      | $.496313 \cdot 10^{-03}$ | 2     | 4     | 4     | 56,240     | $.364761 \cdot 10^{-04}$ |
| 0     | 10    | 0     | 0      | $.218378 \cdot 10^{-04}$ | 1     | 5     | 4     | 79,840     | $.440466 \cdot 10^{-05}$ |
| 9     | 0     | 1     | 0      | $.261654 \cdot 10^{-02}$ | 0     | 6     | 4     | 109,380    | $.190325 \cdot 10^{-06}$ |
| 8     | 1     | 1     | 0      | $.197153 \cdot 10^{-01}$ | 5     | 0     | 5     | 67,300     | $.537414 \cdot 10^{-05}$ |
| 7     | 2     | 1     | 0      | $.609383 \cdot 10^{-01}$ | 4     | 1     | 5     | 92,380     | $.105375 \cdot 10^{-04}$ |
| 6     | 3     | 1     | 0      | $.101112 \cdot 10^{+00}$ | 3     | 2     | 5     | 125,380    | $.729522 \cdot 10^{-05}$ |
| 5     | 4     | 1     | 23     | $.989143 \cdot 10^{-01}$ | 2     | 3     | 5     | 167,110    | $.220233 \cdot 10^{-05}$ |
| 4     | 5     | 1     | 115    | $.589277 \cdot 10^{-01}$ | 1     | 4     | 5     | 218,495    | $.285487 \cdot 10^{-06}$ |
| 3     | 6     | 1     | 345    | $.212794 \cdot 10^{-01}$ | 0     | 5     | 5     | 280,575    | $.124576 \cdot 10^{-07}$ |
| 2     | 7     | 1     | 805    | $.446682 \cdot 10^{-02}$ | 4     | 0     | 6     | 302,760    | $.151984 \cdot 10^{-06}$ |
| 1     | 8     | 1     | 1,610  | $.491350 \cdot 10^{-03}$ | 3     | 1     | 6     | 370,380    | $.183527 \cdot 10^{-06}$ |
| 0     | 9     | 1     | 2,898  | $.214096 \cdot 10^{-04}$ | 2     | 2     | 6     | 453,150    | $.713718 \cdot 10^{-07}$ |
| 8     | 0     | 2     | 0      | $.190432 \cdot 10^{-02}$ | 1     | 3     | 6     | 552,285    | $.103814 \cdot 10^{-07}$ |
| 7     | 1     | 2     | 0      | $.108335 \cdot 10^{-01}$ | 0     | 4     | 6     | 669,138    | $.463453 \cdot 10^{-09}$ |
| 6     | 2     | 2     | 138    | $.247286 \cdot 10^{-01}$ | 3     | 0     | 7     | 947,415    | $.169933 \cdot 10^{-08}$ |
| 5     | 3     | 2     | 495    | $.294638 \cdot 10^{-01}$ | 2     | 1     | 7     | 1,096,305  | $.111229 \cdot 10^{-08}$ |
| 4     | 4     | 2     | 1,198  | $.199495 \cdot 10^{-01}$ | 1     | 2     | 7     | 1,270,983  | $.198623 \cdot 10^{-09}$ |
| 3     | 5     | 2     | 2,420  | $.781694 \cdot 10^{-02}$ | 0     | 3     | 7     | 1,473,150  | $.929229 \cdot 10^{-11}$ |
| 2     | 6     | 2     | 4,380  | $.171973 \cdot 10^{-02}$ | 2     | 0     | 8     | 2,381,288  | $.620696 \cdot 10^{-11}$ |
| 1     | 7     | 2     | 7,343  | $.192686 \cdot 10^{-03}$ | 1     | 1     | 8     | 2,668,400  | $.174231 \cdot 10^{-11}$ |
| 0     | 8     | 2     | 11,620 | $.833739 \cdot 10^{-05}$ | 0     | 2     | 8     | 2,996,000  | $.901192 \cdot 10^{-13}$ |
| 7     | 0     | 3     | 483    | $.588776 \cdot 10^{-03}$ | 1     | 0     | 9     | 5,166,000  | $.500662 \cdot 10^{-14}$ |
| 6     | 1     | 3     | 1,245  | $.245532 \cdot 10^{-02}$ | 0     | 1     | 9     | 5,670,000  | $.339432 \cdot 10^{-15}$ |
| 5     | 2     | 3     | 3,075  | $.398989 \cdot 10^{-02}$ | 0     | 0     | 10    | 10,080,000 | $.282860 \cdot 10^{-18}$ |

$$\binom{k_4 + k_5 + k_6 + k_8 + k_9 + k_{10}}{k_4, k_5, k_6, k_8, k_9, k_{10}} \rho_4^{k_4} \rho_5^{k_5} \rho_6^{k_6} \rho_8^{k_8} \rho_9^{k_9} \rho_{10}^{k_{10}} \left(1 - \sum_{i \in \mathcal{P}} \rho_i\right),$$

where  $\rho_i = [\pi_i^2 / (\pi_i + \pi_7)] / [q + \sum_{j \in \mathcal{P}} \pi_j^2 / (\pi_j + \pi_7)]$ .

**Table B.12** 91,390-way 8-spot ticket (Problem 14.12).

| $n_0$ | $n_1$ | $n_2$ | without<br>MAP | with<br>MAP | probability              |
|-------|-------|-------|----------------|-------------|--------------------------|
| 20    | 20    | 0     | 0              | 0           | $.408853 \cdot 10^{-01}$ |
| 21    | 18    | 1     | 5,712          | 5,712       | $.184957 \cdot 10^{+00}$ |
| 22    | 16    | 2     | 19,904         | 19,904      | $.321574 \cdot 10^{+00}$ |
| 23    | 14    | 3     | 59,086         | 59,086      | $.279629 \cdot 10^{+00}$ |
| 24    | 12    | 4     | 159,616        | 100,000     | $.132533 \cdot 10^{+00}$ |
| 25    | 10    | 5     | 377,700        | 100,000     | $.349886 \cdot 10^{-01}$ |
| 26    | 8     | 6     | 789,392        | 100,000     | $.504644 \cdot 10^{-02}$ |
| 27    | 6     | 7     | 1,490,594      | 100,000     | $.373810 \cdot 10^{-03}$ |
| 28    | 4     | 8     | 2,597,056      | 100,000     | $.125160 \cdot 10^{-04}$ |
| 29    | 2     | 9     | 4,244,376      | 100,000     | $.143862 \cdot 10^{-06}$ |
| 30    | 0     | 10    | 6,588,000      | 100,000     | $.239769 \cdot 10^{-09}$ |

**15.16**  $W_7, W_{11}, L_2, L_3, L_{12}$ : 0.420918; 0.140306; 0.070153; 0.140306; 0.070153.  $E_4, E_5, E_6, E_8, E_9, E_{10}$ : 0.210459; 0.280612; 0.350765; 0.350765; 0.280612; 0.210459.  $W_4, W_5, W_6, W_8, W_9, W_{10}$ : 0.070153; 0.112245; 0.159439; 0.159439; 0.112245; 0.070153.  $L_7$ : 1.000000.  $I_4, I_5, I_6, I_8, I_9, I_{10}$ : 0.631378; 0.729592; 0.797194; 0.797194; 0.729592; 0.631378.

**15.18** (a) 0.513627. (b) 0.434930.

**15.19** 0.053824; 4.161472; 7.897850.

**15.20** 0.014141; 0.013636; 4.042424; 7.972112.

**15.22**

## Chapter 16

**16.1** 0.0287146; 0.255333.

**16.2** (a) 1: 0.837551; 2: 0.092814; 3: 0.069635. (b) 1: 0.845651; 2: 0.084990; 3: 0.069358. (c) 1: 0.834537; 2: 0.094136; 3: 0.071327.

**16.3** 0.043845 (vs. 0.028453).

**16.4** correlations: 0.772056; 0.919440; 0.849856. variance: 26.711089.

**16.5** The possible values are 3,000; 600; 400; 150; 100; 33; 24; 22; 16; 15; 10; 9; 6; 5; 4; 3; 2; 1; -1; -2; -3. Associated probabilities are 0.00000153908; 0.00000677194; 0.00000707975; 0.000151445; 0.0000886508; 0.000642719; 0.000192539; 0.000797858; 0.00177286; 0.0000858805; 0.00170561; 0.00701357; 0.0173742; 0.00213316; 0.0131356; 0.0572604; 0.0742931; 0.0621172; 0.742156; 0.0180423; 0.00102110. Variance: 26.711089.

**16.6** 0.256109; 0.023167.

**Table B.13** Distribution of number of numbers needed to coverall (Problem 14.17(a)).

| <i>n</i> | distribution             | cumulative               | <i>n</i> | distribution             | cumulative               |
|----------|--------------------------|--------------------------|----------|--------------------------|--------------------------|
| 25       | $.931001 \cdot 10^{-18}$ | $.969793 \cdot 10^{-18}$ | 50       | $.226324 \cdot 10^{-05}$ | $.471508 \cdot 10^{-05}$ |
| 26       | $.116375 \cdot 10^{-16}$ | $.126073 \cdot 10^{-16}$ | 51       | $.419118 \cdot 10^{-05}$ | $.890626 \cdot 10^{-05}$ |
| 27       | $.100858 \cdot 10^{-15}$ | $.113466 \cdot 10^{-15}$ | 52       | $.763394 \cdot 10^{-05}$ | $.165402 \cdot 10^{-04}$ |
| 28       | $.680795 \cdot 10^{-15}$ | $.794260 \cdot 10^{-15}$ | 53       | $.136884 \cdot 10^{-04}$ | $.302287 \cdot 10^{-04}$ |
| 29       | $.381245 \cdot 10^{-14}$ | $.460671 \cdot 10^{-14}$ | 54       | $.241829 \cdot 10^{-04}$ | $.544116 \cdot 10^{-04}$ |
| 30       | $.184268 \cdot 10^{-13}$ | $.230336 \cdot 10^{-13}$ | 55       | $.421251 \cdot 10^{-04}$ | $.965367 \cdot 10^{-04}$ |
| 31       | $.789722 \cdot 10^{-13}$ | $.102006 \cdot 10^{-12}$ | 56       | $.724025 \cdot 10^{-04}$ | $.168939 \cdot 10^{-03}$ |
| 32       | $.306017 \cdot 10^{-12}$ | $.408023 \cdot 10^{-12}$ | 57       | $.122865 \cdot 10^{-03}$ | $.291804 \cdot 10^{-03}$ |
| 33       | $.108806 \cdot 10^{-11}$ | $.149608 \cdot 10^{-11}$ | 58       | $.205979 \cdot 10^{-03}$ | $.497783 \cdot 10^{-03}$ |
| 34       | $.359060 \cdot 10^{-11}$ | $.508669 \cdot 10^{-11}$ | 59       | $.341337 \cdot 10^{-03}$ | $.839120 \cdot 10^{-03}$ |
| 35       | $.110982 \cdot 10^{-10}$ | $.161849 \cdot 10^{-10}$ | 60       | $.559414 \cdot 10^{-03}$ | $.139853 \cdot 10^{-02}$ |
| 36       | $.323698 \cdot 10^{-10}$ | $.485547 \cdot 10^{-10}$ | 61       | $.907157 \cdot 10^{-03}$ | $.230569 \cdot 10^{-02}$ |
| 37       | $.896395 \cdot 10^{-10}$ | $.138194 \cdot 10^{-09}$ | 62       | $.145623 \cdot 10^{-02}$ | $.376192 \cdot 10^{-02}$ |
| 38       | $.236904 \cdot 10^{-09}$ | $.375099 \cdot 10^{-09}$ | 63       | $.231503 \cdot 10^{-02}$ | $.607694 \cdot 10^{-02}$ |
| 39       | $.600158 \cdot 10^{-09}$ | $.975256 \cdot 10^{-09}$ | 64       | $.364617 \cdot 10^{-02}$ | $.972311 \cdot 10^{-02}$ |
| 40       | $.146288 \cdot 10^{-08}$ | $.243814 \cdot 10^{-08}$ | 65       | $.569158 \cdot 10^{-02}$ | $.154147 \cdot 10^{-01}$ |
| 41       | $.344208 \cdot 10^{-08}$ | $.588022 \cdot 10^{-08}$ | 66       | $.880839 \cdot 10^{-02}$ | $.242231 \cdot 10^{-01}$ |
| 42       | $.784030 \cdot 10^{-08}$ | $.137205 \cdot 10^{-07}$ | 67       | $.135199 \cdot 10^{-01}$ | $.377429 \cdot 10^{-01}$ |
| 43       | $.173312 \cdot 10^{-07}$ | $.310517 \cdot 10^{-07}$ | 68       | $.205871 \cdot 10^{-01}$ | $.583300 \cdot 10^{-01}$ |
| 44       | $.372620 \cdot 10^{-07}$ | $.683137 \cdot 10^{-07}$ | 69       | $.311093 \cdot 10^{-01}$ | $.894393 \cdot 10^{-01}$ |
| 45       | $.780728 \cdot 10^{-07}$ | $.146387 \cdot 10^{-06}$ | 70       | $.466640 \cdot 10^{-01}$ | $.136103 \cdot 10^{+00}$ |
| 46       | $.159694 \cdot 10^{-06}$ | $.306081 \cdot 10^{-06}$ | 71       | $.694996 \cdot 10^{-01}$ | $.205603 \cdot 10^{+00}$ |
| 47       | $.319389 \cdot 10^{-06}$ | $.625470 \cdot 10^{-06}$ | 72       | $.102801 \cdot 10^{+00}$ | $.308404 \cdot 10^{+00}$ |
| 48       | $.625470 \cdot 10^{-06}$ | $.125094 \cdot 10^{-05}$ | 73       | $.151055 \cdot 10^{+00}$ | $.459459 \cdot 10^{+00}$ |
| 49       | $.120090 \cdot 10^{-05}$ | $.245184 \cdot 10^{-05}$ | 74       | $.220541 \cdot 10^{+00}$ | $.680000 \cdot 10^{+00}$ |
| 50       | $.226324 \cdot 10^{-05}$ | $.471508 \cdot 10^{-05}$ | 75       | $.320000 \cdot 10^{+00}$ | $.100000 \cdot 10^{+01}$ |

**16.7** 0.020338 (vs. 0.020147).

**16.8** (a) 0.695928.

**16.9** A-4-2 with the 4 and the 2 suit-matched. Minimal positive expectation: 0.088417.

**16.10** 3-2-A: 1.681068; 4-3-2: 1.706470; 5-4-3: 1.705873; 6-5-4: 1.705927; 7-6-5: 1.706795; 8-7-6: 1.707664; 9-8-7: 1.708532; T-9-8: 1.710215; J-T-9: 1.712549; Q-J-T: 1.688667; K-Q-J: 1.662777; A-K-Q: 1.634933; 2-2-2: 1.701205; 3-3-3: 1.700282; 4-4-4: 1.698708; 5-5-5: 1.699577; 6-6-6: 1.700445; 7-7-7: 1.701314; 8-8-8: 1.702182; 9-9-9: 1.703050; T-T-T: 1.706361; J-J-J: 1.709672; Q-Q-Q: 1.625054; K-K-K: 1.625271; A-A-A: 1.626140.

