Randomizing

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1 Introduction

This work explores the idea of "randomizing" in 3 contexts. Randomizing is the process of modifying a system step by step until each state in the state space is equally likely to appear with one modification. It means that a "random" state has such mathematical unpredictability that it is independent of its initial state.

The problem of randomizing is extremely important in both the Mathematical world and the real one. Randomization is widely used in sampling works such as sampling for opinion polls and statistical sampling in quality control systems. It is also widely used in many computational algorithms, such as the Monte Carlo Method and the genetic algorithms, let alone its applications in medicine, sports, politics, and so on. Therefore, it is of great interest to dive deep into the theory behind the process of randomisation.

The remaining sections of this paper will be organized as follows: Section 2 will attempt to solve the process of randomizing in the context of a random walk on a circle, using knowledge from Information Theory and Markov Chains. Computer simulation is also used to form and test out conjectures. Section 3 will address the the problem in the context of shuffling cards, which can be seen as a more complicated random walk problem. Section 4 takes up the practical problem of substitution cypher and its randomized solution.

2 Problem 1: Random Walk on a Circle

2.1 Introduction: the problem

Take n points arranged on a circle. Suppose that a particle starts at a fixed position (one of our points), and then moves right or left each with probability 1/4, or otherwise stays at the same point. After a sufficiently long time, the position of the particle is essentially random, which means that it is approximately equally likely to be at any place. What is this time, and how is this equilibrium approached? What if one changes the basic probabilities?

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2.2 Randomizing through Entropy

One direction our team took was to translate the problem through the lens of information theory. Our key insight was that to analyze this system, instead of sampling the circle at different numbers of steps, it is equivalent to sample multiple circles once after the same number of steps.

To set up the problem, we consider a circle with n nodes. We pick a node, label it node 1, and label subsequent nodes by moving counterclockwise. A ball is set at node 1. The state space describes all the positions the ball can occupy, with 0 indicating no ball in that position and 1 indicating its presence. Thus we have: $S = \{(1, 0, 0, ..., 0), (0, 1, 0, ..., 0), ..., (0, 0, 0, ..., 1)\}$. We have n possible states. We define n Bernoulli indicator random variables, and write $X_i = 1$ to denote a circle in state i (so the ball is on node i), and $X_i = 0$ otherwise.

Now, consider n_0 statistically identical circles, whose states are described by n_0 random variables $\{X_1, X_2, ..., X_{n_0}\}$. We are interested in the proportion of circles that are in a given state after k steps ($k \gg n$ so the circle has a nonzero probability of being in any state). Mathematically, this is $\hat{p}_i = \frac{1}{n_0} \times$ (number of circles in state i) $= \frac{1}{n_0} \sum_{i=1}^{n_0} \mathbb{1}_{X_i = 1}$. The *empirical distribution* is then the vector $\hat{p} = (\hat{p}_1, \hat{p}_2, ..., \hat{p}_n)$.

Then the probability of getting a certain empirical distribution is proportional to the number of ways we can attain it, which we showed to be the following:

$$P(\hat{p} = p) \propto C(p) = \frac{n_0!}{(n_0 p_1)!...(n_0 p_n)!}$$

We also showed that $\lim_{n_0 \to \infty} \frac{1}{n_0} \log C(p) = -\sum_{i=1}^{n} = p_i \log{(pi)} := \mathcal{H}(p)$, where $\mathcal{H}$ is the entropy. From this, we found out (but did not formally prove using Lagrange multipliers) that the distribution that maximizes entropy is the uniform distribution $p^* = \left(\frac{1}{n}, \frac{1}{n}, ..., \frac{1}{n}\right)$.

