Penney's game for permutations

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Dartmouth

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A coin is tossed repeatedly until v or w appear, making that player the winner.

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Player A chooses 000, Player B chooses 100.

The sequence of tosses is 1011010100, so Player B wins.

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It is known that, for any word picked by Player A, Player B can always pick a word that will be more likely to appear first.

A game with this property is called a non-transitive game.

Given two binary words v and w , let

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b(v, w) = \sum_i 2^{i-1},
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where the sum is over those i such that $w_1 \ldots w_i = v_{\ell - i + 1} \ldots v_k$.

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Theorem (Conway '74)

The probability that w appears before v is

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\frac{b(v,v)-b(v,w)}{b(v,v)-b(v,w)+b(w,w)-b(w,v)}.
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Guibas-Odlyzko'81 described a winning strategy for player B. Felix'16 characterized the words w that maximize this probability for any given v.

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A sequence of continuous i.i.d. random variables is drawn until σ or τ appear (i.e., the last k values are in the same relative order as σ or τ), making that player the winner.

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Let us start with an easier question:

• How long do we have to wait until σ appears for the first time?

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The generating function $P_{\sigma}(z)$ is known for some patterns σ : monotone patterns, non-overlapping patterns that start with 1, patterns of length 3, and some of length 4 and 5.

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$$
\mathbb{E}T_{123} = \frac{\sqrt{3e}}{2\cos(\frac{\sqrt{3}}{2} + \frac{\pi}{6})} \approx 7.924, \quad \mathbb{E}T_{132} = \frac{1}{1 - \int_0^1 e^{-t^2/2} dt} \approx 6.926.
$$

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Side note: The theorem $\mathbb{E} T_{\sigma} = P_{\sigma}(1)$ extends to vincular patterns. For example,

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\mathbb{E} \, \mathcal{T}_{1\text{-}23} = \sum_{n\geq 0} \frac{\text{Bell}_n}{n!} = e^{e-1} \approx 5.575.
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And if σ is any classical pattern of length 3,

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\mathbb{E}\, \mathcal{T}_{\sigma} = \sum_{n\geq 0} \frac{\mathrm{Cat}_n}{n!} \approx 5.091.
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For any vincular pattern σ , the value $\mathbb{E} T_{\sigma}$ gives a measure of how easy it is to avoid σ in a random permutation.

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Here are the values of $Pr(\sigma \prec \tau)$ for patterns of length 3:

Because of trivial symmetries, it is enough to compute the **orange** entries.

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Theorem

$$
Pr(123 \prec 132) = \frac{1}{2},
$$

\n
$$
Pr(132 \prec 231) = \frac{e^2 - 2e - 1}{2} \approx 0.476,
$$

\n
$$
Pr(123 \prec 213) = e^{\frac{3}{2}} \left(2 - 3 \int_0^1 e^{-t - \frac{t^2}{2}} dt\right) - 1 \approx 0.412.
$$

Penney's game for permutations is non-transitive:

Pr(123 \prec 231) $> \frac{1}{2}$ $\frac{1}{2}$, Pr(312 ≺ 123) > $\frac{1}{2}$ $\frac{1}{2}$, Pr(231 ≺ 312) > $\frac{1}{2}$ $\frac{1}{2}$

123 312 231

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Compare this to the fact that $\mathbb{E} T_{123} > \mathbb{E} T_{231}$, i.e., 123 is more likely to appear before 231, but on average we have to wait longer to see 123.

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Lemma

If there is a bijection between $\mathsf{Av}^\sigma_n(\sigma,\tau)$ and $\mathsf{Av}^\tau_n(\sigma,\tau)$ for all $n,$ then $\sigma \equiv \tau$.

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Theorem

Let $2 \leq i, i' \leq k-1$. Then,

$$
12... k \equiv 12... (i - 1)(i + 1)... ki,
$$

\n
$$
12... (i - 1)(i + 1)... ki \equiv 12... (i' - 1)(i' + 1)... ki'
$$

\n
$$
134... (k - 2)k2(k - 1) \equiv 134... (k - 2)(k - 1)2k
$$

\n
$$
1k\alpha(k - 2)(k - 1) \equiv 1(k - 1)\beta(k - 2)k,
$$

where α and β are permutations of $\{2, 3, \ldots, k - 3\}$.

All tied pairs of patterns of length 4

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All tied pairs follow from the previous theorem, except for the two blue edges.

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Proof idea: We want to show

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Applying complementation to the right-hand side, this is equivalent to

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We do not have a direct bijection between these sets. But for any set I of positions, we can construct a bijection between $\{\pi \in S_n$ having occurrences of 2134 and 3241 in positions $I\}$ and $\{\pi \in S_n$ having occurrences of 2314 and 3421 in positions $I\}$ (there may be occurrences in other positions as well).

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Finally, we apply inclusion-exclusion to get the above equality.

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The approximate probabilities $Pr(\sigma \prec \tau)$ for $\sigma, \tau \in S_4$

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• Find expressions for Pr($\sigma \prec \tau$) for arbitrary patterns σ and τ . Special case: characterize all pairs σ, τ for which $\sigma \equiv \tau$.

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Conjecture

For any $k \geq 3$ and any $\sigma = \sigma_1 \ldots \sigma_{k-1} \sigma_k \in \mathcal{S}_k$, the permutation $\tau = \sigma_k \sigma_1 \dots \sigma_{k-1}$ satisfies

> Pr($\sigma \prec \tau$) $< \frac{1}{2}$ $\frac{1}{2}$.

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- What is the optimal strategy for Player B? For any given σ , find τ that minimizes Pr($\sigma \prec \tau$).
- Consider the analogous questions for classical patterns.