**16.11** 0.000612068; 0.020161.

**Table B.14** Distribution of number of numbers needed to cover any row, any column, or either main diagonal (Problem 14.17(b)).

| $n$ | distribution             | cumulative               | $n$ | distribution             | cumulative               |
|-----|--------------------------|--------------------------|-----|--------------------------|--------------------------|
| 4   | $.329096 \cdot 10^{-06}$ | $.329096 \cdot 10^{-06}$ | 38  | $.349406 \cdot 10^{-02}$ | $.371789 \cdot 10^{-01}$ |
| 5   | $.136274 \cdot 10^{-05}$ | $.169183 \cdot 10^{-05}$ | 39  | $.363398 \cdot 10^{-02}$ | $.408129 \cdot 10^{-01}$ |
| 6   | $.352272 \cdot 10^{-05}$ | $.521455 \cdot 10^{-05}$ | 40  | $.375019 \cdot 10^{-02}$ | $.445631 \cdot 10^{-01}$ |
| 7   | $.727720 \cdot 10^{-05}$ | $.124918 \cdot 10^{-04}$ | 41  | $.383922 \cdot 10^{-02}$ | $.484023 \cdot 10^{-01}$ |
| 8   | $.131405 \cdot 10^{-04}$ | $.256322 \cdot 10^{-04}$ | 42  | $.389794 \cdot 10^{-02}$ | $.523003 \cdot 10^{-01}$ |
| 9   | $.216726 \cdot 10^{-04}$ | $.473048 \cdot 10^{-04}$ | 43  | $.392375 \cdot 10^{-02}$ | $.562240 \cdot 10^{-01}$ |
| 10  | $.334778 \cdot 10^{-04}$ | $.807826 \cdot 10^{-04}$ | 44  | $.391466 \cdot 10^{-02}$ | $.601387 \cdot 10^{-01}$ |
| 11  | $.492032 \cdot 10^{-04}$ | $.129986 \cdot 10^{-03}$ | 45  | $.386944 \cdot 10^{-02}$ | $.640081 \cdot 10^{-01}$ |
| 12  | $.695350 \cdot 10^{-04}$ | $.199521 \cdot 10^{-03}$ | 46  | $.378770 \cdot 10^{-02}$ | $.677958 \cdot 10^{-01}$ |
| 13  | $.951947 \cdot 10^{-04}$ | $.294715 \cdot 10^{-03}$ | 47  | $.366999 \cdot 10^{-02}$ | $.714658 \cdot 10^{-01}$ |
| 14  | $.126932 \cdot 10^{-03}$ | $.421648 \cdot 10^{-03}$ | 48  | $.351788 \cdot 10^{-02}$ | $.749837 \cdot 10^{-01}$ |
| 15  | $.165520 \cdot 10^{-03}$ | $.587167 \cdot 10^{-03}$ | 49  | $.333390 \cdot 10^{-02}$ | $.783176 \cdot 10^{-01}$ |
| 16  | $.211738 \cdot 10^{-03}$ | $.798905 \cdot 10^{-03}$ | 50  | $.312160 \cdot 10^{-02}$ | $.814392 \cdot 10^{-01}$ |
| 17  | $.266367 \cdot 10^{-03}$ | $.106527 \cdot 10^{-02}$ | 51  | $.288542 \cdot 10^{-02}$ | $.843246 \cdot 10^{-01}$ |
| 18  | $.330168 \cdot 10^{-03}$ | $.139544 \cdot 10^{-02}$ | 52  | $.263059 \cdot 10^{-02}$ | $.869552 \cdot 10^{-01}$ |
| 19  | $.403869 \cdot 10^{-03}$ | $.179931 \cdot 10^{-02}$ | 53  | $.236296 \cdot 10^{-02}$ | $.893182 \cdot 10^{-01}$ |
| 20  | $.488136 \cdot 10^{-03}$ | $.228745 \cdot 10^{-02}$ | 54  | $.208880 \cdot 10^{-02}$ | $.914070 \cdot 10^{-01}$ |
| 21  | $.583558 \cdot 10^{-03}$ | $.287100 \cdot 10^{-02}$ | 55  | $.181455 \cdot 10^{-02}$ | $.932215 \cdot 10^{-01}$ |
| 22  | $.690611 \cdot 10^{-03}$ | $.356161 \cdot 10^{-02}$ | 56  | $.154655 \cdot 10^{-02}$ | $.947681 \cdot 10^{-01}$ |
| 23  | $.809634 \cdot 10^{-03}$ | $.437125 \cdot 10^{-02}$ | 57  | $.129077 \cdot 10^{-02}$ | $.960588 \cdot 10^{-01}$ |
| 24  | $.940796 \cdot 10^{-03}$ | $.531204 \cdot 10^{-02}$ | 58  | $.105251 \cdot 10^{-02}$ | $.971114 \cdot 10^{-01}$ |
| 25  | $.108406 \cdot 10^{-02}$ | $.639611 \cdot 10^{-02}$ | 59  | $.836186 \cdot 10^{-03}$ | $.979475 \cdot 10^{-01}$ |
| 26  | $.123916 \cdot 10^{-02}$ | $.763526 \cdot 10^{-02}$ | 60  | $.645101 \cdot 10^{-03}$ | $.985926 \cdot 10^{-01}$ |
| 27  | $.140554 \cdot 10^{-02}$ | $.904080 \cdot 10^{-02}$ | 61  | $.481289 \cdot 10^{-03}$ | $.990739 \cdot 10^{-01}$ |
| 28  | $.158236 \cdot 10^{-02}$ | $.106232 \cdot 10^{-01}$ | 62  | $.345451 \cdot 10^{-03}$ | $.994194 \cdot 10^{-01}$ |
| 29  | $.176846 \cdot 10^{-02}$ | $.123916 \cdot 10^{-01}$ | 63  | $.236968 \cdot 10^{-03}$ | $.996563 \cdot 10^{-01}$ |
| 30  | $.196232 \cdot 10^{-02}$ | $.143539 \cdot 10^{-01}$ | 64  | $.154008 \cdot 10^{-03}$ | $.998104 \cdot 10^{-01}$ |
| 31  | $.216205 \cdot 10^{-02}$ | $.165160 \cdot 10^{-01}$ | 65  | $.937260 \cdot 10^{-04}$ | $.999041 \cdot 10^{-01}$ |
| 32  | $.236540 \cdot 10^{-02}$ | $.188814 \cdot 10^{-01}$ | 66  | $.525460 \cdot 10^{-04}$ | $.999566 \cdot 10^{-01}$ |
| 33  | $.256976 \cdot 10^{-02}$ | $.214512 \cdot 10^{-01}$ | 67  | $.264961 \cdot 10^{-04}$ | $.999831 \cdot 10^{-01}$ |
| 34  | $.277219 \cdot 10^{-02}$ | $.242233 \cdot 10^{-01}$ | 68  | $.115769 \cdot 10^{-04}$ | $.999947 \cdot 10^{-01}$ |
| 35  | $.296943 \cdot 10^{-02}$ | $.271928 \cdot 10^{-01}$ | 69  | $.411308 \cdot 10^{-05}$ | $.999988 \cdot 10^{-01}$ |
| 36  | $.315798 \cdot 10^{-02}$ | $.303508 \cdot 10^{-01}$ | 70  | $.104887 \cdot 10^{-05}$ | $.999999 \cdot 10^{-01}$ |
| 37  | $.333412 \cdot 10^{-02}$ | $.336849 \cdot 10^{-01}$ | 71  | $.139055 \cdot 10^{-06}$ | $.100000 \cdot 10^{+00}$ |

**16.12** The possible values are 7; 6; 5; 3; 2; 1; 0; -1; -2. Associated probabilities are 0.00151544; 0.00228890; 0.000710032; 0.0220459; 0.223741; 0.198825; 0.000612068; 0.326456; 0.223805. Variance: 2.687150.

**16.13** (a) call. (b) (c)

**16.14**

**16.15**

## Chapter 17

**17.1** 2,275 or larger.

**17.2** 1,080 or larger.

**17.3**

1. hold A-Q-J-T: 18.361702; hold all: 6.000000.
2. hold all: 4.000000; hold the diamonds: 3.574468; hold Q-J-T: 1.346901.
3. hold the clubs: 2.446809; hold Q-Q: 1.536540.
4. hold all: 50.000000; hold K-Q-J-T: 18.617021.
5. hold A-Q-J: 1.386679; hold the clubs: 1.340426.
6. hold the clubs: 2.468085; hold K-J-T: 1.316374.
7. hold 6-6: 0.823682; hold 9-8-7-6: 0.680851.
8. hold the clubs: 1.276596; hold Q-J-8: 0.590194; hold Q-J: 0.573605.
9. hold A-K-Q-J: 0.595745; hold K-J: 0.582115.
10. hold K-J: 0.591736; hold K-Q-J: 0.515264.
11. hold A-K-Q-J: 0.595745; hold Q-J: 0.593463; hold A-K: 0.567808.
12. hold the hearts: 0.637373; hold A-K-Q-J: 0.595745; hold Q-J: 0.577305; hold A-K: 0.567808.
13. hold the diamonds: 0.525439; hold A-Q: 0.474314; hold the A: 0.463852; hold Q-T: 0.456491; hold the Q: 0.449522.
14. hold A-Q-J-T: 0.531915; hold the spades: 0.522664.
15. hold the hearts: 1.276596; hold A-Q-T: 1.269195.
16. hold the K: 0.459765; hold K-T: 0.458218; hold the hearts: 0.446809.
17. hold J-T-9-8: 0.744681; hold K-J: 0.483195; hold K-J-T-9: 0.468085; hold the J: 0.465826.
18. hold K-K: 1.536540; hold A-K-K, K-K-T, or K-K-5: 1.416281.
19. hold K-J: 0.483195; hold J-T: 0.473265; hold K-J-T-9: 0.468085; hold the K: 0.454759; hold the J: 0.452751.
20. hold the J: 0.484501; hold the hearts: 0.440333.

**17.4**

1. hold K-Q-J-T: 19.659574; hold all: 9.000000.
2. hold the clubs: 1.382979; hold K-Q-J: 1.301573; hold 9-9: 0.560222.
3. hold 3-3: 0.560222; hold the diamonds: 0.510638.
4. hold the deuces: 15.051804; hold the deuces and one other: 10.382979; hold all: 9.000000.
5. hold T-9-2-2: 3.319149; hold the deuces: 3.255504; hold T-2-2: 2.902868.
6. hold A-K-T: 1.266420; hold K-K: 0.560222; hold the clubs: 0.510638.
7. hold the deuces: 3.265618; hold 6-5-2-2: 3.106383.

8. hold the hearts: 1.283071; hold A-A or K-K: 0.561332; hold A-A-K-K: 0.510638.
9. hold all: 2.000000; hold the diamonds: 1.617021; hold Q-J-T: 1.366327.
10. hold A-J-T-2: 3.361702; hold J-T-9-2: 2.212766; hold all: 2.000000.
11. hold the clubs: 0.355227; hold J-T: 0.352081; hold A-K-J-T: 0.340426; hold nothing: 0.323393.
12. hold Q-J-T-8 or J-T-8-7 or J-8-7: 0.340426; hold Q-T: 0.338514; hold nothing: 0.318520.
13. hold the deuce: 1.048098; hold A-K-2: 1.026827.
14. hold the diamonds: 0.355227; hold Q-T: 0.342461; hold Q-T-9-8: 0.340426; hold nothing: 0.320113.
15. hold K-Q: 0.327845; hold nothing: 0.321177.
16. hold 7-6-2: 1.112858; hold A-J-2: 1.046253; hold the deuce: 1.034357.
17. hold A-K-Q-T: 0.340426; hold Q-T: 0.333210; hold nothing: 0.322912.
18. hold J-T: 0.345174; hold Q-J-T-8 or J-T-8-7 or J-T-7: 0.340426; hold nothing: 0.317861.
19. hold Q-J-T: 1.383904; hold the spades: 1.382979.
20. hold 6-5-4-3 or the hearts: 0.340426; hold nothing: 0.332818.
- 17.5** (a) For 3, 4, . . . , 9, T, J, Q, K, A, drawing expectations are 15.079556; 15.072155; 15.064755; 15.064755; 15.057354; 15.057354; 15.057354; 14.938945; 14.946346; 14.953747; 14.961147; 14.946346. (b) For 3, 4, . . . , 9, variances are 1,539.174; 1,539.294; 1,539.413; 1,539.413; 1,539.532; 1,539.532; 1,539.532.
- 17.6** 25.837916319.
- 17.7** (a) See Table B.15. 6; 0.032459; 0.155434; 0.635423; 0.056764; 0.112420; 0.007498. (b) See Table B.16. 6; 0.190664; 0.139791; 0.369840;

**Table B.15** Joint distribution of payout and the number of cards held at Jacks or Better (Problem 17.7(a)).

| pay | 0          | 1          | 2          | 3          | 4          | 5          |
|-----|------------|------------|------------|------------|------------|------------|
| 0   | .024922245 | .103428123 | .341506714 | .026847719 | .048729868 | .000000000 |
| 1   | .005114105 | .039612199 | .159600055 | .005529350 | .004729322 | .000000000 |
| 2   | .001519377 | .007733163 | .075648276 | .000884945 | .043493142 | .000000000 |
| 3   | .000666603 | .003574649 | .050973086 | .019234361 | .000000000 | .000000000 |
| 4   | .000120999 | .000473483 | .001370600 | .000751878 | .004615463 | .003896943 |
| 6   | .000063126 | .000314522 | .000704762 | .001279507 | .006747216 | .001905378 |
| 9   | .000044945 | .000250975 | .004439849 | .001289989 | .004045874 | .001440576 |
| 25  | .000007279 | .000045315 | .001170772 | .000899083 | .000000000 | .000240096 |
| 50  | .000000388 | .000001211 | .000004429 | .000037626 | .000051805 | .000013852 |
| 800 | .000000072 | .000000843 | .000004856 | .000009785 | .000007663 | .000001539 |

0.173075; 0.101858; 0.024771.

**Table B.16** Joint distribution of payout and the number of cards held at Deuces Wild (Problem 17.7(b)).

| pay | 0          | 1          | 2          | 3          | 4          | 5          |
|-----|------------|------------|------------|------------|------------|------------|
| 0   | .152535310 | .063681155 | .228082418 | .037347175 | .065154049 | .000000000 |
| 1   | .027946373 | .052320818 | .106574722 | .094474707 | .003227740 | .000000000 |
| 2   | .006247322 | .012883843 | .006621443 | .008225352 | .020254976 | .018912180 |
| 3   | .000944906 | .001283762 | .007586623 | .006538051 | .000000000 | .004875796 |
| 5   | .002700677 | .008562734 | .019348658 | .023891546 | .010434550 | .000000000 |
| 9   | .000184331 | .000630720 | .000654979 | .000843757 | .001202772 | .000603318 |
| 15  | .000056431 | .000231986 | .000677131 | .001144228 | .000916373 | .000175455 |
| 25  | .000042998 | .000161798 | .000216940 | .000529252 | .000660166 | .000184689 |
| 200 | .000005345 | .000034484 | .000076114 | .000069291 | .000000000 | .000018469 |
| 800 | .000000266 | .000000000 | .000001215 | .000012024 | .000007040 | .000001539 |

**17.8** (a) See Table B.17. 18. (b) 0.544430; 1.533884; 3.986924; 15.366482; 200.

**Table B.17** Deuces Wild conditional probabilities of the 10 payouts, given the number of deuces (Problem 17.8).

| pay | 0          | 1          | 2          | 3          | 4 |
|-----|------------|------------|------------|------------|---|
| 0   | .704672287 | .275591572 | .000000000 | .000000000 | 0 |
| 1   | .203195762 | .452027604 | .383174990 | .000000000 | 0 |
| 2   | .045718012 | .119291920 | .182805376 | .000000000 | 0 |
| 3   | .016168623 | .035317199 | .000000000 | .000000000 | 0 |
| 5   | .027865750 | .103641386 | .358333312 | .710217096 | 0 |
| 9   | .000967488 | .006676809 | .032858747 | .098431319 | 0 |
| 15  | .000944257 | .004746654 | .025352977 | .083895920 | 0 |
| 25  | .000426189 | .002591707 | .015568407 | .067543186 | 0 |
| 200 | .000008112 | .000115150 | .001906191 | .039912479 | 1 |
| 800 | .000033519 | .000000000 | .000000000 | .000000000 | 0 |

**17.9** (a) 0.0000433262 (vs. 0.0000220839). (b) same.

**17.11** The latter is more likely.

**17.12**

**17.13** Solved by John Jungtae Kim, [http://digitalcommons.mcmaster.ca/cgi/viewcontent.cgi?article=7829&context=open\\_dissertations](http://digitalcommons.mcmaster.ca/cgi/viewcontent.cgi?article=7829&context=open_dissertations).