Looking at the problem from this viewpoint allowed us to discover a new way of measuring how close the system is to a random system: relative entropy. We measure how close the empirical distribution is to uniform with this "distance" pseudo-metric:

$$D(\hat{p}||p) = \sum_{x=1}^{n} \hat{p_x} \log{\left(\frac{\hat{p_x}}{p_x}\right)} = \sum_{x=1}^{n} \hat{p_x} \log(n\hat{p_x}) = \log n - \mathcal{H}(\hat{p})$$

2.3 Randomizing through Markov Chains

The approach we ultimately went forward with was to view the system as a discrete Markov chain. Since the probabilities for moving (counter)clockwise do not depend on past positions, but only the current position, it is indeed a Markov chain. See (3) for the construction of the transition matrix. The Markov chain derived below is irreducible, since the system can traverse the entire circle in either direction with a nonzero probability. It is also aperiodic in the general case (see subsection 2.7), since there is a nonzero probability of the ball remaining at its node, meaning the GCD of any period for the ball returning to its state has to be 1. Thus, there exists a unique stationary distribution π. The following section will show that the system converges to this distribution.

2.4 Proof of Randomness

According to subsection 2.3, we know that given a transition matrix of the Markov Chain of this problem, the aperiodicity and irreducibility of the Markov Chain suggests that the state vector will eventually reach an unique equilibrium. But in order for the equilibrium to be considered "random", one has to ensure that the equilibrium follows a uniform distribution. This section will prove that random walk on a circle, with a non-zero probability of staying and any probability of going left and right, will eventually have a random position.

Proof. Let the probabilities of going left, right, and staying put be denoted by L, R, S. Then, we have

$$L + R + S = 1 \tag{1}$$

When the state vector $\vec{x}$ reaches equilibrium, it will not change when applied to the transition matrix T.

$$\vec{x} * T = \vec{x}, \text{ where } \vec{x} = (x_1, x_2, ..., x_n), \tag{2}$$

$$T = \begin{bmatrix} S & L & 0 & 0 & 0 & ... & 0 & R \\ R & S & L & 0 & 0 & ... & 0 & 0 \\ 0 & R & S & L & 0 & ... & 0 & 0 \\ ... & & & & & & & \\ 0 & 0 & 0 & 0 & 0 & ... & S & L \\ L & 0 & 0 & 0 & 0 & ... & R & S \end{bmatrix} \tag{3}$$

Writing out equation (2) in equations format gives:

$$\begin{cases} Lx_n - (L+R)x_1 + Rx_2 = 0 & (4) \\ Lx_1 - (L+R)x_2 + Rx_3 = 0 & (5) \\ ... & (6) \\ Lx_{n-1} - (L+R)x_n + Rx_1 = 0 & (7) \end{cases}$$

When $R = 0$, the equations become:

$$\begin{cases} Lx_n - Lx_1 = 0 & (8) \\ Lx_1 - Lx_2 = 0 & (9) \\ ... & (10) \\ Lx_{n-1} - Lx_n = 0 & (11) \end{cases}$$

It is apparent that $x_1 = x_2 = x_3 = ... = x_n$

$$\text{since } x_1 + x_2 + x_3 + ... + x_n = 1$$

$$\text{therefore } x_1 = x_2 = x_3 = ... = x_n = \frac{1}{n}$$

This means that the final equilibrium vector x is of a uniform distribution, hence reaching a state of "randomness"

When $R \neq 0$ We can rewrite this group of equations into:

$$
\begin{cases}
Lx_n - (L+R)x_1 + Rx_2 = 0 & (12) \\
Lx_{n-1} - (L+R)x_n + Rx_1 = 0 & (13) \\
Lx_i - (L+R)x_{i+1} + Rx_{i+2} = 0 \text{ for } i = 1, 2, 3, ..., n-2 & (14)
\end{cases}
$$

First we focus on the equation

$$Lx_i - (L+R)x_{i+1} + Rx_{i+2} = 0 \text{ for } i = 1, 2, 3, ..., n-2 \tag{15}$$

