

How to Gamble Against All Odds

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Preface

- starting with an algorithmic randomness problem
- transformed to a similar game, without computability

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- For $A \subset \mathbb{R}_+$, **A-valued random** if limiting wagers to A
 $\forall \sigma |M(\sigma h) - M(\sigma)| \in A$

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 - $A = B, A \subseteq B$
 - $A = \{1, 2\}, B = \{1/2, 1\}$
 - Countably many B -strategies

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 - “not evade” is a preorder
 - “not evade each other” is an equivalence relation

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- (**fix cheating**) casino chooses tails to signal phase change

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- still not sufficient in general; but is sufficient for some classes of A, B

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Theorem

If A is bounded, $0 \notin \overline{B \setminus \{0\}}$, and B does not contain a multiple of A , then A evades B .

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- Evens evade odds, but not vice versa.

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- Compare with previous example; P unbounded

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- $\implies P(x)$ is unbounded
- For any $M \geq 0$ $q_M(x) = \max(P(x) \cap [0, M]) = 0$

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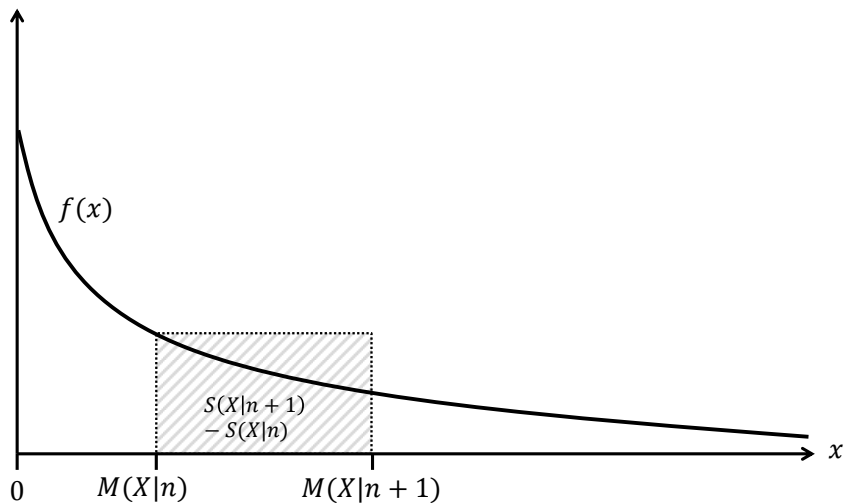
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- Attention to the smallest index active

Not evade



A repeated game

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- The results apply to all variants
 - Also for different B_i to each opponent

Future

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- Probabilistic martingales

The End





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