

5.1. PICK THE LARGEST NUMBER

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Player 1 writes down any two distinct numbers on separate slips of paper. Player 2 randomly chooses one of these slips of paper and looks at the number. Player 2 must decide whether the number in his hand is the larger of the two numbers. He can be right with probability one-half. It seems absurd that he can do better.

We argue that Player 2 has a strategy by which he can correctly state whether or not the other number is larger or smaller than the number in his hand with probability *strictly greater than one-half*.

Solution: The idea is to pick a random *splitting number* T according to a density $f(t)$, $f(t) > 0$, for $t \in (-\infty, \infty)$. If the number in hand is less than T , decide that it is the smaller; if greater than T , decide that it is the larger.

Problem: Does this result generalize? Does it apply to the secretary problem?