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of an experiment:

- A random variable is a real-valued function of the outcome of the experiment.
- A function of a random variable defines another random variable.

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Then, you will win the tournament if you win against the 2nd player (probability  $p_2$ ) and also you win against at least one of the two other players [probability  $p_1 + (1 - p_1)p_3 = p_1 + p_3 - p_1p_3$ ]. Thus, the probability of winning the tournament is  $p_2(p_1 + p_3 - p_1p_3)$ . The order (1,2,3) is optimal if and only if the above probability is no less than the

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