**17.14** (b) 150,891. (c) Solved by John Jungtae Kim, op. cit.

## Chapter 18

**18.1** (a)  $(\sum_{i=1}^{13} l_i^2 - m)/[2m(m-1)]$ , where  $m := l_1 + \dots + l_{13}$ . (b) 0.029412. No.

**18.2** (a)  $\frac{1}{2}(\sum_{i=1}^{13} l_i^2 - m)/[2eo + \sum_{i=1}^{13} l_i^2 - m]$ , where  $e$  and  $o$  are the numbers of even and odd cards remaining. (b) 0.052156; 0.051867.

**18.3** 0.025 in the case of (18.4);  $0.025(1 - 1/m)$  in the case of (18.11), where  $m$  is the number of cards remaining.

**18.5** (b) 0.095; 0.157143.

**18.7**  $3(m+1)(m-3)/[4m(m-1)(m-2)]$  instead of  $3(m-1)/[4m(m-2)]$ ; 0.014982 instead of 0.015006.

**18.8** (b) 1:  $-0.117647 \cdot 10^{-02}$ ; 2:  $-0.112845 \cdot 10^{-02}$ ; 3:  $-0.921405 \cdot 10^{-03}$ ; 4:  $-0.680716 \cdot 10^{-03}$ ; 5:  $-0.519749 \cdot 10^{-03}$ ; 6:  $-0.435242 \cdot 10^{-03}$ ; 7:  $-0.364218 \cdot 10^{-03}$ ; 8:  $-0.280870 \cdot 10^{-03}$ ; 9:  $-0.195263 \cdot 10^{-03}$ ; 10:  $-0.122349 \cdot 10^{-03}$ ; 11:  $-0.706271 \cdot 10^{-04}$ ; 12:  $-0.390821 \cdot 10^{-04}$ ; 13:  $-0.216161 \cdot 10^{-04}$ ; 14:  $-0.123787 \cdot 10^{-04}$ ; 15:  $-0.755461 \cdot 10^{-05}$ ; 16:  $-0.503990 \cdot 10^{-05}$ ; 17:  $-0.376106 \cdot 10^{-05}$ ; 18:  $-0.320726 \cdot 10^{-05}$ ; 19:  $-0.319042 \cdot 10^{-05}$ ; 20:  $-0.376424 \cdot 10^{-05}$ ; 21:  $-0.537340 \cdot 10^{-05}$ ; 22:  $-0.969120 \cdot 10^{-05}$ ; 23:  $-0.223216 \cdot 10^{-04}$ ; 24:  $-0.720288 \cdot 10^{-04}$ ; 25:  $-0.117647 \cdot 10^{-02}$ .

**18.9**  $[(k)_2 + (l)_2]/\{2[(m)_2 - (m - k - l)_2 - 2kl]\}$ ; 0.016854; 0.015464.

**18.10**  $[(k)_2 + (l)_2]/\{4[(m)_2 - (m - k - l)_2]\}$ ; 0.008065; 0.015464.

**18.11**

$$(a) -\frac{2kl}{(m)_2} - \frac{(k)_2}{2(m)_2} \frac{(l)_2}{2(m)_2}; \quad (b) \frac{2kl}{(m)_2} - \frac{(k)_2}{2(m)_2} \frac{(l)_2}{2(m)_2};$$

no; no.

**18.12**  $26! 4!^{13}/[2^{13} 52!]$ ;  $0.534967 \times 10^{-27}$ .

**18.14** 1: 0.000000; 2: 0.002353; 3: 0.022569; 4: 0.075630; 5: 0.173445; 6: 0.324850; 7: 0.535606; 8: 0.808403; 9: 1.142857; 10: 1.535510; 11: 1.979832; 12: 2.466218; 13: 2.981993; 14: 3.511405; 15: 4.035630; 16: 4.532773; 17: 4.977863; 18: 5.342857; 19: 5.596639; 20: 5.705018; 21: 5.630732; 22: 5.333445; 23: 4.769748; 24: 3.893157; 25: 2.654118.

## Chapter 19

**19.2** (a) means: 5.120654; 5.108655. variances: 8.574919; 8.164241. (b)  $-0.157181$ .

**19.3** (a) See Table B.18.

**Table B.18** Conditional expectation of player bet given player's first two cards (Problem 19.3).

| player's<br>cards |   | conditional<br>expectation | player's<br>cards |   | conditional<br>expectation |
|-------------------|---|----------------------------|-------------------|---|----------------------------|
| 0                 | 7 | .588963                    | 0                 | 3 | -.152118                   |
| 1                 | 6 | .587416                    | 1                 | 2 | -.152063                   |
| 2                 | 5 | .588233                    | 4                 | 9 | -.150726                   |
| 3                 | 4 | .588793                    | 5                 | 8 | -.150288                   |
| 8                 | 9 | .588948                    | 6                 | 7 | -.149122                   |
| 0                 | 6 | .236674                    | 0                 | 2 | -.190464                   |
| 1                 | 5 | .236156                    | 1                 | 1 | -.190411                   |
| 2                 | 4 | .236708                    | 3                 | 9 | -.189224                   |
| 3                 | 3 | .236694                    | 4                 | 8 | -.188670                   |
| 7                 | 9 | .239118                    | 5                 | 7 | -.192795                   |
| 8                 | 8 | .237400                    | 6                 | 6 | -.192720                   |
| 0                 | 5 | .013429                    | 0                 | 1 | -.215155                   |
| 1                 | 4 | .007680                    | 2                 | 9 | -.213829                   |
| 2                 | 3 | .007477                    | 3                 | 8 | -.218206                   |
| 6                 | 9 | .015370                    | 4                 | 7 | -.217162                   |
| 7                 | 8 | .015797                    | 5                 | 6 | -.216740                   |
| 0                 | 4 | -.086007                   | 0                 | 0 | -.228927                   |
| 1                 | 3 | -.086453                   | 1                 | 9 | -.232561                   |
| 2                 | 2 | -.086333                   | 2                 | 8 | -.232339                   |
| 5                 | 9 | -.083974                   | 3                 | 7 | -.230807                   |
| 6                 | 8 | -.078498                   | 4                 | 6 | -.230397                   |
| 7                 | 7 | -.077890                   | 5                 | 5 | -.230086                   |

**19.4** (a) 0.378868491; 0.117717739; 0.185726430; 0.317687341; 0.503413770; 0.435405080; 0.378868491; 0.303444169; 0.317687341; 4.938818850. (b) 0.378698225; 0.117642940; 0.185513866; 0.318144969; 0.503658835; 0.435787909; 0.378698225; 0.303156806; 0.318144969; 4.939446744. (c) [83.207699421, 84.219958538]; 0.202451823; 0.064409029; 83.620679032; 5.079781590.

**19.5** H<sub>0</sub> for player: 241,149,546,272/19,524,993,263,685.

H for player: 7,535,923,321/552,096,050,907.

H<sub>0</sub> for banker: 114,753,351,728/10,847,218,479,825.

H for banker: 21,516,253,449/1,840,320,169,690.

$H_0 = H$  for tie: 103,841,353,768/723,147,898,655.

**19.6** Yes, house advantage for player (resp., banker) bet appears to be decreasing (resp., increasing) in  $d$ .

**19.7** (c) 0.005520; 0.005982. (d) 0.009661; 0.010424.

**19.8** (a) 0.010521; 0.011746.

**19.9** (a) player: 0.150967; 0.032001. banker: 0.270441; 0.032607. tie: 0.339027; 0.728289. (b) Maximal expectations are 2/3 for player, achieved by four 2s and two 3s, and by five 2s and one 3; 14/25 for banker, achieved by three 7s and three 8s; and 8 for tie, achieved by six cards of the same denomination, and by one 0 and five 3s.

**19.10** -0.003662; -0.002137; 0.000663.

**19.11** 0: 0.236494; 1: 0.059599; 2: -0.110316; 3: -0.098707; 4: -0.134810; 5: -0.121918; 6: -0.534672; 7: -0.503260; 8: 0.301684; 9: 0.196424.

**19.12** 0–8: -.356745; 9: 4.280937. Point count is -1 for 0–8 and 12 for 9. 0.175602; 0.110791; 0.070441; 0.041746. (b) 0.222244; 0.109209; 0.072746; 0.043466.

**19.13** 0.012075017; 0.012076012.

**19.14** -0.261; -0.039; 0.119; 0.210; 0.287; 0.007; -0.202; -0.141; -0.192; -0.234. Correlation is 0.946. (-1, 0, 1, 2, 3, 1, -1, 0, -1, -1) has correlation 0.978.

**19.15**

**19.16** See Table B.19.

**Table B.19** A more accurate banker's secret strategy at baccara en banque (Problem 19.16).

| $j$ | $k$   |       |       |       |       |       |       |      |      |       |             |
|-----|-------|-------|-------|-------|-------|-------|-------|------|------|-------|-------------|
|     | 0     | 1     | 2     | 3     | 4     | 5     | 6     | 7    | 8    | 9     | $\emptyset$ |
| 3   | 10.81 | 20.85 | 30.89 | 48.03 | 52.55 | 37.35 | 22.16 | 6.96 | 2.44 | .77   | 49.38       |
| 4   | 14.43 | 4.39  | 5.65  | 15.70 | 32.83 | 37.35 | 22.16 | 6.96 | 8.23 | 17.64 | 49.38       |
| 5   | 32.83 | 29.62 | 19.58 | 9.54  | .50   | 17.64 | 22.16 | 6.96 | 8.23 | 23.43 | 36.72       |
| 6   | 38.62 | 48.03 | 44.82 | 34.78 | 24.74 | 14.70 | 2.44  | 6.96 | 8.23 | 23.43 | 7.60        |

## Chapter 20

**20.1** 31: 1,062,218,496; 32: 1,061,179,989; 33: 1,059,096,148; 34: 1,054,930,511; 35: 1,046,603,325; 36: 1,029,957,126; 37: 996,681,063; 38: 930,161,618; 39: 797,188,008; 40: 531,371,609.

**20.2** (b) [28.491292, 29.632797]; 28.989182.

**20.3** (a) 31: 0.148060863; 32: 0.137905177; 33: 0.127512672; 34: 0.116891073; 35: 0.106049464; 36: 0.094998365; 37: 0.083749795; 38: 0.072317327; 39: 0.060716146; 40: 0.051799118. (b) 34.603434712.

**20.4** (a) 5.292290015.

**20.5** See Table B.20. For the marginal total distribution, see Problem 20.3. For the marginal length distribution: 4: 0.262106; 5: 0.365194; 6: 0.238221; 7:  $0.973343 \cdot 10^{-1}$ ; 8:  $0.288831 \cdot 10^{-1}$ ; 9:  $0.673199 \cdot 10^{-2}$ ; 10:  $0.128892 \cdot 10^{-2}$ ; 11:  $0.208348 \cdot 10^{-3}$ ; 12:  $0.289478 \cdot 10^{-4}$ ; 13:  $0.349883 \cdot 10^{-5}$ ; 14:  $0.370680 \cdot 10^{-6}$ ; 15:  $0.345630 \cdot 10^{-7}$ ; 16:  $0.284046 \cdot 10^{-8}$ ; 17:  $0.205675 \cdot 10^{-9}$ ; 18:  $0.131011 \cdot 10^{-10}$ ; 19:  $0.732277 \cdot 10^{-12}$ ; 20:  $0.357930 \cdot 10^{-13}$ ; 21:  $0.152306 \cdot 10^{-14}$ ; 22:  $0.560865 \cdot 10^{-16}$ ; 23:  $0.177354 \cdot 10^{-17}$ ; 24:  $0.476632 \cdot 10^{-19}$ ; 25:  $0.107371 \cdot 10^{-20}$ ; 26:  $0.198965 \cdot 10^{-22}$ ; 27:  $0.295342 \cdot 10^{-24}$ ; 28:  $0.337646 \cdot 10^{-26}$ ; 29:  $0.279104 \cdot 10^{-28}$ ; 30:  $0.148474 \cdot 10^{-30}$ ; 31:  $0.381680 \cdot 10^{-33}$ .

**20.6** 31: 0.169905015; 32: 0.153373509; 33: 0.138153347; 34: 0.119652088; 35: 0.102287514; 36: 0.087618123; 37: 0.073512884; 38: 0.050131874; 39: 0.050139166; 40: 0.055226479.

**20.8** 0.011080; 0.012291.

**20.9** -0.000931340.

**20.10** See Table B.21. 1; 0.175683.

**20.11** (a)  $\binom{24}{24} \binom{24}{3} \binom{24}{0} \cdots \binom{24}{0} \binom{96}{0} / \binom{312}{27} \approx 0.319192 \cdot 10^{-35}$ . (b)

$$\sum_{m=0}^{12} \frac{\binom{24}{2m, 24-2m, 0} \binom{24}{15-m, 3+m, 6} \binom{24}{0, 0, 24} \cdots \binom{24}{0, 0, 24} \binom{96}{0, 0, 96}}{\binom{312}{15+m, 27-m, 270}} \approx 0.418326 \cdot 10^{-47}.$$

**20.12** No.

**20.13** -0.131526; 0.153417.

**20.14** 0.005976.

**20.15** (a) 1/4. (c) Three black nines and five red tens yield 0.321429.

**20.16** (a) -0.006379; -0.006604. (b) -0.006529; -0.006679. (c) -0.004961; -0.005130.

**20.17** (a) Results are proportional to 53,200; 49,294; 45,785; 42,279; 39,044; 34,118; 31,104; 25,962; 22,150; 17,424. (b)

## Chapter 21

**21.1** (a) See the bottom row in Table B.22. (b) See Table B.22.

**21.2**  $N(0)-N(26)$ : 1; 10; 55; 220; 715; 1,993; 4,915; 10,945; 22,330; 42,185; 74,396; 123,275; 192,950; 286,550; 405,350; 548,090; 710,675; 886,399; 1,066,715; 1,242,395; 1,404,815; 1,547,060; 1,664,582; 1,755,260; 1,818,905; 1,856,399; 1,868,755. Finally,  $N(n) = N(52-n)$  for  $n = 27, 28, \dots, 52$ .