A difference equation can be constructed to solve for this equation:

$$L - (L+R)\lambda + R\lambda^2 = 0 \tag{16}$$

We have:

$$\lambda_1 = 1, \lambda_2 = \frac{L}{R} \tag{17}$$

When $L \neq R$, the solution to equation(15) is

$$x_n = A\lambda_1^{i-1} + B\lambda_2^{i-1} = A + \left(\frac{L}{R}\right)^{i-1} \text{ for } A, B \in \mathbb{R} \tag{18}$$

Plug in the results in (18) into equation(12) and (13), we have

$$
\begin{cases}
B\left(\dfrac{L^i}{R^{i-1}} - L\right) = 0 & (19) \\
B\left(L - \dfrac{L^i}{R^{i-1}}\right) = 0 & (20)
\end{cases}
$$

Since the above two equations have to hold for all values of i, we come to the conclusion that

$$B = 0$$

Plug this back in to equation(18), we have the final solution

$$x_i = A \text{ for } i = 1, 2, 3, ..., n \tag{21}$$

$$\therefore x_1 = x_2 = x_3 = ... = x_n$$

$$\because x_1 + x_2 + x_3 + ... + x_n = 1$$

$$\therefore x_1 = x_2 = x_3 = ... = x_n = \frac{1}{n}$$

When $L = R$, the solution to the difference equation(15) is

$$x_i = A + Bn \tag{22}$$

Similar to the $L \neq R$ case, this also gives

$$x_1 = x_2 = x_3 = ... = x_n = \frac{1}{n}$$

So, in conclusion, the unique equilibrium state of $\vec{x}$ is the uniform distribution.

$\square$

2.5 Computer Simulation & Data Analysis

2.5.1 Simulation

We first take in the number of points on the circle n, the probabilities of going left L, right R, and stay S, and the tolerance of error ϵ we are to bear. Then we randomly pick a starting point, going around the circle, and use an n-dimensional row vector $\vec{x}$ to represent all the probabilities of the particle's presence at that specific point. Provided the equilibrium is not yet reached, we will continue to right-multiply the current vector of probabilities $\vec{x}$ by the transition matrix T (3). When the equilibrium is reached, we record the number of points on the circle n, the number of steps N the randomization takes, the three probabilities L,R,S, and ϵ . The Matlab code and data (in .csv format) can be viewed in the *matlab_sim* directory in our code base repo.

Since we do not expect the equilibrium to be where all the inputs of the row vector $\vec{x}$ to be exactly the same when represented as a float in a computer program, we come up with the following definition of equilibrium:

2.5.2 Definition of Equilibrium

For a tolerance $\epsilon \in (0, 1)$,

$$\max_{1 \leq i \leq n} |x_i - \frac{1}{n}| < \epsilon$$

2.5.3 Data Analysis

We first discuss the relationship between the number of points n and number of steps N. We stick with the base probabilities: $\frac{1}{4}$ for left and right, respectively, and $\frac{1}{2}$ for staying. We set the error to be $5 \cdot 10^{-5}$, and calculate the number of steps N from $n = 1$ to $n = 1001$, step size equals 10. The data is available at Appendix 4.1

