

## Cowboy probability

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Suppose there are 3 cowboys A, B, C. They get into an argument and decide to settle it with a "three-way duel" with Cowboy A shoots first, possibly killing one of the other two. Cowboy B, if he is still alive, will then take a shot. Cowboy C will then take a shot if he is still alive. After that, Cowboy A will take the turn again, and so on. The turn goes round and round until only one cowboy remains.

Cowboy A can hit his target with a probability of  $\frac{1}{3}$ , Cowboy B with a probability of  $\frac{1}{2}$  and Cowboy C is a good shot and can hit his target every time, that is, with a probability of 1.

If you are Cowboy A, what can you do to maximize your chance of survival?

### Hint 1

You can choose among the three possible ways:

- (I) You shoot at Cowboy B.
- (II) You shoot at Cowboy C.
- (III) You shoot at the air.

### Hint 2

You may investigate "two-way duel" first.



**Solution** You are Cowboy A. Let us investigate "two-way duel" first.

#### (1) Suppose you are in a "two-way duel" with Cowboy C.

- (a) Probability that you shoot first and you survive  $= P_1 = \underline{\underline{\frac{1}{3}}}$
- (b) Probability that C shoots first and you survive  $= P_2 = \underline{\underline{0}}$

#### (2) Suppose you are in a "two-way duel" with Cowboy B.

- (a) Probability that you shoot first and you survive  $= P_3$   
 $= P(\text{you hit B in 1}^{\text{st}} \text{ shot}) + P(\text{you miss in 1}^{\text{st}} \text{ shot, B misses in 2}^{\text{nd}} \text{ shot, you hit B in 3}^{\text{rd}} \text{ shot}) + \dots$   
 $= \frac{1}{3} + \frac{2}{3} \times \frac{1}{2} \times \frac{1}{3} + \frac{2}{3} \times \frac{1}{2} \times \frac{2}{3} \times \frac{1}{2} \times \frac{1}{3} + \dots$ , which is an infinite geom. series, common ratio  $= \frac{2}{3} \times \frac{1}{2}$   
 $= \frac{1/3}{1-1/3} = \underline{\underline{\frac{1}{2}}}$  (use the formula:  $S(\infty) = \frac{a}{1-r}$ )

- (b) If Cowboy B shoots first and he misses you, what remains is a duel with Cowboy B and you shoot first. Probability that Cowboy B goes first and you survives  $= P_4$   
 $= \frac{1}{2} \times P_3 = \frac{1}{2} \times \frac{1}{2} = \underline{\underline{\frac{1}{4}}}$

Now, we come back to investigate the "three-way" duel.

(I) Suppose you shoot at Cowboy B .

(a) If you hit Cowboy B and he dies, then it is Cowboy C's turn and your chance of survival is  $P_5 = 0$ .

(b) If you miss Cowboy B and Cowboy B must shoot at Cowboy C to maximize his chance of survival.

(i) If Cowboy B hits Cowboy C, then it becomes a "two-way duel" between you and Cowboy B with you goes first.

$$\text{Therefore your probability of survival is } P_6 = \frac{2}{3} \times \frac{1}{2} \times P_3 = \frac{2}{3} \times \frac{1}{2} \times \frac{1}{2} = \frac{1}{6}$$

(ii) If Cowboy B misses in shooting Cowboy C, then it is Cowboy C turn and he kills Cowboy B to maximize his chance of survival.

It becomes a "two-way duel" between you and Cowboy C with you shoot first.

$$\text{Therefore your chance of survival is } P_7 = \frac{2}{3} \times \frac{1}{2} \times P_1 = \frac{2}{3} \times \frac{1}{2} \times \frac{1}{3} = \frac{1}{9}$$

$$\therefore \text{ Total probability of your survival} = P_5 + P_6 + P_7 = 0 + \frac{1}{6} + \frac{1}{9} = \frac{5}{18}$$

(II) Suppose you shoot at Cowboy C .

(a) If you hit Cowboy C and he dies, then it becomes "two-way duel" between you and Cowboy B

$$\text{with Cowboy B shoots first, and your chance of survival is } P_8 = \frac{1}{3} \times P_4 = \frac{1}{3} \times \frac{1}{4} = \frac{1}{12}$$

(b) If you miss Cowboy C and Cowboy C must shoot at Cowboy B and kills Cowboy B.

It becomes is a "two-way duel" between you and Cowboy C with you shoot first.

$$\text{Your chance of survival} = P_9 = \frac{2}{3} \times P_1 = \frac{2}{3} \times \frac{1}{3} = \frac{2}{9}$$

$$\therefore \text{ Total probability of your survival} = P_8 + P_9 = \frac{1}{12} + \frac{2}{9} = \frac{11}{36}$$

(III) Suppose you shoot at the air. Then it is Cowboy B to begin the game.

Cowboy B must shoot at Cowboy C to maximize his chance of survival.

(a) If Cowboy B hits Cowboy C, then it becomes a "two-way duel" between you and Cowboy B with you shoot first.

$$\text{Therefore your probability of survival is } P_{10} = \frac{1}{2} \times P_3 = \frac{1}{2} \times \frac{1}{2} = \frac{1}{4}$$

(b) If Cowboy B misses in shooting Cowboy C, then it is Cowboy C's turn and he kills Cowboy B.

What remains is a "two-way duel" between you and Cowboy C with you shoot first.

$$\text{Therefore your chance of survival is } P_{11} = \frac{1}{2} \times P_1 = \frac{1}{2} \times \frac{1}{3} = \frac{1}{6}$$

$$\therefore \text{ Total probability of your survival} = P_{10} + P_{11} = \frac{1}{4} + \frac{1}{6} = \frac{5}{12}$$

As a whole, since  $\frac{5}{18} < \frac{11}{36} < \frac{5}{12}$ , (III) is the best choice, you should shoot in the air!