Opti 503A

Solutions

Problem 13) Method 1: Let $\varepsilon = 1/365$. The first person (*A*) has a certain birthday. The chance that the second person (*B*) will have a different birthday is $(1 - \varepsilon)$. The chance that the third person (*C*) will have a different birthday than the first two is $(1 - 2\varepsilon)$. Thus, the chance that all *n* people in the room have different birthdays is

Probability of no coincident birthdays = $(1 - \varepsilon)(1 - 2\varepsilon) \cdots [1 - (n - 1)\varepsilon]$.

For an integer *m*, if $m\varepsilon$ is sufficiently small, one can approximate $(1 - m\varepsilon)$ with $(1 - \varepsilon)^m$, in which case the above probability becomes (approximately):

Probability of no coincident birthdays $\cong (1 - \varepsilon)(1 - \varepsilon)^2 \cdots (1 - \varepsilon)^{n-1}$

$$= (1 - \varepsilon)^{1+2+\dots+(n-1)}$$

= $(1 - \varepsilon)^{n(n-1)/2}$
= $(1 - \varepsilon)^{\binom{n}{2}}$.

For n = 25, there will be no coincident birthdays with a probability of $(364/365)^{300} = 0.44$, which means that there is 56% chance that at least two out of the 25 will have the same birthday. Alternatively, given that for sufficiently small values of $m\varepsilon$, $\ln(1 - m\varepsilon) \cong -m\varepsilon$, we will have

$$\ln\{(1-\varepsilon)(1-2\varepsilon)\cdots[1-(n-1)\varepsilon]\} \cong -[1+2+\cdots+(n-1)]\varepsilon = -\frac{1}{2}n(n-1)\varepsilon.$$

Consequently, the probability of no coincident birthdays is about $e^{-\frac{1}{2}n(n-1)\varepsilon}$, which, for n = 25 is, once again, equal to 0.44.

Method 2: The total number of distinct pairs of individuals is $\binom{n}{2}$. The probability that the two individuals in any given pair will have different birthdays is $(1 - \varepsilon)$. Therefore, the probability that no pair of individuals in the room will share a birthday is

Probability of no coincident birthdays = $(1 - \varepsilon)^{\binom{n}{2}}$.

Discussion: The two methods are seen to yield similar results when $n\varepsilon$ is sufficiently small. Of these, *Method 1* is **exact** and *Method 2* is **approximate**. To see the approximate nature of *Method 2*, consider the case of n = 3, and let the three individuals be A, B, and C. The first pair (A, B) will have distinct birthdays with a probability of $(1 - \varepsilon)$. Similarly, the second pair (A, C) will have distinct birthdays with a probability of $(1 - \varepsilon)$. However, the case of the third pair (B, C) is somewhat different. Since it has already been established that neither B nor C has the same birthday as A, each individual of the third pair must have a birthday on one of the remaining 364 days of the year. Therefore, the probability of having distinct birthdays for the third pair is 363/364, which no longer equals $(1 - \varepsilon)$.