**21.3** See Table B.23.

**21.4** 1: 0.013948; 2: 0.013735; 4: 0.013631; 6: 0.013597; 8: 0.013580.

**21.5** See Table B.24.





**Table B.22** The number of distinct blackjack hands with hard total  $m$  and size  $n$  (Problem 21.1).

| $m$   | $n$ |     |     |     |     |     |     |    |    |    |  | total |
|-------|-----|-----|-----|-----|-----|-----|-----|----|----|----|--|-------|
|       | 2   | 3   | 4   | 5   | 6   | 7   | 8   | 9  | 10 | 11 |  |       |
| 21    | 0   | 12  | 41  | 74  | 89  | 82  | 54  | 26 | 7  | 1  |  | 386   |
| 20    | 1   | 13  | 41  | 65  | 76  | 65  | 41  | 17 | 5  | 0  |  | 324   |
| 19    | 1   | 14  | 38  | 58  | 62  | 51  | 28  | 11 | 2  | 0  |  | 265   |
| 18    | 2   | 15  | 36  | 50  | 52  | 38  | 20  | 7  | 1  | 0  |  | 221   |
| 17    | 2   | 15  | 32  | 43  | 40  | 28  | 13  | 4  | 0  | 0  |  | 177   |
| 16    | 3   | 15  | 30  | 35  | 32  | 20  | 9   | 2  | 0  | 0  |  | 146   |
| 15    | 3   | 15  | 25  | 28  | 24  | 14  | 5   | 1  | 0  | 0  |  | 115   |
| 14    | 4   | 14  | 22  | 23  | 18  | 9   | 3   | 0  | 0  | 0  |  | 93    |
| 13    | 4   | 13  | 18  | 18  | 12  | 6   | 1   | 0  | 0  | 0  |  | 72    |
| 12    | 5   | 12  | 15  | 13  | 9   | 3   | 1   | 0  | 0  | 0  |  | 58    |
| 11    | 5   | 10  | 11  | 10  | 5   | 2   | 0   | 0  | 0  | 0  |  | 43    |
| 10    | 5   | 8   | 9   | 6   | 4   | 1   | 0   | 0  | 0  | 0  |  | 33    |
| 9     | 4   | 7   | 6   | 5   | 2   | 0   | 0   | 0  | 0  | 0  |  | 24    |
| 8     | 4   | 5   | 5   | 3   | 1   | 0   | 0   | 0  | 0  | 0  |  | 18    |
| 7     | 3   | 4   | 3   | 2   | 0   | 0   | 0   | 0  | 0  | 0  |  | 12    |
| 6     | 3   | 3   | 2   | 1   | 0   | 0   | 0   | 0  | 0  | 0  |  | 9     |
| 5     | 2   | 2   | 1   | 0   | 0   | 0   | 0   | 0  | 0  | 0  |  | 5     |
| 4     | 2   | 1   | 1   | 0   | 0   | 0   | 0   | 0  | 0  | 0  |  | 4     |
| 3     | 1   | 1   | 0   | 0   | 0   | 0   | 0   | 0  | 0  | 0  |  | 2     |
| 2     | 1   | 0   | 0   | 0   | 0   | 0   | 0   | 0  | 0  | 0  |  | 1     |
| total | 55  | 179 | 336 | 434 | 426 | 319 | 175 | 68 | 15 | 1  |  | 2,008 |

- Always split  $\{A, A\}$  and  $\{8, 8\}$ . Never split  $\{5, 5\}$  or  $\{T, T\}$ . Split  $\{2, 2\}$ ,  $\{3, 3\}$ , and  $\{7, 7\}$  vs. 2–7,  $\{4, 4\}$  vs. 5–6,  $\{6, 6\}$  vs. 2–6, and  $\{9, 9\}$  vs. 2–9 except 7.

If aces are split, stop. If any other pair is split, apply this algorithm, beginning with Step 3, to each hand. Otherwise go to Step 3.

3. *Doubling*. Does hand consist of the initial two cards only (possibly after a split)? If not, go to Step 4.

- *Hard totals*. Double 11 vs. 2–T. Double 10 vs. 2–9. Double 9 vs. 3–6.
- *Soft totals*. Double 13 vs. 6, 14–15 vs. 5–6, 16 vs. 4–6, and 17–18 vs. 3–6.

If hand is doubled, stop. Otherwise go to Step 4.

4. *Hitting and standing*.

**Table B.23** Player's conditional expectation given player's abstract total and dealer's upcard (Problem 21.3). (Rules: See Table 21.1.)

| up-card | stiff     | player's abstract total |           |          |          |          |
|---------|-----------|-------------------------|-----------|----------|----------|----------|
|         |           | 17                      | 18        | 19       | 20       | 21*      |
| 2       | -.294 055 | -.155 079               | .115 659  | .379 237 | .635 000 | .879 474 |
| 3       | -.248 824 | -.118 511               | .142 749  | .397 456 | .644 562 | .883 953 |
| 4       | -.194 394 | -.063 421               | .181 714  | .416 556 | .653 521 | .884 904 |
| 5       | -.142 190 | -.022 502               | .220 668  | .461 060 | .682 664 | .893 679 |
| 6       | -.158 354 | .008 594                | .281 995  | .495 641 | .703 538 | .902 122 |
| 7       | -.480 293 | -.107 948               | .402 980  | .618 898 | .775 129 | .927 013 |
| 8       | -.522 745 | -.391 888               | .101 959  | .594 393 | .792 127 | .930 209 |
| 9       | -.533 115 | -.411 229               | -.185 422 | .275 891 | .755 532 | .938 891 |
| T       | -.535 002 | -.410 846               | -.164 204 | .082 702 | .563 992 | .960 430 |
| A       | -.660 370 | -.476 584               | -.101 908 | .277 662 | .658 034 | .924 863 |

\*nonnatural

**Table B.24** Conditional distribution of dealer's final total, given dealer's upcard. Assumes sampling with replacement (Problem 21.5). (Rules: See Table 21.1)

| up-card | dealer's final total |          |          |          |          |          |
|---------|----------------------|----------|----------|----------|----------|----------|
|         | 17                   | 18       | 19       | 20       | 21*      | 21**     |
| 2       | .139 809             | .134 907 | .129 655 | .124 026 | .117 993 | .353 608 |
| 3       | .135 034             | .130 482 | .125 581 | .120 329 | .114 700 | .373 875 |
| 4       | .130 490             | .125 938 | .121 386 | .116 485 | .111 233 | .394 468 |
| 5       | .122 251             | .122 251 | .117 700 | .113 148 | .108 246 | .416 404 |
| 6       | .165 438             | .106 267 | .106 267 | .101 715 | .097 163 | .423 150 |
| 7       | .368 566             | .137 797 | .078 625 | .078 625 | .074 074 | .262 312 |
| 8       | .128 567             | .359 336 | .128 567 | .069 395 | .069 395 | .244 741 |
| 9       | .119 995             | .119 995 | .350 765 | .119 995 | .060 824 | .228 425 |
| T       | .111 424             | .111 424 | .111 424 | .342 194 | .034 501 | .076 923 |
| A       | .130 789             | .130 789 | .130 789 | .130 789 | .053 866 | .307 692 |
|         |                      |          |          |          |          | .115 286 |

\*three or more cards \*\*two cards (natural)

- *Hard totals.* Always stand on 17 or higher. Hit stiffs (12–16) vs. high cards (7, 8, 9, T, A). Stand on stiffs vs. low cards (2, 3, 4, 5, 6), except hit 12 vs. 2 and 3. Always hit 11 or lower.

- *Soft totals.* Hit 17 or less, and stand on 18 or more, except hit 18 vs. 9, T, A.

After standing or busting, stop. After hitting without busting, repeat Step 4.

**21.7** stand: 0.482353900; hit: 0.241312966; double: 0.482625931.

**21.8** stand: 0.697402790; split: 0.520374382.

**21.9** See Table B.25. The closest decision is {2, 6} vs. 5.

**Table B.25** Composition-dependent basic strategy practice hands (Problem 21.9). (Rules: See Table 21.1.)

| hand           | stand           | hit             | double          | split |
|----------------|-----------------|-----------------|-----------------|-------|
| 77 vs. T       | -0.509739350541 | -0.514818210092 | -1.034723820806 | (1)   |
| 49 vs. 2       | -0.285725661496 | -0.293007593298 | -0.586015186595 |       |
| 66 vs. 7       | -0.493436956643 | -0.264853865729 | -0.598513511182 | (2)   |
| 39 vs. 3       | -0.261815171261 | -0.255711843192 | -0.511423686384 |       |
| 2T vs. 6       | -0.160378641754 | -0.159435817659 | -0.318871635318 |       |
| 44 vs. 5       | -0.094896587995 | 0.153926501483  | 0.162314209377  | (3)   |
| 26 vs. 5       | -0.103818941813 | 0.130629787231  | 0.130582861892  |       |
| A8 vs. 6       | 0.460791633862  | 0.226529289550  | 0.453058579101  |       |
| A6 vs. 2       | -0.131767396493 | 0.007097780732  | 0.013320956371  |       |
| A2 vs. 4       | -0.186079424489 | 0.110212986461  | 0.115097236657  |       |
| 22246 vs. 9    | -0.531631763142 | -0.531718245721 |                 |       |
| A23T vs. T     | -0.542177311306 | -0.542257615484 |                 |       |
| AA2228 vs. 7   | -0.450569411261 | -0.450718982494 |                 |       |
| AAAA2226 vs. T | -0.559354995543 | -0.559438727278 |                 |       |
| AA256 vs. T    | -0.554071521619 | -0.553787181209 |                 |       |
| A2T vs. 2      | -0.300727949432 | -0.300667653748 |                 |       |
| A236 vs. 3     | -0.222724028368 | -0.222632517486 |                 |       |
| AAAA26 vs. 2   | -0.234752434809 | -0.235442446883 |                 |       |
| AA6 vs. A      | -0.132828588996 | -0.132219688132 |                 |       |
| AAAA22 vs. T   | -0.190932581630 | -0.189646097689 |                 |       |

(1) -0.636691424373; (2) -0.267864128552; (3) 0.090804010400.

**21.10** To double {T, T} vs. 8 costs about 2.468706 in expectation.

**21.11**

| stand              | hit            | double          | split           |
|--------------------|----------------|-----------------|-----------------|
| 0000000002 hard 20 |                |                 |                 |
| 1                  | 0.650096886072 | -0.883183100218 | -1.766366200435 |
| 2                  | 0.627225893166 | -0.846660804406 | -1.693321608812 |
| 3                  | 0.636133985311 | -0.846301142159 | 0.0481149112609 |
| 4                  | 0.644848455237 | -0.846272556038 | 0.124252927682  |
| 5                  | 0.673675300425 | -0.845596878136 | 0.124252927682  |
| 6                  | 0.697402789715 | -0.845026577396 | 0.124252927682  |
| 7                  | 0.764676549258 | -0.843026011444 | 0.124252927682  |
| 8                  | 0.783250887195 | -0.842727419697 | 0.124252927682  |
| 9                  | 0.743970134237 | -0.842055464844 | 0.124252927682  |
| 10                 | 0.583153676761 | -0.836968970204 | 0.124252927682  |
| 0000000011 hard 19 |                |                 |                 |
| 1                  | 0.307676129461 | -0.742644805033 | -1.485289610067 |
| 2                  | 0.384834065698 | -0.749660654749 | 0.0481149112609 |
| 3                  | 0.383556602029 | -0.712571744993 | 0.124252927682  |

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4  0.404114288636 -0.711695628353 -1.423391256706 stand
5  0.447849250479 -0.708740231017 -1.417480462033 stand
6  0.484092892922 -0.706982091184 -1.413978182368 stand
7  0.610120488875 -0.698545868747 -1.397091737495 stand
8  0.576828276389 -0.697330566606 -1.39466113211 stand
9  0.264278858742 -0.697795043762 -1.395590087523 stand
10 0.102517351540 -0.70036528083 -1.420073056167 stand
0000000020 hard 18
1  -0.055173687540 -0.624843140684 -1.249686281367 -0.071658866588 stand
2  0.137057412492 -0.627497078738 -1.254994157475 0.172932952303 split
3  0.122552885433 -0.638280860167 -1.276561720334 0.172687150684 split
4  0.166978330894 -0.597001221214 -1.194002442427 0.258737091751 split
5  0.202892594601 -0.590310217041 -1.180620430483 0.349718604530 split
6  0.265195246753 -0.586712793478 -1.173425586956 0.365949715939 split
7  0.401060096346 -0.566048547788 -1.132097095573 0.334968796611 stand
8  0.064239541043 -0.597316713220 -1.194633426441 stand
9  -0.196371805808 -0.594732336125 -1.189464672250 -0.108825178752 split
10 0.133284961860 -0.624464723391 -1.248929446782 -0.277464271631 stand
0000000101 hard 18
1  -0.082020292286 -0.633177454024 -1.266354908049 stand
2  0.118877005022 -0.632537306211 -1.265074612422 stand
3  0.144413719791 -0.633653293590 -1.267306587181 stand
4  0.164239541043 -0.597316713220 -1.194633426441 stand
5  0.202289626141 -0.590755334476 -1.181510668953 stand
6  0.268100509999 -0.586114838750 -1.172229677501 stand
7  0.388745975508 -0.567258622824 -1.134517245647 stand
8  0.401060096346 -0.565136966001 -1.130273932003 stand
9  -0.196135818721 -0.593226948278 -1.186453896555 stand
10 0.155191975257 -0.622794459232 -1.245588918464 stand
0000000110 hard 17
1  -0.451875212887 -0.544608360419 -1.089216720839 stand
2  0.136521360357 -0.530170775607 -1.060341551214 stand
3  0.120663616868 -0.535485754939 -1.070971509878 stand
4  -0.084413653561 -0.541139535427 -1.0822797070853 stand
5  -0.044394196282 -0.492581822189 -0.985163644379 stand
6  -0.011411359131 -0.483777217239 -0.967554434479 stand
7  -0.122899621021 -0.448819285920 -0.897638571840 stand
8  -0.414897463617 -0.475296409004 -0.950592818009 stand
9  -0.411645547968 -0.531881894895 -1.063763789789 stand
10 0.390690687323 -0.558164886786 -1.116329773572 stand
0000001001 hard 17
1  -0.467040735699 -0.555801946420 -1.111603892840 stand
2  -0.158128238098 -0.538453449695 -1.079606899391 stand
3  -0.118942533932 -0.536375251339 -1.072750502677 stand
4  -0.064395094831 -0.535107962834 -1.070215925668 stand
5  -0.043147604946 -0.492433646775 -0.984867293550 stand
6  -0.011286653066 -0.483342785468 -0.966685570936 stand
7  -0.121287404918 -0.451962685507 -0.903925371015 stand
8  -0.394239912324 -0.473802501094 -0.947605002189 stand
9  -0.416111157832 -0.526459140476 -1.052918280952 stand
10 0.412340737003 -0.56670333990 -1.113407467979 stand
0000000200 hard 16
1  -0.643531885807 -0.494905391674 -0.988810783348 -0.324889036918 split
2  -0.274813531019 -0.454093200240 -0.908186400479 0.043727194275 split
3  -0.228353511464 -0.449931475392 -0.89862950785 0.110720775722 split
4  -0.215265876458 -0.4611456595126 -0.922291390251 0.133230490961 split
5  -0.165443338329 -0.452874351922 -0.905748703844 0.218373360417 split
6  -0.178170510118 -0.396691845444 -0.793383690879 0.269512766884 split
7  -0.502514243121 -0.373560953395 -0.747121906790 0.251583640976 split
8  -0.551275826794 -0.426315012550 -0.852630025100 -0.086970515922 split
9  -0.516426474719 -0.497123932320 -0.974247864640 -0.426300902131 split
10 0.518291103034 -0.511755197679 -1.023510395358 -0.457866113246 split
0000001010 hard 16
1  -0.643246505943 -0.495493307394 -0.990986614788 hit
2  -0.276548296509 -0.455974342267 -0.911948684535 stand
3  -0.249700055558 -0.459005852326 -0.918011704652 stand
4  -0.194143246184 -0.452965189418 -0.905930378837 stand
5  -0.163593463883 -0.452056919901 -0.904113839802 stand
6  -0.179634154472 -0.397209847572 -0.794419695145 stand
7  -0.507326854118 -0.374945053600 -0.749890107199 hit
8  -0.525806002725 -0.427790260794 -0.855580521589 hit
9  -0.539835554663 -0.482037461884 -0.964074923768 hit
10 0.518034139317 -0.512008735213 -1.024017470426 hit
0000010001 hard 16
1  -0.652908972348 -0.508750150191 -1.017500300382 hit
2  -0.297664407112 -0.465395637522 -0.930791275044 stand
3  -0.249875554484 -0.461401514826 -0.922803029651 stand
4  -0.193441780066 -0.454566338567 -0.909132677134 stand
5  -0.141194472764 -0.444223030076 -0.888446060153 stand
6  -0.179022898802 -0.396277569046 -0.792555138093 stand
7  -0.483324420261 -0.376193509207 -0.752387018413 hit
8  -0.527006523861 -0.424822549943 -0.849645099887 hit
9  -0.539231513534 -0.479306375180 -0.958612750359 hit
10 0.542951853825 -0.506929242579 -1.013858485158 hit
0000001100 hard 15
1  -0.637157778909 -0.455655642791 -0.928014910412 hit
2  -0.272058235456 -0.390377438794 -0.780754877588 stand
3  -0.223853651977 -0.381275859166 -0.762551718331 stand
4  -0.189589586916 -0.380044419986 -0.76008839973 stand