After plotting the data on a graph, we have to find the function that fits the best. Considering its fast growth, we attempt to fit it with an exponential function $N = a \cdot e^{bx}$, , or a power function $N = a \cdot n^b$, where parameters $a, b \in \mathbb{R}$.
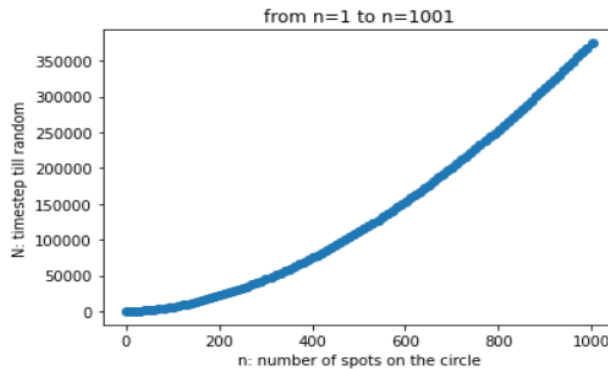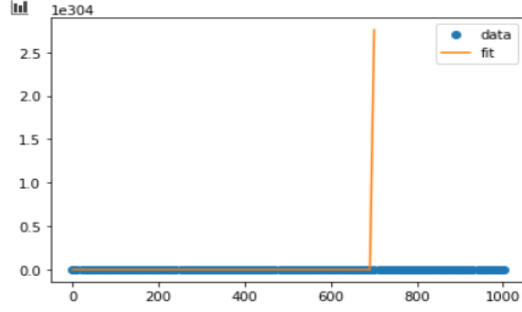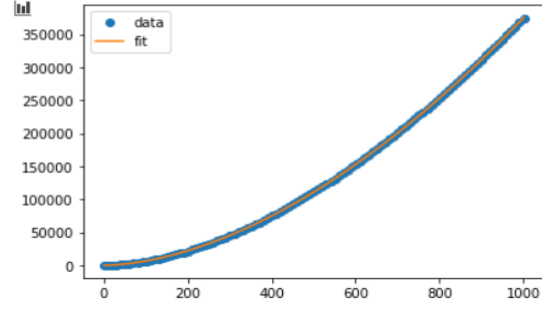

Figure 1: Source of data: BUMP-code/matlab_sim/data3.csv

(a) exponential fit

(b) power fit

Figure 2: Plotting: BUMP-code/data1_plotting.ipynb

By the plotted data in figure 2, we can conclude that N follows a power growth of n.

Then we shift our attention to the relationship between the tolerance of error ϵ and number of steps N, still sticking with the base probabilities $\frac{1}{4}, \frac{1}{4}, \frac{1}{2}$. Yet this time, we hold n as a constant (36/24/15/12, whereas $n = 36$ shows the greatest difference), and manipulate the value of ϵ from $2 \cdot 10^{-6}$ to 10^{-4}, step size equals $2 \cdot 10^{-6}$. Intuitively, we would expect larger N for smaller ϵ. We come up with two types of functions: a multiplicative inverse $N = \frac{a}{x^b}$ or a logarithmic function $N = a \cdot log(b)$, where parameters $a, b \in \mathbb{R}$. The data for the following graphs can be found at Appendix 4.2
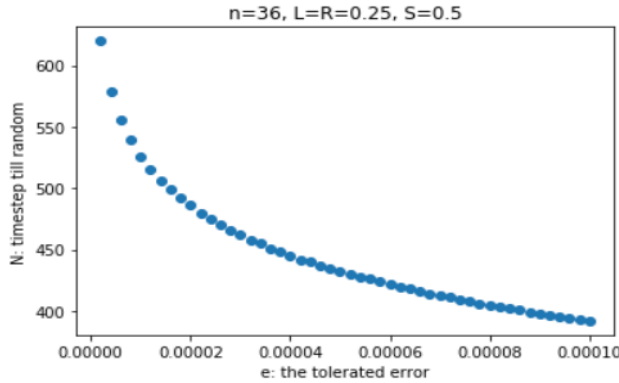
Figure 3: Source of data: BUMP-code/matlab_sim/data_e_N_6.csv

In figure 4, both functions fit the data to some extent. However, if we pay attention to the mean square error of the fitting functions respectively, the MSE of a logarithmic fit is much smaller than that of an inverse fit. It suffices to show that N follows a logarithmic growth of ϵ.

