

ICMA393 Discrete Simulation: HW1

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1. Birthday Problem

The simulations ran were set to *seed* = 27 and *N* = 100000.

a)

$$p_{10} = 0.11686$$
$$CI = [0.11685, 0.11885]$$

b)

$$p_{20} = 0.41126$$
$$CI = [0.41125, 0.41430]$$

c)

$$p_{30} = 0.70595$$
$$CI = [0.70594, 0.70877]$$

d) Found *n* that satisfies the condition $p_n \geq 0.5$ from running the simulation on a range of *n*'s [0, 50] and selecting the first $p_n \geq 0.5$.

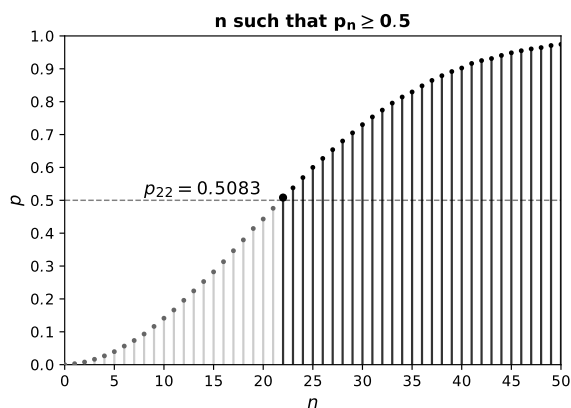


Figure 1: Closest point to $p = 0.5$ was $p_{23} = 0.5394$ which satisfies the condition.

2. Alice and Bob Play a Game

The strategy I let Alice have is the following...

Case 1: Found Exclusive Output

She presses the button recording *n* output values x_1, x_2, \dots, x_n . As she records each output she checks whether x_i is exclusive to one of the buttons output range. If x_i is exclusive she returns the corresponding button as the answer.

Case 2: No Exclusive Output

If she presses the button *n* times with no exclusive output appearing. She calculates \bar{x} and finds the minimum difference between the mean output range of the 2 buttons. She returns the corresponding button that gets the minimum distance.

Pseudocode

Although the source code differs because loops are removed for speed, the idea is the same.

```
xs = []
for i in range(0, n):
    x_n = button_unknown.get_next_value()
    xs.append(x_n)

# Case 1: Found exclusive output.
if(x_n == 1)
    return 1 # it is button 1
if(x_n == 100)
    return 2 # it is button 2

# Case 2: No exclusive output. Evaluate the
# minimum distance of means.
x_mean = sum(xs) / n
button_1_mean = (1 + 99)/2
button_2_mean = (2 + 100)/2

return argmin([abs(x_mean - button_1_mean), abs(
    x_mean - button_2_mean)]) + 1
```

Find *n* such that Alice is correct ≥ 0.99

I sampled Alice's strategy varying *n* between [0, 500] and extracted the first *n* that results in probability atleast 0.99. I set the *seed* = 27 and ran 400000 trials for all *n*'s.

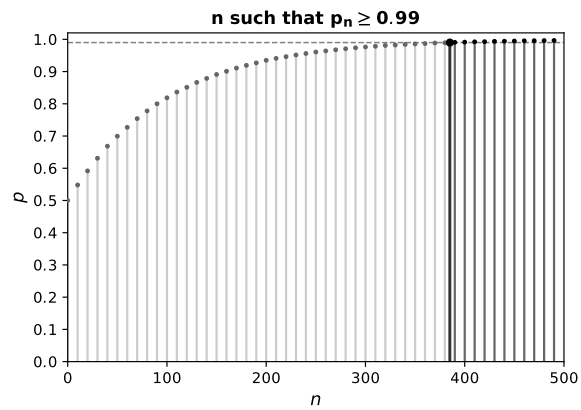


Figure 2: Closest point to $p = 0.99$ was $p_{384} = 0.990$ which satisfies the condition.

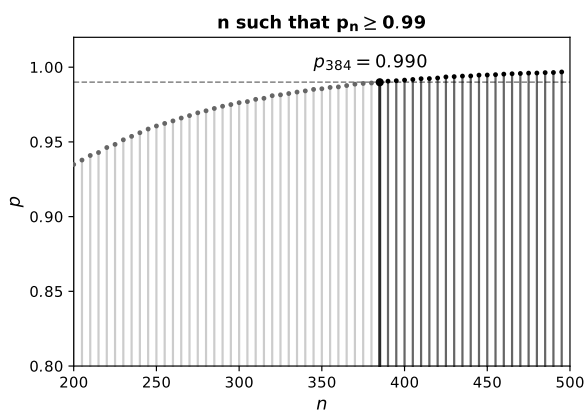


Figure 3: $y\text{-lim}[0.8, 1.0]$ of Figure 2.

3. Practice with Uniform and Geometric Distributions

note: No need to write program for this

Source Code

<https://github.com/AustinMaddison/discrete-simulation/tree/main/src/hw1>