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5 -0.160466525333 -0.373118334088 -0.746236668177 stand
6 -0.176975891044 -0.362115861247 -0.724231722493 stand
7 -0.501385013922 -0.324113643717 -0.666031053936 hit
8 -0.545307975577 -0.379554352354 -0.777379128551 hit
9 -0.535908729539 -0.443182115572 -0.893558162982 hit
10 -0.514015226787 -0.474793692804 -0.949587385607 hit
0000010010 hard 15
1 -0.636808706185 -0.495852837663 -0.1008370006355 hit
2 -0.273298554472 -0.430256697288 -0.860513394575 stand
3 -0.245986549270 -0.432276340155 -0.864552680310 stand
4 -0.188621770039 -0.419615391455 -0.839230782909 stand
5 -0.136854617797 -0.402035178898 -0.804070357796 stand
6 -0.176502556715 -0.400876273387 -0.801752546774 stand
7 -0.502845272080 -0.363207713665 -0.744596192190 hit
8 -0.523098577703 -0.420732665189 -0.855589063436 hit
9 -0.535540675497 -0.479660916111 -0.966804469747 hit
10 -0.539248150121 -0.509826715066 -1.023930499627 hit
00000100001 hard 15
1 -0.669157224799 -0.498740752611 -1.012900150676 hit
2 -0.294782706444 -0.436218538366 -0.872437076731 stand
3 -0.247377792507 -0.429757978783 -0.859515975677 stand
4 -0.1906866289814 -0.417990075414 -0.835980150829 stand
5 -0.135682746571 -0.399583508742 -0.799167017485 stand
6 -0.154176471950 -0.387326756859 -0.774653513718 stand
7 -0.478497330733 -0.364502921604 -0.736264938036 hit
8 -0.524234203444 -0.417965202405 -0.844148481650 hit
9 -0.535092786309 -0.475256276227 -0.951923684815 hit
10 -0.538432812034 -0.501091449795 -1.002182899590 hit
0000002000 hard 14
1 -0.630501705653 -0.494721083279 -1.029342617741 -0.611817514697 hit
2 -0.268308533216 -0.4063878852911 -0.812775705823 -0.151896350303 split
3 -0.219400379679 -0.388265151945 -0.776530303890 -0.063941323594 split
4 -0.163936581432 -0.368802577406 -0.737605154812 -0.034107273409 split
5 -0.155508591303 -0.370326658248 -0.740653316496 -0.055776850293 split
6 -0.174225330443 -0.366940958705 -0.733881917410 -0.072757499210 split
7 -0.501956464996 -0.389227188689 -0.823012449019 -0.110319494833 split
8 -0.539340124360 -0.407892515444 -0.857864974809 -0.422273571453 hit
9 -0.555390984359 -0.474654103466 -0.978237704211 -0.568857383751 hit
10 -0.509739350541 -0.514818210092 -1.034723820806 -0.636691424373 stand
0000010100 hard 14
1 -0.630436299702 -0.453389421101 -0.941763068665 hit
2 -0.267800089608 -0.36261543866 -0.725230887733 stand
3 -0.220210441236 -0.346968862594 -0.693937725187 stand
4 -0.184078389319 -0.337541603198 -0.675083206395 stand
5 -0.133746558213 -0.317191842760 -0.634383685520 stand
6 -0.172288351761 -0.323254032917 -0.646508065833 stand
7 -0.498604112157 -0.348533078430 -0.734594078763 hit
8 -0.542600550555 -0.369091538533 -0.774544862835 hit
9 -0.531613850373 -0.437186843584 -0.887880746437 hit
10 -0.535229237591 -0.464761489361 -0.936341224645 hit
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1 -0.653430355014 -0.441214984119 -0.920604700136 hit
2 -0.269314207717 -0.358925914389 -0.717851828778 stand
3 -0.243557609709 -0.356044617672 -0.712089235344 stand
4 -0.185886328053 -0.335517930827 -0.671035861654 stand
5 -0.131352331087 -0.313835150303 -0.627670300605 stand
6 -0.150100188338 -0.308744178299 -0.617488356598 stand
7 -0.499718862824 -0.348014834326 -0.727640877381 hit
8 -0.520326257286 -0.370138613176 -0.761927893280 hit
9 -0.531401948271 -0.425857937945 -0.859832880875 hit
10 -0.534729108331 -0.453066233021 -0.911135442845 hit
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1 -0.670237028296 -0.444960621849 -0.931613153749 hit
2 -0.310107308585 -0.368778115579 -0.737556231158 stand
3 -0.250869576518 -0.355683075981 -0.711366151963 stand
4 -0.193331420653 -0.336458527940 -0.672917055880 stand
5 -0.138176503403 -0.314638308241 -0.629276616482 stand
6 -0.155348725082 -0.308093142486 -0.616186284971 stand
7 -0.468887369236 -0.342198856909 -0.706807577216 hit
8 -0.523849635073 -0.357370102393 -0.739261685781 hit
9 -0.535907728382 -0.413519784968 -0.839393541851 hit
10 -0.539296210123 -0.445788392047 -0.899255609252 hit
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1 -0.623767218739 -0.443346811368 -0.937178324988 hit
2 -0.265045618697 -0.331966083271 -0.663932166542 stand
3 -0.214770943146 -0.304029325852 -0.608058651705 stand
4 -0.158371702733 -0.277039658086 -0.554079316173 stand
5 -0.128820928194 -0.269028409162 -0.538056818323 stand
6 -0.169691969390 -0.280566452521 -0.561332905042 stand
7 -0.497619621705 -0.330722947136 -0.714108562084 hit
8 -0.538333379611 -0.394373090850 -0.842908011913 hit
9 -0.551096105193 -0.418484156464 -0.869389577364 hit
10 -0.530953361345 -0.450337085148 -0.908269746695 hit
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1 -0.647201483402 -0.433029817590 -0.930925277637 hit
2 -0.264894904207 -0.331281381381 -0.662562762761 stand
3 -0.216700170705 -0.305572354098 -0.611144708197 stand
4 -0.181301847441 -0.291820186334 -0.583640372668 stand
5 -0.128263570003 -0.270014665388 -0.540029330776 stand

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6 -0.146040161614 -0.267603324227 -0.535206648453 stand
7 -0.493921761375 -0.327475020847 -0.706532474765 hit
8 -0.541528910410 -0.368852289748 -0.829133846295 hit
9 -0.527475123147 -0.412582321130 -0.847601997898 hit
10 -0.530710195801 -0.446362339053 -0.809613616269 hit
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1 -0.654533535693 -0.383074934588 -0.838019069134 hit
2 -0.285725661496 -0.293007593298 -0.586015186595 stand
3 -0.245979270944 -0.280361097749 -0.560722195498 stand
4 -0.188472708744 -0.254282765395 -0.508565530791 stand
5 -0.133858673897 -0.232059061759 -0.464118123518 stand
6 -0.151344810842 -0.228133983707 -0.456267967415 stand
7 -0.489330930565 -0.274092235083 -0.600139861062 hit
8 -0.520792029052 -0.338911134356 -0.724110252328 hit
9 -0.532216890344 -0.365184149354 -0.758677008769 hit
10 -0.535592506419 -0.398701717434 -0.818900733566 hit
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1 -0.672168144341 -0.392502663572 -0.859048232167 hit
2 -0.312389646126 -0.304214644881 -0.608429297762 hit
3 -0.265647782712 -0.283224158301 -0.566448316601 stand
4 -0.197108745306 -0.257952202368 -0.515904404735 stand
5 -0.141140766921 -0.235302804138 -0.470605608270 stand
6 -0.157772688978 -0.228909363855 -0.457818727710 stand
7 -0.471067373042 -0.270391240796 -0.582990027327 hit
8 -0.515178692416 -0.328234857003 -0.705639988322 hit
9 -0.536257079851 -0.358831798967 -0.752137687230 hit
10 -0.539001558394 -0.393091074235 -0.811084292236 hit
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1 -0.617010348043 -0.386203662772 -0.834601543265 -0.658601943124 hit
2 -0.261713595940 -0.252670853654 -0.505341707309 -0.212364607351 split
3 -0.211033361962 -0.2221133677814 -0.444267356369 -0.121629489752 split
4 -0.151882717672 -0.190113403769 -0.380226807539 -0.014073802832 split
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8 -0.535770693336 -0.321706657801 -0.711353503377 -0.418613262912 hit
9 -0.548501906299 -0.386241735506 -0.817364163634 -0.584835427577 hit
10 -0.552167372149 -0.386149115666 -0.803851881727 -0.671579009155 hit
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2 -0.262069632180 -0.252652193937 -0.505264387873 hit
3 -0.212344305472 -0.221954622675 -0.443909245350 stand
4 -0.154588387501 -0.191774735846 -0.383549471693 stand
5 -0.123356199186 -0.177735782756 -0.355471565512 stand
6 -0.143472517226 -0.178845823282 -0.357691646564 stand
7 -0.493091449153 -0.2582027179255 -0.585150511183 hit
8 -0.535705797940 -0.320983394567 -0.711202794432 hit
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4 -0.182857436537 -0.214040280338 -0.428080560679 stand
5 -0.130748726417 -0.186620646361 -0.373241292723 stand
6 -0.147292650354 -0.184087599261 -0.368175198521 stand
7 -0.483610918230 -0.245545247897 -0.563593027921 hit
8 -0.541216711413 -0.319225672243 -0.719326534165 hit
9 -0.529140405356 -0.393813323180 -0.83734426639 hit
10 -0.531573593889 -0.385856189477 -0.805908141365 hit
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1 -0.656577200037 -0.374483443538 -0.858216842421 hit
2 -0.288029991127 -0.266254887194 -0.532609774389 hit
3 -0.2618151717261 -0.255711843192 -0.511423686384 hit
4 -0.191249133500 -0.225500142483 -0.451000284965 stand
5 -0.136833950146 -0.196611990058 -0.393223980117 stand
6 -0.153745176030 -0.193793934242 -0.387587668484 stand
7 -0.491583303743 -0.247103664661 -0.578757474110 hit
8 -0.511343115632 -0.316143134265 -0.703700342158 hit
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3 -0.267866610675 -0.219297754477 -0.438595508955 hit
4 -0.211838882410 -0.193955439350 -0.387910878699 hit
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6 -0.160378641754 -0.159435817659 -0.318871635318 hit
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8 -0.517356897020 -0.274473348691 -0.625855045174 hit
9 -0.527482035900 -0.344350874558 -0.745530983208 hit
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6 -0.138999158870 -0.380695852023 -0.761391704047 double

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7 -0.488937522075 0.297369348042 0.500525274306 double
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2 -0.255915497574 0.223862221010 0.446441680917 -0.270358993081 double
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9 -0.545472318381 0.117491536847 0.164632708249 double
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2 -0.280804755065 0.214421304874 0.425979592567 double
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8 -0.530617624206 0.108485452793 0.000738542554 hit
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1 -0.656759168538 -0.208971827399 -0.796495530065 -0.577197989057 hit
2 -0.290133266776 -0.0126156119383 -0.184577326862 -0.255762416824 hit
3 -0.213730377909 0.028835931491 -0.082465369305 -0.132395858607 hit
4 -0.151693527177 0.097855255896 0.044128304904 -0.0174278776594 hit
5 -0.094896587995 0.153926501483 0.162314209377 0.090804010400 double
6 -0.114033553938 0.175289720432 0.193183623463 0.076505621303 double
7 -0.462716482092 0.111348886533 -0.1083527890510 -0.253438837453 hit
8 -0.529260898689 -0.054359103677 -0.447061808344 -0.368983019856 hit
9 -0.542638232654 -0.204340895034 -0.701087440913 -0.517074994733 hit
10 -0.547191028384 -0.241025239706 -0.738996075536 -0.599050750245 hit
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2 -0.275743649537 -0.016523215938 -0.167800157238 hit
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9 -0.536502811536 -0.208316621378 -0.69158550859 hit
10 -0.551019164821 -0.250052981568 -0.745150533534 hit
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8 -0.519886128120 -0.227965865215 -0.848583128874 hit
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10 -0.547042217841 -0.334778624438 -0.955482603816 hit
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4 -0.169574202181 -0.010319895941 -0.194640934615 hit
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0020000000 hard 6
1 -0.660146575389 -0.333963378117 -1.29817991019 -0.481366181738 hit
2 -0.294866213009 -0.152948296150 -0.567470023287 -0.200181794108 hit
3 -0.246185580999 -0.118135707772 -0.472051893808 -0.127129434386 hit
4 -0.159690649474 -0.047439235867 -0.302167328652 0.015778576780 split
5 -0.101455009714 0.008318224780 -0.183981844960 0.127911037531 split
6 -0.118892589145 0.013895770139 -0.214511452790 0.122171135765 split
7 -0.467213097011 -0.164040140625 -0.871217476905 -0.108231643613 split
8 -0.510419479913 -0.230703166089 -0.999660447788 -0.265461958654 hit