However, it is noteworthy that all the above graphs and discussions are predicated upon the assumption that $L = R$ (symmetric). In cases where $L \neq R$ (asymmetric), convergence to randomness may take a different time, compared with the symmetric cases where $L = R = \frac{1-S}{2}$. In the following figure, we fix $n = 36$, and plot the logarithmic fits of $L = R = \frac{1}{4}$

the parameter a, b are: [1.31266996e+02 1.20063940e-01]
the standard deviation of a, b are: [1.57018589e+00 1.14826442e-03]
the mean square error is: 13.113477373915917
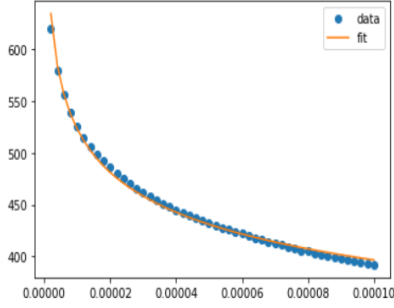
the parameter a, b are: [-131.09130582 -378.10486345]
the standard deviation of a, b are: [0.04277764 0.43594231]
the mean square error is: 0.06805498051761202

(a) inverse fit
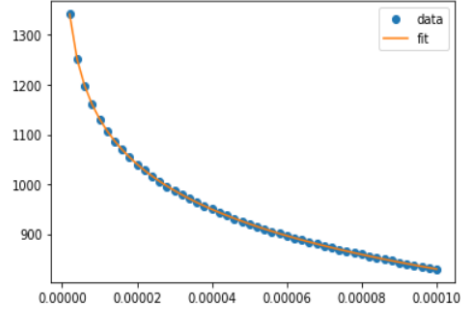
(b) logarithmic fit

Figure 4: Plotting: BUMP-code/epsilon_plotting.ipynb

and $L = \frac{1}{3}, R = \frac{1}{6}$ respectively. The data for the symmetric case is referred to in the previous discussion; the data for the asymmetric case can be viewed at Appendix 4.3
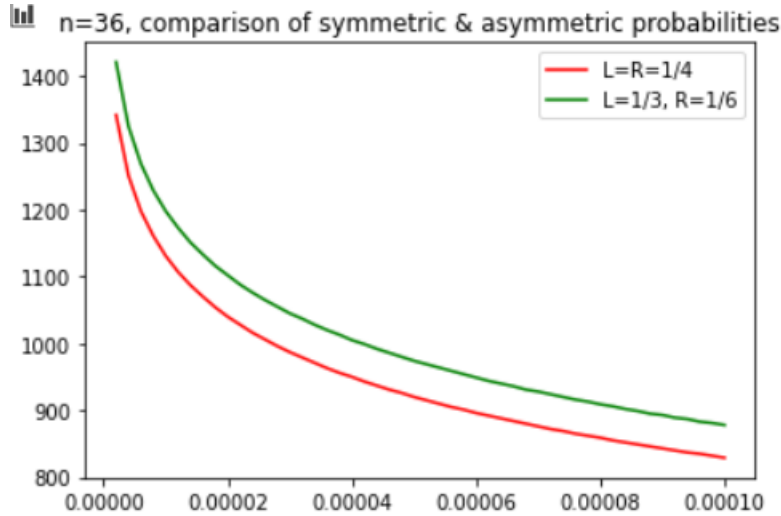
Figure 5: Source of data: BUMP-code/matlab_sim/data_e_N_6.csv
BUMP-code/matlab_sim/data_e_N_8.csv

It is clearly shown in figure 5 that asymmetric probabilities would lead to delayed convergence to randomness. Hence, we come up with the first conjecture from problem 1.

2.6 Conjectures from the Problem

According to numerical simulation, we found that the convergence time to random is longer if $L \neq R, S \neq 0$. This leads us to the following conjecture:

Conjecture 1. The location of the particle on the circle converges to random distribution the fastest when the probabilities of going left, right, and staying put are all $\frac{1}{3}$.

2.7 Exception: when the probability of staying is zero

There exist cases when the probability of staying, $S = 0$, while neither left nor right probabilities L & R is zero ($L \cdot R \neq 0$).

