

Re: Chances of (random(0,n) + random(0,n) <= m)

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Brendan Sechter wrote:

> If I am going pick two numbers at random, both from zero to n and add
> them, what is the chance of the sum being less than or equal to m?

>

> This seems like it should be easy, but my math is really rusty.

>

> If n is 5 and m is 3 I can draw this diagram:

>

> | m n

> | 0 1 2 3 4 5

> -----+-----

> |

> 0 | 0 1 2 3 / 4 5

> | /

> 1 | 1 2 3 / 4 5 6

> | /

> 2 | 2 3 / 4 5 6 7

> | /

> m 3 | 3 / 4 5 6 7 8

> | /

> 4 | 4 5 6 7 8 9

> |

> n 5 | 5 6 7 8 9 10

>

> The chance of the random sum being less than m is 10 / 25. If m is
> less than or equal to n, the chances are 0 + 1 + ... m + (m + 1).

You've got the basic idea.

$$P(X1 + X2 \leq m) = P(X1=0 \& X2\leq m) + P(X1=1 \& X2\leq m-1) + \dots + P(X1=m \& X2\leq 0)$$

That covers all the possibilities by which these two numbers can add up to <=m.

If m<=n then the first term is (m+1)/(n+1)^2, the second term is m/n^2, ... and the last term is 1/(n+1)^2.

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That's exactly the sum you came up with, except that your denominator should be $(n+1)^2$, not n^2 (there are $n+1$ possible values of X_1 or X_2).

- > *If m is greater than n , the chances are n squared minus something. I*
- > *can see the "something", but I'm having trouble putting it in terms*
- > *of*
- > *m and n . I'm also not happy with an if-else answer.*

The above expression is completely general, but some terms will be zero in the case $m > n$. That's the "minus something" you want.

X_1 can't exceed n , so all the probabilities $X_1 = n+1$, $X_1 = n+2, \dots, X_1 = m$ are 0. There are $m-n$ of these.

(Useful general formula: For a and b integers, $a \leq b$, there are $b-a+1$ integers from a to b inclusive.)

Also, the probability that $X_2 \leq m$ is 1 for $m > n$. So the first term is $1/(n+1)$. The formula $(m+1)/(n+1)^2$ should be replaced with $\min(n+1, m+1)/(n+1)^2$ or $(\min(n,m)+1)/(n+1)^2$

- > *Side note: What is my real problem?*
- > *This is a death spell calculation that may be used in a game. n is*
- > *the spell's power level and m is the target's remaining life. It*
- > *would be nice to be able to display the chance of killing the target.*

- > *It's not strictly necessary that I understand why a given solution*
- > *works, but as a matter of personal pride I'd like to.*

The above should be enough to write a loop that could do the general calculation in a computer program.

Here's another way to look at it that you might find useful. Instead of calculating $P(X_1+X_2 \leq m)$ directly, let's look at the distribution $P(X_1+X_2 = m)$

$$\begin{aligned} P(X_1+X_2 = 0) &= 1/(n+1)^2 \\ P(X_1+X_2 = 1) &= P(0+1 \text{ or } 1+0) = 2/(n+1)^2 \\ \text{(I hope my shorthand is clear)} \\ P(X_1+X_2 = 2) &= P(0+2 \text{ or } 1+1 \text{ or } 2+0) = 3/(n+1)^2 \\ \dots \\ P(X_1+X_2 = n) &= P(0+n \text{ or } 1+(n-1) \text{ or } \dots \text{ or } (n-1)+1 \text{ or } n+0) = \\ &= (n+1)/(n+1)^2 \\ P(X_1+X_2 = n+1) &= \\ P(1+n \text{ or } 2+(n-1) \text{ or } \dots \text{ or } (n-1)+2 \text{ or } n+1) &= n/(n+1)^2 \\ P(X_1+X_2 = n+2) &= \\ P(2+n \text{ or } 3+(n-1) \text{ or } \dots \text{ or } (n-1)+3 \text{ or } n+2) &= (n-1)/(n+1)^2 \\ \dots \end{aligned}$$

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$$P(X_1+X_2 = 2n-1) = 2/(n+1)^2$$

$$P(X_1+X_2 = 2n) = 1/(n+1)^2$$

See the pattern?

The numerators form a triangle shape, increasing from 1 to $n+1$, then decreasing back to 1 as m goes from 1 to n to $2n$.

The numerator in $P(X_1+X_2 \leq m)$ is thus a triangular number if $m \leq n$, and the sum of two triangular numbers if $m > n$.
This is long enough, I think I'll stop here.

– Randy