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9 -0.542453094825 -0.309365918121 -1.065288273244 -0.424629803881 hit
10 -0.545671973097 -0.343585423006 -1.071266722109 -0.516912110915 hit
0101000000 hard 6
1 -0.658711576620 -0.334901050097 -1.295655190320 hit
2 -0.290966669762 -0.150708443391 -0.560133584537 hit
3 -0.232274492712 -0.106137533822 -0.446515804346 hit
4 -0.721056222158 -0.055246911441 -0.323648502928 hit
5 -0.101371304956 0.008890106651 -0.185536310001 hit
6 -0.119123349512 0.014112779737 -0.215035682039 hit
7 -0.466637707609 -0.163473202135 -0.870341765358 hit
8 -0.522155209872 -0.233909929042 -1.023132273245 hit
9 -0.532529284806 -0.3037265453470 -1.045309072526 hit
10 -0.546578416501 -0.345110867951 -1.073121761349 hit
0110000000 hard 5
1 -0.659375410584 -0.291565494674 -1.318750821169 hit
2 -0.293289487154 -0.131386685571 -0.586578974309 hit
3 -0.248451595834 -0.098249973662 -0.496903191669 hit
4 -0.175880171772 -0.041018362587 -0.351700343544 hit
5 -0.104257093388 -0.021504824279 -0.208514186776 hit
6 -0.121914642138 0.019233082934 -0.243829284276 hit
7 -0.468910126551 -0.118961541724 -0.937820253103 hit
8 -0.512722486596 -0.180628832712 -1.025444793193 hit
9 -0.532953684936 -0.262095856472 hit
10 -0.546374787032 -0.307756563306 -1.092749574063 hit
0200000000 hard 4
1 -0.660048961161 -0.258900839322 -1.320097922322 -0.442274135143 hit
2 -0.290802723324 -0.113174087775 -0.581605446649 -0.129314459707 hit
3 -0.250721643406 -0.081767308530 -0.501443286812 -0.068618813840 split
4 -0.191999070094 -0.034841990605 -0.383998140188 -0.006321571102 split
5 -0.107013988612 -0.035944347428 -0.214027977223 -0.136489277654 split
6 -0.124501638919 0.032054754479 -0.249003277837 -0.126811992505 split
7 -0.471026909692 -0.091472080557 -0.942053819383 -0.0508556551030 split
8 -0.514916576379 -0.140878082084 -0.1029833152758 -0.218346173534 hit
9 -0.523454980624 -0.221986392805 -1.046909961249 -0.395947736447 hit
10 -0.547136873930 -0.275101419051 -1.094273747860 -0.474890297756 hit
1000000001 soft 21
1 1.500000000000 0.152525682000 0.145193769183 stand
2 1.500000000000 0.1247095034174 0.486978697352 stand
3 1.500000000000 0.270668434238 0.536350647015 stand
4 1.500000000000 0.298209384570 0.595070858318 stand
5 1.500000000000 0.331495643753 0.662991287507 stand
6 1.500000000000 0.341117159102 0.682234318203 stand
7 1.500000000000 0.285776479909 0.467592804170 stand
8 1.500000000000 0.221207058384 0.332681345860 stand
9 1.500000000000 0.148863696026 0.216489533440 stand
10 1.500000000000 0.104681908509 0.139082556247 stand
1000000010 soft 20
1 0.680745065844 0.067504918838 -0.040656542852 stand
2 0.655984992073 0.190762381691 -0.379767998333 stand
3 0.644125740348 0.196433865981 -0.392234338848 stand
4 0.653882758988 -0.229578281966 -0.4591566563932 stand
5 0.682073972877 0.268101320126 -0.536202640252 stand
6 0.694186797657 -0.279876064321 -0.559752128642 stand
7 0.773193791314 0.242710948262 -0.351278726887 stand
8 0.784813844805 0.171549239433 -0.229784478698 stand
9 0.765634692752 0.096532616017 0.110516166877 stand
10 0.554550939147 0.008646820031 -0.052039423516 stand
1000000100 soft 19
1 0.289743228522 -0.017242144878 -0.192057344153 stand
2 0.401625257923 0.120029027880 -0.237194320473 stand
3 0.419871896196 0.173024172056 -0.346048344111 stand
4 0.415489642766 0.186537279434 -0.373074558868 stand
5 0.460791633862 0.226529289550 -0.453058579101 stand
6 0.482353899668 0.241312965659 -0.482625931318 double
7 0.614504192650 0.221936826352 -0.325331009621 stand
8 0.607839996369 0.157746648533 0.190196697504 stand
9 0.287945731933 0.005019781291 -0.060207420376 stand
10 0.064313102468 -0.085536069684 -0.224373089785 stand
10000001000 soft 18
1 -0.101014601648 -0.108385604522 -0.357778420089 stand
2 0.135802367184 0.065247954485 0.127578207873 stand
3 0.166816489728 0.094467202209 -0.188934404418 double
4 0.203973714893 0.156341801234 -0.312683602467 double
5 0.222295248248 0.174546797429 -0.349093594857 double
6 0.262173963689 0.192429924479 -0.384859848958 double
7 0.411952469546 0.174667380912 -0.240223962657 stand
8 0.120931058208 0.047499925559 -0.015314487046 stand
9 -0.178831862967 -0.086957516884 -0.254496644300 hit
10 -0.186187306439 -0.138665402505 -0.321340592914 hit
1000010000 soft 17
1 -0.482814796225 -0.199899491315 -0.527212930766 hit
2 -0.131767396493 0.007097780732 0.013320956371 double
3 -0.093230740952 0.036948143291 0.073896286582 double
4 -0.036666762715 0.077274148107 0.154548296213 double
5 0.004662167008 0.140016510261 0.280033020522 double
6 0.010434529426 0.133243064309 0.266486128618 double
7 -0.089639202708 0.059646040643 0.014176718345 hit
8 -0.385254211011 -0.064895918784 -0.229743504643 hit
9 -0.407069558123 -0.134673789176 -0.345244185446 hit

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10 -0.417782531607 -0.188464037066 -0.432804338482 hit
1000100000 soft 16
1 -0.659151196762 -0.206061450252 -0.656069537080 hit
2 -0.266381745794 -0.031723821203 -0.081846742507 hit
3 -0.220510793360 -0.001897105265 -0.019208248379 hit
4 -0.163591680785 0.037976111860 0.062591729069 double
5 -0.110736472238 0.082112761519 0.148255970530 double
6 -0.107595619850 0.115917861500 0.216665384731 double
7 -0.467985809203 -0.023767777621 -0.189067335657 hit
8 -0.514868683436 -0.084296355358 -0.332549699712 hit
9 -0.525481528075 -0.166412396037 -0.452038406231 hit
10 -0.537311243392 -0.223336992245 -0.536694083578 hit
1001000000 soft 15
1 -0.658817601698 -0.153931072878 -0.619882188728 hit
2 -0.283156544580 -0.011696877992 -0.069979551782 hit
3 -0.223952986758 0.023368960444 0.002627467694 hit
4 -0.166174982032 0.061444650792 0.084883061076 double
5 -0.113096934709 0.107857342763 0.174984824310 double
6 -0.109194344166 0.120256844312 0.200721278158 double
7 -0.457616803585 0.033764353065 -0.140937310685 hit
8 -0.514495666514 -0.05471180091 -0.314134260634 hit
9 -0.526348439749 -0.113294558968 -0.421784353033 hit
10 -0.538314239812 -0.170423771278 -0.496264011632 hit
1010000000 soft 14
1 -0.661046517170 -0.100568125183 -0.595803197623 hit
2 -0.284211460313 0.016913587018 -0.046788289608 hit
3 -0.240149344995 0.044160358621 0.010865222231 hit
4 -0.169927115892 0.090754534148 0.109144347455 double
5 -0.116020000152 0.136564281519 0.203578257782 double
6 -0.111568419383 0.147163703442 0.221859690796 double
7 -0.460210151495 0.060464833187 -0.174539483653 hit
8 -0.505091900523 0.035047232080 -0.254214068362 hit
9 -0.526764039229 -0.059660056279 -0.393525409504 hit
10 -0.538042807921 -0.123446217514 -0.479654567637 hit
11000000000 soft 13
1 -0.661732295805 -0.067807500543 -0.593280862557 hit
2 -0.282713434576 0.039266360130 -0.042020177179 hit
3 -0.241148978597 0.070663854603 0.028414276386 hit
4 -0.186079424489 0.110212986461 0.115097236657 double
5 -0.118845850033 0.158730901179 0.212294599743 double
6 -0.114167416071 0.168495342857 0.230210514725 double
7 -0.461877054515 0.107386943449 -0.157238475224 hit
8 -0.507685226980 0.039128601408 -0.312387153880 hit
9 -0.517197957029 -0.013718071276 -0.372682106229 hit
10 -0.538704712938 -0.088816559144 -0.478996994439 hit
20000000000 soft 12
1 -0.663141912699 -0.030635182696 -0.598755174653 0.223931403109 split
2 -0.274327339258 0.094776960733 -0.019359549009 0.565703802490 split
3 -0.232311017919 0.120586135401 0.054881887601 0.612855953983 split
4 -0.178248976462 0.145730441810 0.136650090893 0.668681932267 split
5 -0.130085645599 0.182013722116 0.215726897142 0.732160357609 split
6 -0.103505472999 0.199606786387 0.247914348001 0.758276018852 split
7 -0.452479450372 0.158489177933 -0.136974870377 0.540711617521 split
8 -0.499700231245 0.093059733984 -0.295648254875 0.406467781517 split
9 -0.510995949413 -0.022487619086 -0.420607638303 0.289769656262 split
10 -0.530674250923 -0.046841719533 -0.468319186909 0.194251441664 split

```

**21.12** The smallest difference occurs with {A, 2, 3, T} vs. T (0.000080304178), the largest with {A, A, A, A, 2, 2, 2, 4} vs. 7 (0.149620063291).

```

0000001010 hard 16
7 -0.507326854118 -0.374945053600 hit 7 -0.483324420261 -0.376193509207 hit
8 -0.525806002725 -0.427790260794 hit 8 -0.527006523861 -0.424822549943 hit
9 -0.539835554663 -0.482037461884 hit 9 -0.539231513534 -0.479306375180 hit
10 -0.518034139317 -0.512008735213 hit 10 -0.542951853825 -0.506929242579 hit
000210000 hard 16
7 -0.492695643502 -0.435797819650 hit 7 -0.486460845637 -0.390969595783 hit
8 -0.538871610000 -0.491687225616 hit 8 -0.541096624371 -0.449811216628 hit
9 -0.549580030019 -0.551862580533 stand 9 -0.554623108655 -0.509296323563 stand
10 -0.556030970533 -0.585888110334 stand 10 -0.559716321144 -0.536799868202 hit
0001101000 hard 16
7 -0.485011854065 -0.431402354172 hit 7 -0.474960867683 -0.425619617889 hit
8 -0.541018674953 -0.489936162433 hit 8 -0.545526915937 -0.488918090775 hit
9 -0.554851389860 -0.549046723723 hit 9 -0.534561768391 -0.547624903743 stand
10 -0.532972533162 -0.579650519341 stand 10 -0.537494160162 -0.568289844258 stand
0004000000 hard 16
7 -0.441721695813 -0.480076379980 stand 7 -0.491915327762 -0.390948592661 hit
8 -0.535872455771 -0.552612743644 stand 8 -0.533816727796 -0.442870552652 hit
9 -0.557291751746 -0.610287120347 stand 9 -0.567755753506 -0.499429036866 hit
10 -0.564526561830 -0.628350707176 stand 10 -0.537389444608 -0.529143934786 hit
0010100100 hard 16
7 -0.488041662984 -0.429650274208 hit 7 -0.483033874756 -0.425158268998 hit
8 -0.536114840228 -0.483944448092 hit 8 -0.514402737161 -0.483833958285 hit
9 -0.533243629636 -0.541004781049 stand 9 -0.537079337116 -0.535057260948 hit
10 -0.537241103993 -0.566471309121 stand 10 -0.541488013420 -0.555709125895 stand
0012100000 hard 16
7 -0.455198959553 -0.483715822736 stand 7 -0.463981933141 -0.425669870639 hit
8 -0.528383629627 -0.548100645185 stand 8 -0.508464818146 -0.473965665720 hit

```



```

8 -0.524978943876 -0.530581970417 stand    8 -0.527066876907 -0.487763253035 hit
9 -0.534572946171 -0.589508210080 stand    9 -0.539510070541 -0.546293273580 stand
10 -0.548862092754 -0.630845364535 stand   10 -0.555179007652 -0.581247388630 stand
1002001000 hard 16                            1010020000 hard 16
7 -0.459312288659 -0.431641610411 hit      7 -0.472506024868 -0.394956326004 hit
8 -0.527852324419 -0.486028613570 hit      8 -0.519310446908 -0.439992752136 hit
9 -0.545363128148 -0.543625465563 hit      9 -0.544094225638 -0.496565380459 hit
10 -0.532567795800 -0.575223606198 stand   10 -0.558273004890 -0.528863664881
1010101000 hard 16                            1011000100 hard 16
7 -0.473337279843 -0.435920899375 hit    7 -0.462540125464 -0.429965037844 hit
8 -0.518019205395 -0.481332737548 hit    8 -0.524358505719 -0.480266029012 hit
9 -0.544958396713 -0.537074030088 hit    9 -0.522373035322 -0.536252733862 stand
10 -0.530244257076 -0.572753536474 stand  10 -0.535813786361 -0.561824562182 stand
1013000000 hard 16                            1020000000 hard 16
7 -0.427864743623 -0.486134632731 stand  7 -0.472072968687 -0.429705129828 hit
8 -0.513114847207 -0.545673926495 stand  8 -0.491658962412 -0.475490263833 hit
9 -0.542844281856 -0.600492226870 stand  9 -0.526994601108 -0.524162693730 hit
10 -0.562199527532 -0.621705445391 stand  10 -0.537466771771 -0.549131858021 stand
1021100000 hard 16                            1030010000 hard 16
7 -0.442649577905 -0.490046120452 stand  7 -0.450505899246 -0.448036833652 hit
8 -0.504140525188 -0.541363875239 stand  8 -0.498228623115 -0.492574693536 hit
9 -0.542241329029 -0.5393892037058 stand  9 -0.546584571561 -0.543014376955 hit
10 -0.559235560425 -0.619708874949 stand  10 -0.561432059918 -0.566957868999 stand
1100011000 hard 16                            1100100100 hard 16
7 -0.478693262472 -0.393988239045 hit  7 -0.475661347369 -0.433278397337 hit
8 -0.523534818653 -0.431447484091 hit  8 -0.527633774100 -0.473136236698 hit
9 -0.536941240508 -0.482055970902 hit  9 -0.510219106310 -0.5249219831551 stand
10 -0.536235922976 -0.526188019016 hit   10 -0.535497775809 -0.566291498660 stand
1101000010 hard 16                            1102100000 hard 16
7 -0.451299116413 -0.428520044611 hit  7 -0.441387681702 -0.488922949418 hit
8 -0.504817112768 -0.473086611890 hit  8 -0.519129185337 -0.538328724067 stand
9 -0.515286517726 -0.520105469262 stand  9 -0.530999643529 -0.590132342865 stand
10 -0.539474299944 -0.554742882384 stand  10 -0.558923469416 -0.625445344843 stand
1110000001 hard 16                            1110200000 hard 16
7 -0.450375887125 -0.446601580345 hit  7 -0.457619524480 -0.493125473198 stand
8 -0.510814993151 -0.490185458683 hit  8 -0.507580602693 -0.534022045976 stand
9 -0.535301844023 -0.538952009748 stand  9 -0.530326948064 -0.583070463943 stand
10 -0.563848014254 -0.572579881349 stand  10 -0.558857055450 -0.623249443040 stand
1111000000 hard 16                            1120001000 hard 16
7 -0.450375887125 -0.446601580345 hit  7 -0.458934763944 -0.446558713337 hit
8 -0.50300014106069 -0.428520044611 hit  8 -0.503520695411 -0.483734071923 hit
9 -0.51799618853 -0.461498078814 hit   9 -0.540691724337 -0.529468660595 hit
10 -0.539474299944 -0.554742882384 stand  10 -0.537160760038 -0.563855498697 stand
1201001000 hard 16                            1200110000 hard 16
7 -0.456938390717 -0.445678392259 hit  7 -0.464597992125 -0.450372110185 hit
8 -0.517199618853 -0.480977050836 hit  8 -0.512856968839 -0.482847781132 hit
9 -0.529412363294 -0.525399821789 hit  9 -0.523437184669 -0.527604543940 stand
10 -0.538292450994 -0.569404065663 stand  10 -0.564953717036 -0.575849145981 stand
1212000000 hard 16                            1210000100 hard 16
7 -0.425769460262 -0.502163103488 stand  7 -0.462723004825 -0.443929677282 hit
8 -0.5005163337510 -0.542997741581 stand  8 -0.513200529087 -0.475308978694 hit
9 -0.523584913228 -0.583784793178 stand  9 -0.506411445551 -0.517158683576 stand
10 -0.565312155904 -0.616572094299 stand  10 -0.542581029331 -0.556807522863 stand
1300000000 hard 16                            1220010000 hard 16
7 -0.4267367373612 -0.503456388871 stand  7 -0.441516776222 -0.506496521430 stand
8 -0.486141814793 -0.546374955479 stand  8 -0.489773445499 -0.538536443809 stand
9 -0.533832236963 -0.587301691974 stand  9 -0.524297083140 -0.576223799834 stand
10 -0.564092485857 -0.610424010075 stand  10 -0.565232177561 -0.614417547043 stand
1310000000 hard 16                            1301100000 hard 16
7 -0.448910460246 -0.443054455307 hit  7 -0.441115897243 -0.505652913687 stand
8 -0.492377287672 -0.467469421405 hit  8 -0.505454226243 -0.535113634239 stand
9 -0.499736495389 -0.501632838213 stand  9 -0.511048660169 -0.572529207888 stand
10 -0.547890556652 -0.5503427298597 stand  10 -0.566597334546 -0.620278813389 stand
1400001000 hard 16                            1330000000 hard 16
7 -0.456416772866 -0.462310320297 stand  7 -0.426232592327 -0.521854089900 stand
8 -0.505154371689 -0.476151559623 hit   8 -0.472234430346 -0.5443531471996 stand
9 -0.513217009247 -0.50529390024 hit    9 -0.516444937177 -0.568798459057 stand
10 -0.546350092659 -0.562229744164 stand  10 -0.567113719026 -0.604031277854 stand
2000002000 hard 16                            1411000000 hard 16
7 -0.473971371370 -0.385147896526 hit  7 -0.425981874053 -0.520813182896 stand
8 -0.515485259099 -0.418964921369 hit   8 -0.486895860804 -0.540532371297 stand
9 -0.535123452323 -0.474639902332 hit   9 -0.504179158901 -0.565391988896 stand
10 -0.5408229669575 -0.522205086479 stand  10 -0.570488516367 -0.610362026364 stand
2000100010 hard 16                            2000010100 hard 16
7 -0.472407430121 -0.424051453370 hit  7 -0.470038469285 -0.383421200042 hit
8 -0.496121609604 -0.462976934619 hit   8 -0.520241119665 -0.419481642730 hit
9 -0.508183615298 -0.515402984144 stand  9 -0.512904272378 -0.510067768546 hit
10 -0.529762244397 -0.555632402151 stand  10 -0.534772735784 -0.545325263809 stand
2001200000 hard 16                            2002010000 hard 16
7 -0.444733081506 -0.483947280644 stand  7 -0.439114185937 -0.437328996227 hit
8 -0.512644417135 -0.527804239981 stand  8 -0.513332548293 -0.48407802556 hit
9 -0.524109504696 -0.585294120543 stand  9 -0.529023150762 -0.541518121803 stand
10 -0.547553151570 -0.627072122938 stand  10 -0.554603418663 -0.576234024307 stand
2010110000 hard 16                            2011001000 hard 16

```

|                    |                   |                 |       |
|--------------------|-------------------|-----------------|-------|
| 7                  | -0.452975924911   | -0.441932383816 | hit   |
| 8                  | -0.503179741881   | -0.479843769385 | hit   |
| 9                  | -0.528497308780   | -0.534594617981 | stand |
| 10                 | -0.553106419068   | -0.574144049252 | stand |
| 2020000100 hard 16 |                   |                 |       |
| 7                  | -0.450628914446   | -0.435806863687 | hit   |
| 8                  | -0.501835712731   | -0.472440748917 | hit   |
| 9                  | -0.510937484042   | -0.525054523728 | stand |
| 10                 | -0.5326974523416  | -0.555181838297 | stand |
| 2030100000 hard 16 |                   |                 |       |
| 7                  | -0.430978201648   | -0.497968131530 | stand |
| 8                  | -0.478161219466   | -0.535695348852 | stand |
| 9                  | -0.531378801657   | -0.583954787046 | stand |
| 10                 | -0.553442694528   | -0.613078627942 | stand |
| 2100101000 hard 16 |                   |                 |       |
| 7                  | -0.4519158062803  | -0.441137691462 | hit   |
| 8                  | -0.508931844062   | -0.471221966396 | hit   |
| 9                  | -0.522031816066   | -0.520606009098 | hit   |
| 10                 | -0.52865605989434 | -0.570819680633 | stand |
| 2100300000 hard 16 |                   |                 |       |
| 7                  | -0.412935815497   | -0.49272092847  | stand |
| 8                  | -0.503582295417   | -0.536450390800 | stand |
| 9                  | -0.520176401402   | -0.586936970930 | stand |
| 10                 | -0.5564858885952  | -0.620946594309 | stand |
| 2111100000 hard 16 |                   |                 |       |
| 7                  | -0.428688644815   | -0.496790290128 | stand |
| 8                  | -0.494573180963   | -0.532650951494 | stand |
| 9                  | -0.517983497564   | -0.579757458304 | stand |
| 10                 | -0.556290390083   | -0.618810187359 | stand |
| 2140000000 hard 16 |                   |                 |       |
| 7                  | -0.415269732159   | -0.512822836203 | stand |
| 8                  | -0.460598070865   | -0.542113356536 | stand |
| 9                  | -0.522315243841   | -0.577798227486 | stand |
| 10                 | -0.556493260946   | -0.60309669555  | stand |
| 2200200000 hard 16 |                   |                 |       |
| 7                  | -0.44484910767    | -0.500599511620 | stand |
| 8                  | -0.498699116056   | -0.525466678235 | stand |
| 9                  | -0.504014403277   | -0.567848798331 | stand |
| 10                 | -0.557307756638   | -0.622262087067 | stand |
| 2210001000 hard 16 |                   |                 |       |
| 7                  | -0.445005861767   | -0.453003623128 | stand |
| 8                  | -0.493945368931   | -0.474491494549 | hit   |
| 9                  | -0.518064200878   | -0.513338031476 | hit   |
| 10                 | -0.535668759575   | -0.56151179793  | stand |
| 2300000100 hard 16 |                   |                 |       |
| 7                  | -0.450569411261   | -0.515295779093 | stand |
| 8                  | -0.504857886594   | -0.466059190069 | hit   |
| 9                  | -0.481964193971   | -0.500568947449 | stand |
| 10                 | -0.541236751350   | -0.55506505860  | stand |
| 2310100000 hard 16 |                   |                 |       |
| 7                  | -0.45223173661    | -0.510718982494 | stand |
| 8                  | -0.480207082575   | -0.531063860747 | stand |
| 9                  | -0.498315604796   | -0.561570866740 | stand |
| 10                 | -0.564065066374   | -0.613060751811 | stand |
| 2420000000 hard 16 |                   |                 |       |
| 7                  | -0.413952380260   | -0.532051533564 | stand |
| 8                  | -0.462138712110   | -0.538073644486 | stand |
| 9                  | -0.491286497583   | -0.554782370211 | stand |
| 10                 | -0.566445709753   | -0.602305665780 | stand |
| 3000100100 hard 16 |                   |                 |       |
| 7                  | -0.449655971787   | -0.430731477961 | hit   |
| 8                  | -0.507589107892   | -0.459459218048 | hit   |
| 9                  | -0.491643723090   | -0.515142905564 | stand |
| 10                 | -0.523189517918   | -0.562301368357 | stand |
| 3002100000 hard 16 |                   |                 |       |
| 7                  | -0.415006071847   | -0.487849399398 | stand |
| 8                  | -0.498181256151   | -0.525383893223 | stand |
| 9                  | -0.513210488593   | -0.581981102656 | stand |
| 10                 | -0.546598574083   | -0.623016603148 | stand |
| 3030200000 hard 16 |                   |                 |       |
| 7                  | -0.432813075246   | -0.492114329443 | stand |
| 8                  | -0.486331592401   | -0.521970138955 | stand |
| 9                  | -0.512719420660   | -0.574825354264 | stand |
| 10                 | -0.544623980670   | -0.620879292591 | stand |
| 3020001000 hard 16 |                   |                 |       |
| 7                  | -0.435080922943   | -0.444631176265 | stand |
| 8                  | -0.480644245987   | -0.471062350813 | hit   |
| 9                  | -0.523230822664   | -0.521315783227 | hit   |
| 10                 | -0.526685730760   | -0.560613385180 | stand |
| 3100100000 hard 16 |                   |                 |       |
| 7                  | -0.439211006426   | -0.448594029183 | stand |
| 8                  | -0.492943370992   | -0.470612471445 | hit   |
| 9                  | -0.503771283862   | -0.518039172073 | stand |
| 10                 | -0.552126520414   | -0.572107775644 | stand |
| 3110000100 hard 16 |                   |                 |       |
| 7                  | -0.436823465184   | -0.442170187956 | stand |
| 8                  | -0.493031195187   | -0.463132443332 | hit   |
| 9                  | -0.487126430008   | -0.508998129609 | stand |
| 10                 | -0.531173636089   | -0.553745725518 | stand |
| 3112000000 hard 16 |                   |                 |       |
| 7                  | -0.399408537199   | -0.502011489409 | stand |
| 8                  | -0.479393184335   | -0.531705226377 | stand |
| 9                  | -0.505089618738   | -0.577517271441 | stand |
| 10                 | -0.554001943481   | -0.614117811116 | stand |

|                    |                     |
|--------------------|---------------------|
| 3120100000 hard 16 | 3200000010 hard 16  |
| 7 -0.416711417718  | 7 -0.44732180561    |
| 8 -0.468290472998  | 8 -0.472223354470   |
| 9 -0.505980956555  | 9 -0.479937805619   |
| 10 -0.552020774013 | 10 -0.536245114998  |
| 3201100000 hard 16 | 3210010000 hard 16  |
| 7 -0.414481569197  | 7 -0.423622232372   |
| 8 -0.485756765450  | 8 -0.476115277236   |
| 9 -0.492052851667  | 9 -0.499310011222   |
| 10 -0.553302189902 | 10 -0.559782762318  |
| 3230000000 hard 16 | 33000001000 hard 16 |
| 7 -0.401282432196  | 7 -0.430808367280   |
| 8 -0.4503800826513 | 8 -0.484885930859   |
| 9 -0.49744381079   | 9 -0.493772912661   |
| 10 -0.555309440850 | 10 -0.534350425788  |
| 3311000000 hard 16 | 34000100000 hard 16 |
| 7 -0.399403333479  | 7 -0.416830078600   |
| 8 -0.466804419875  | 8 -0.471334035599   |
| 9 -0.484382681036  | 9 -0.470042946277   |
| 10 -0.558506166694 | 10 -0.53423183452   |
| 4000020000 hard 16 | 40001010000 hard 16 |
| 7 -0.433430979432  | 7 -0.433412645211   |
| 8 -0.486610861880  | 8 -0.486248106214   |
| 9 -0.501130910433  | 9 -0.504211550723   |
| 10 -0.56897546898  | 10 -0.516299204671  |
| 4001000100 hard 16 | 4003000000 hard 16  |
| 7 -0.421304856359  | 7 -0.385135407228   |
| 8 -0.494664496026  | 8 -0.481202962286   |
| 9 -0.480556394510  | 9 -0.501794953014   |
| 10 -0.522218866405 | 10 -0.546155583875  |
| 4010000010 hard 16 | 4011100000 hard 16  |
| 7 -0.434720431771  | 7 -0.402023189516   |
| 8 -0.459076053461  | 8 -0.472235563642   |
| 9 -0.485365280714  | 9 -0.499812156080   |
| 10 -0.526695493137 | 10 -0.543789732672  |
| 4020010000 hard 16 | 4040000000 hard 16  |
| 7 -0.411500836090  | 7 -0.390400146271   |
| 8 -0.464455756004  | 8 -0.436029578287   |
| 9 -0.504266389689  | 9 -0.504734894525   |
| 10 -0.549089877791 | 10 -0.544429138644  |
| 4100000001 hard 16 | 4100100000 hard 16  |
| 7 -0.411732919504  | 7 -0.417986853381   |
| 8 -0.467717037484  | 8 -0.477829506474   |
| 9 -0.477868384845  | 9 -0.485342035541   |
| 10 -0.530507735159 | 10 -0.542924177354  |
| 4101010000 hard 16 | 4110010000 hard 16  |
| 7 -0.410052277976  | 7 -0.419337610773   |
| 8 -0.479278237361  | 8 -0.471060986659   |
| 9 -0.491779066084  | 9 -0.499513815736   |
| 10 -0.550478449514 | 10 -0.524353411761  |
| 4121000000 hard 16 | 4200000000 hard 16  |
| 7 -0.386444808736  | 7 -0.422783871451   |
| 8 -0.453649083002  | 8 -0.484912372277   |
| 9 -0.490939416039  | 9 -0.461603720537   |
| 10 -0.549829835508 | 10 -0.529648645928  |
| 4202000000 hard 16 | 4210100000 hard 16  |
| 7 -0.383823569133  | 7 -0.402330983443   |
| 8 -0.470348161953  | 8 -0.459021419118   |
| 9 -0.479820652027  | 9 -0.478730788969   |
| 10 -0.549523269139 | 10 -0.550765740216  |
| 4300010000 hard 16 | 4320000000 hard 16  |
| 7 -0.410142343948  | 7 -0.387157151791   |
| 8 -0.465602463334  | 8 -0.440453855088   |
| 9 -0.472949247765  | 9 -0.470789779326   |
| 10 -0.559354995543 | 10 -0.554645760743  |
| 4401000000 hard 16 |                     |
| 7 -0.385450728134  |                     |
| 8 -0.458130081301  |                     |
| 9 -0.456794425087  |                     |
| 10 -0.555981416957 |                     |

**21.13** Stand with five or more cards vs. 7, six or more vs. 8, five or more vs. 9, and three or more vs. T; otherwise hit.

**21.14** See Table B.26.

**21.15** 0.872820513; 0.126097208; 0.001026872; 0.000055407; mean: 1.128317173;  $H_0$ : -0.000365603.

**21.17**  $m = 2$ .

**21.18**

**21.19**

**21.20** (a)  $-0.0\bar{6}$ . (b)  $0.2\bar{7}\bar{2}$ .

**Table B.26** Comparing two hard 16s vs. 9; distribution of dealer's final total (Problem 21.14).

| draw   | 17      | 18      | 19      | 20      | 21      | bust    |
|--------|---------|---------|---------|---------|---------|---------|
| A2229: |         |         |         |         |         |         |
| 0      | .121267 | .081408 | .391473 | .109818 | .045902 | .250132 |
| 1      | .121622 | .083502 | .400408 | .090328 | .047229 | .256912 |
| 2      | .119776 | .078654 | .398001 | .111038 | .038821 | .253709 |
| 3      | .119998 | .079319 | .395885 | .110541 | .046160 | .248096 |
| 4      | .121240 | .079631 | .396390 | .108293 | .045473 | .248973 |
| 5      | .120661 | .079852 | .397800 | .108814 | .043241 | .249632 |
| A3336: |         |         |         |         |         |         |
| 0      | .118672 | .103431 | .380995 | .106115 | .064079 | .226708 |
| 1      | .118915 | .106085 | .389602 | .086544 | .066313 | .232540 |
| 2      | .117629 | .101195 | .387401 | .106683 | .057861 | .229231 |
| 3      | .117470 | .102248 | .385214 | .106755 | .064642 | .223672 |
| 4      | .118531 | .102135 | .386419 | .104332 | .064545 | .224039 |
| 5      | .120590 | .102185 | .386817 | .105554 | .062155 | .222699 |

**21.21** If  $p \geq 1/3$ , take maximal insurance  $f/2$ ; if  $1/[3(1+f)] < p < 1/3$ , take partial insurance  $[3p(1+f) - 1]/2$ ; if  $p \leq 1/[3(1+f)]$ , take no insurance.

**21.22** Surrender with  $\{7, 9\}$  vs. T,  $\{6, T\}$  vs. T,  $\{6, 9\}$  vs. T,  $\{5, T\}$  vs. T,  $\{7, 7\}$  vs. T, and  $\{6, T\}$  vs. A.

### 21.23

**21.25** EoRs: A: 0.411084; 2: 0.286482; 3: 0.871192; 4: 1.829157; 5: 2.681044; 6: -1.709628; 7: 0.701684; 8: -0.038728; 9: -0.724774; T: -1.355503. No. Weights are  $a, b, b, b, b, c, b, b, d$ , where  $a, b, c, d$  are 0.083333333, 0.081481481, 0.061111111, 0.285185185.

**21.26** EoRs: A: 0.787469; 2: 0.903884; 3: 1.250674; 4: 2.100667; 5: 2.482164; 6: -1.600394; 7: -1.955592; 8: 0.215158; 9: -0.387773; T: -0.949064. Index: 3.713147.

### 21.27

## Chapter 22

**22.2**  $a/b > 3.4$ .

**22.3**  $a/b > 31.2\bar{4}$ .

**22.4** five aces: 1; straight flush: 204; four of a kind: 828; full house: 4,368; flush: 7,804; straight: 20,532; three of a kind: 63,360; two pair: 138,600; one pair: 1,215,024; no pair: 1,418,964.

**22.5** 23,461,899.3 to 1.

**22.6** 2,225,270,496/463,563,500,400 or 0.004800357436.

**22.7** (a) 1,024; 5,120; 15,360; 35,840; 71,680; 129,024; 215,040; 337,920; 506,880; 1,281,072. (b) 2,304; 7,680; 20,480; 44,800; 86,016; 150,528; 245,760; 380,160; 563,200; 1,368,757. (c) 4,080; 14,280; 34,680; 70,380; 127,500; 213,180; 335,580; 503,880; 1,295,400.

**22.9** If  $1 \leq i \leq n$  and  $P \geq (2a + b_1 + \dots + b_i)/(2a + 2b_1 + \dots + 2b_i)$ , then  $(i, 0)$  is a saddle point, and this accounts for all saddle points.

**22.10** If  $P < P_n$ , player 2 should fold at each round with probability  $r_k = \frac{1}{2}$ , and player 1 should bet with a losing hand at round 1 with probability  $((3/2)^n - 1)P/(1 - P)$  and at round  $k \geq 2$  with probability  $((3/2)^{n-k+1} - 1)/((3/2)^{n-k+2} - 1)$ . The game value is  $v = 2(3/2)^n P$ .

If  $P \geq P_n$ , then we can take  $\mathbf{q}^* = (1, 0, \dots, 0)$ ,  $p_0^* = 0$ , and

$$\sum_{i=k+1}^n p_i^* = \left( \left[ \left( \frac{3}{2} \right)^{n-k} - 1 \right] \frac{P}{1-P} \right) \wedge 1.$$

The game value is 2.

**22.11** It is clear that player 1 should never check with a 3 and player 2 should never fold with a 3. This reduces the game to

$$\begin{array}{cccc} & \text{FFC} & \text{FCC} & \text{CFC} & \text{CCC} \\ \frac{1}{6} \times & \begin{matrix} \text{CCB} \\ \text{CBB} \\ \text{BCB} \\ \text{BBB} \end{matrix} & \begin{pmatrix} 6a & 6a+b & 6a+b & 6a+2b \\ 6a-b & 6a & 6a+b & 6a+2b \\ 8a-b & 6a-b8a & 8a & 6a \\ 8a-2b & 4a-2b & 6a & 6a \end{pmatrix} & \end{array}.$$

This reduces to a  $2 \times 2$ . CCB:FFC is a saddle point if  $2a \leq b$ , and the game value is  $a$ . If  $2a > b$ , then the betting and calling probabilities are  $p^* = b/(2a+b)$  and  $q^* = (2a-b)/(2a+b)$ , and the game value is  $a + (b/6)(2a-b)/(2a+b)$ .

**22.12** (a) For each card player 1 holds, he has three strategies: 1 = check/fold, 2 = check/call, 3 = bet/—. For each card player 2 holds, he has four strategies, each depending on what player 1 did: 1 = check or fold, 2 = check or call, 3 = bet or fold, 4 = bet or call. A priori, we have a  $3^3 \times 4^3$  matrix game. But players 1 and 2 should never fold with a 3 or call with a 1, and neither player should bet with a 2. This leads to

$$\frac{1}{6} \times \begin{pmatrix} (1, 1, 4) & (1, 2, 4) & (3, 1, 4) & (3, 2, 4) \\ (1, 1, 2) & 6a & 6a & 4a + b & 4a + b \\ (1, 1, 3) & 6a & 6a + b & 4a & 4a + b \\ (1, 2, 2) & 6a - b & 6a - b & 6a + b & 6a + b \\ (1, 2, 3) & 6a - b & 6a & 6a & 6a + b \\ (3, 1, 2) & 8a - b & 6a - 2b & 6a & 4a - b \\ (3, 1, 3) & 8a - b & 6a - b & 6a - b & 4a - b \\ (3, 2, 2) & 8a - 2b & 6a - 3b & 8a & 6a - b \\ (3, 2, 3) & 8a - 2b & 6a - 2b & 8a - b & 6a - b \end{pmatrix}$$

(b)

**22.13** There are four saddle points,  $(1, 1)$  or  $(1, 3)$  for player 1 vs.  $(1, 2)$  or  $(1, 3)$  for player 2. The value of the game is 0.

**22.14** With  $S = 10$ , the payoff matrix, multiplied by  $52 \cdot 51$ , is

|    | 1     | 2     | 3     | 4     | 5     | 6     | 7     | 8     | 9     | 10    | 11    | 12    | 13    | 14    |
|----|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 1  | 0     | -1512 | -2704 | -3576 | -4128 | -4360 | -4272 | -3864 | -3136 | -2088 | -720  | 968   | 2976  | 5304  |
| 2  | 1716  | 180   | -1204 | -2268 | -3012 | -3436 | -3540 | -3324 | -2788 | -1932 | -756  | 740   | 2556  | 4692  |
| 3  | 3112  | 1704  | 296   | -960  | -1896 | -2512 | -2808 | -2784 | -2440 | -1776 | -792  | 512   | 2136  | 4080  |
| 4  | 4188  | 2908  | 1628  | 348   | -780  | -1588 | -2076 | -2244 | -2092 | -1620 | -828  | 284   | 1716  | 3468  |
| 5  | 4944  | 3792  | 2640  | 1488  | 336   | -664  | -1344 | -1704 | -1744 | -1464 | -864  | 56    | 1296  | 2856  |
| 6  | 5380  | 4356  | 3332  | 2308  | 1284  | 260   | -612  | -1164 | -1396 | -1308 | -900  | -172  | 876   | 2244  |
| 7  | 5496  | 4600  | 3704  | 2808  | 1912  | 1016  | 120   | -624  | -1048 | -1152 | -936  | -400  | 456   | 1632  |
| 8  | 5292  | 4524  | 3756  | 2988  | 2220  | 1452  | 684   | -84   | -700  | -996  | -972  | -628  | 36    | 1020  |
| 9  | 4768  | 4128  | 3488  | 2848  | 2208  | 1568  | 928   | 288   | -352  | -840  | -1008 | -856  | -384  | 408   |
| 10 | 3924  | 3412  | 2900  | 2388  | 1876  | 1364  | 852   | 340   | -172  | -684  | -1044 | -1084 | -804  | -204  |
| 11 | 2760  | 2376  | 1992  | 1608  | 1224  | 840   | 456   | 72    | -312  | -696  | -1080 | -1312 | -1224 | -816  |
| 12 | 1276  | 1020  | 764   | 508   | 252   | -4    | -260  | -516  | -772  | -1028 | -1284 | -1540 | -1644 | -1428 |
| 13 | -528  | -656  | -784  | -912  | -1040 | -1168 | -1296 | -1424 | -1552 | -1680 | -1808 | -1936 | -2064 | -2040 |
| 14 | -2652 | -2652 | -2652 | -2652 | -2652 | -2652 | -2652 | -2652 | -2652 | -2652 | -2652 | -2652 | -2652 | -2652 |

Eliminate columns 1–5 and 14, rows 11–14, column 13. Optimal strategy for player 2 is  $q_{10}^* = 3/16$  and  $q_{11}^* = 13/16$ . Optimal strategies for player 1 include the following 16 strategies. (See <http://banach.lse.ac.uk/form.html>.)

1.  $p_1^* = 7/64$ ,  $p_9^* = 57/64$ .
2.  $p_2^* = 1/8$ ,  $p_9^* = 7/8$ .
3.  $p_3^* = 7/48$ ,  $p_9^* = 41/48$ .
4.  $p_4^* = 7/40$ ,  $p_9^* = 33/40$ .
5.  $p_5^* = 7/32$ ,  $p_9^* = 25/32$ .
6.  $p_6^* = 7/24$ ,  $p_9^* = 17/24$ .
7.  $p_7^* = 7/16$ ,  $p_9^* = 9/16$ .
8.  $p_8^* = 7/8$ ,  $p_9^* = 1/8$ .
9.  $p_1^* = 5/24$ ,  $p_{10}^* = 19/24$ .
10.  $p_2^* = 15/64$ ,  $p_{10}^* = 49/64$ .
11.  $p_3^* = 15/56$ ,  $p_{10}^* = 41/56$ .
12.  $p_4^* = 5/16$ ,  $p_{10}^* = 11/16$ .
13.  $p_5^* = 3/8$ ,  $p_{10}^* = 5/8$ .
14.  $p_6^* = 15/32$ ,  $p_{10}^* = 17/32$ .
15.  $p_7^* = 5/8$ ,  $p_{10}^* = 3/8$ .
16.  $p_8^* = 15/16$ ,  $p_{10}^* = 1/16$ .

The value of the game (to player 1) is approximately  $-0.368213$ . For general  $S$ , see the masters project at the University of Utah by Julie Billings (August 2010).

**22.15** (a) 0.0130612. (b) 0.0906122. (c) 0.187755. (d) 0.00653061.

**22.16** (a) 0.0128571. (b) 0.00821429. (c) 0.000204082. (d) 0.0212755. (e) 0.0893367. (f) 0.180000. (g) 0.00642857. (h) 0.109439. (i) 0.00704082. (j) 0.0187755.

**22.17** (a) By the turn. Unpaired hole cards: 0.589453; 0.345046; 0.0369692; 0.0246461; 0.00347807; 0.000408163. Pocket pairs: 0.844898; 0.150204; 0.00489796. Suited hole cards: 0.357148; 0.436513; 0.176965; 0.0293747. (b) By the river. Unpaired hole cards: 0.512568; 0.384426; 0.0562574; 0.0375050; 0.00822368; 0.00102041. Pocket pairs: 0.808163; 0.183673; 0.00816327. Suited hole cards: 0.271742; 0.427024; 0.237235; 0.639983.

**22.18** K $\heartsuit$ -K $\spadesuit$  wins with probability 0.576, loses with probability 0.417, and ties with probability 0.006.

**22.19** (a) 0.371068. (b) 0.372978. (c) .370481.

**22.20** Flop, 2-2 to K-K: 1.000000; 0.998980; 0.993878; 0.981429; 0.958367; 0.921429; 0.867347; 0.792857; 0.694694; 0.569592; 0.414286; 0.225510. Board, 2-2 to K-K: 1.000000; 0.999997; 0.999881; 0.999055; 0.995956; 0.987571; 0.968954; 0.932741; 0.868670; 0.763096; 0.598507; 0.353040.

**22.21** 1: 0.155102, 0.117551, 0.079184; 2: 0.291424, 0.225510, 0.155102; 3: 0.410547, 0.324286, 0.227755; 4: 0.513982, 0.414286, 0.297143; 5: 0.603170, 0.495918, 0.363265; 6: 0.679483, 0.569592, 0.426122; 7: 0.744225, 0.635714, 0.485714; 8: 0.798628, 0.694694, 0.542041; 9: 0.843856, 0.746939, 0.595102.

**22.22** For ten hands, 0.132829; 0.366423; 0.018321; 0.329781; 0.021276; 0.113473; 0.000166; 0.005319; 0.012411. For nine hands, 0.171303; 0.397865; 0.018650; 0.298399; 0.018085; 0.084396; 0.000133; 0.003723; 0.007447.

**22.23** 0.002158999415.

**22.24** See Table B.27.

**22.25** 0.264132; 0.265855; 0.470014.  $r = 0$ : 37; 10; 9.  $r = 1$ : 1,640; 920; 240.  $r = 2$ : 26,690; 14,954; 2,036.  $r = 3$ : 152,297; 84,486; 39,857.  $r = 4$ : 252,953; 296,107; 182,060.  $r = 5$ : 18,657; 58,747; 580,604.

**22.26** (a) A-9 with one suit match; 0.052093; 0.933704; 0.014203. (b) 6-5 suited with no suit match; 0.228687; 0.767566; 0.003746.

**22.27** (a) K-K vs. K-2 unsuited maximizes expectation: 0.892532. (b) K $\spadesuit$ -K $\heartsuit$  vs. K $\diamondsuit$ -2 $\spadesuit$  maximizes expectation: 0.898475. (c) 6-6 vs. 9-8 suited minimizes expectation: 0.000123226. (d) 3 $\spadesuit$ -3 $\heartsuit$  vs. A $\spadesuit$ -10 $\spadesuit$  minimizes expectation: 0.000141330.

**22.28** 247.

**22.29**  $E_{A-Ku,J-Ts} \approx 0.189722$ ,  $E_{J-Ts,2-2} \approx 0.076768$ , and  $E_{2-2,A-Ku} \approx 0.052983$ .

**22.30** 7,108.

**22.31**  $\infty$ ; 478.008197; 554.509992; 331.887184.

**Table B.27** Probability of a better ace. Here  $m$  (row number) is the number of better denominations and  $n$  (column number) is the number of opponents (Problem 22.24).

| $m$ | $n$     |         |         |         |         |         |         |         |         |
|-----|---------|---------|---------|---------|---------|---------|---------|---------|---------|
|     | 9       | 8       | 7       | 6       | 5       | 4       | 3       | 2       | 1       |
| 0   | .022041 | .019592 | .017143 | .014694 | .012245 | .009796 | .007347 | .004898 | .002449 |
| 1   | .107711 | .096020 | .084259 | .072429 | .060531 | .048563 | .036526 | .024420 | .012245 |
| 2   | .188481 | .168624 | .148499 | .128105 | .107439 | .086502 | .065290 | .043804 | .022041 |
| 3   | .264486 | .237496 | .209920 | .181752 | .152986 | .123617 | .093640 | .063048 | .031837 |
| 4   | .335861 | .302726 | .268578 | .233404 | .197188 | .159917 | .121577 | .082154 | .041633 |
| 5   | .402740 | .364403 | .324530 | .283092 | .240061 | .195408 | .149104 | .101120 | .051429 |
| 6   | .465261 | .422619 | .377832 | .330850 | .281621 | .230095 | .176221 | .119948 | .061224 |
| 7   | .523557 | .477462 | .428540 | .376708 | .321884 | .263986 | .202931 | .138637 | .071020 |
| 8   | .577765 | .529024 | .476710 | .420699 | .360866 | .297086 | .229235 | .157186 | .080816 |
| 9   | .628019 | .577394 | .522400 | .462856 | .398584 | .329403 | .255134 | .175597 | .090612 |
| 10  | .674456 | .622664 | .565665 | .503211 | .435053 | .360943 | .280631 | .193869 | .100408 |
| 11  | .717209 | .664922 | .606562 | .541796 | .470290 | .391711 | .305726 | .212002 | .110204 |