In the first place, we index all the points on the circle from 1 to n, and record the current probability at each point to be p_i. What we do is putting all the probability, 1, on the 1st point initially. When t=1, $p_1 = 0$, p_n and p_2 is positive (I just list the points on which changes take place, for simplicitys sake, as the rest probabilities are zero). When t=2, $p_n = p_2 = 0$, while p_1, p_3, p_{n-1} are all positive. We can observe a pattern: when t is even, the probabilities on all odd-indexed points are nonzero, and vice versa.

If we model it as a Markov Chain problem, and suppose, for example, $L = R = \frac{1}{2}, n = 4$.

The transition matrix P_4 is: $\begin{bmatrix} 0 & 0.5 & 0 & 0.5 \\ 0.5 & 0 & 0.5 & 0 \\ 0 & 0.5 & 0 & 0.5 \\ 0.5 & 0 & 0.5 & 0 \end{bmatrix}$. We can diagonalize it by $P_4 = SJS^{-1}$

(J being diagonal). J turns out to be $\begin{bmatrix} -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$, and $J^i = \begin{bmatrix} (-1)^i & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$ We also

know that $P_4{}^i = SJ^iS^{-1}$, so the distribution will oscillate between two states without ever converging.

3 Problem 2: Random Shuffling of Cards

3.1 Introduction: the problem

Start with a deck of n cards, arranged in a circle on the table. At every turn, we either take two adjacent cards and swap them, or else do nothing. How often does this have to be repeated until the ordering of the cards becomes approximately random? How about other shuffling methods (such as exchanging two randomly chosen cards in arbitrary position)?

3.2 Modeling the Problem & Markov Chain Representation

Since all n cards are in a circle, the number of possible configurations of them should be $(n-1)!$. Take n = 4 as an example. We have 6 distinct states: sample space $S = \{(1,2,3,4), (1,2,4,3), (1,3,2,4), (1,3,4,2), (1,4,2,3), (1,4,3,2)\}$.The key is to note that each group of states has exactly one element that starts with 1.

We now apply the following ordering of all the configurations when $n = 4$:

1. All elements of S begin with 1, so we move to the second position, so we move to the second card (starting with card 1).

2. Two elements have 2 in the second position: (1,2,3,4) and (1,2,4,3). Since for the third card $3 < 4$, we call (1,2,3,4) state 1 and (1,2,4,3) state 2.

3. Two elements have 3 in the second position: (1,3,2,4) and (1,3,4,2). We call (1,3,2,4) state 3 and (1,3,4,2) state 4 for the same reason.

4. Two elements have 4 in the second position: (1,4,2,3) and (1,4,3,2). Similarly, we call (1,4,2,3) state 5 and (1,4,3,2) state 6.

Thus we have a way to number the states for any n; this method also ensures that (1,2,...,n) is always state 1, represented by a row vector (1,0,...,0). We also constructed the transition diagram among the states.
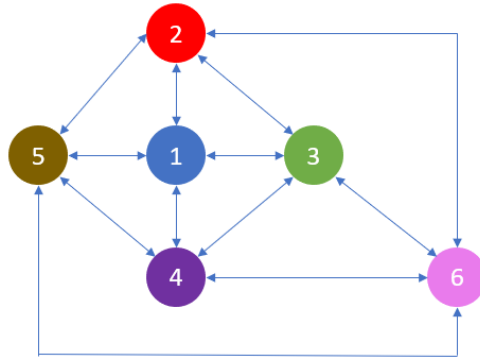
Figure 6: Transition Diagram of Configurations, n=4

If we have a probability $p \in [0, 1]$ to swap two cards and the probability of doing nothing is $(1 - p)$, we can write the transition matrix:

$$T = \begin{bmatrix} 1-p & 0.25p & 0.25p & 0.25p & 0.25p & 0 \\ 0.25p & 1-p & 0.25p & 0 & 0.25p & 0.25p \\ 0.25p & 0.25p & 1-p & 0.25p & 0 & 0.25p \\ 0.25p & 0 & 0.25p & 1-p & 0.25p & 0.25p \\ 0.25p & 0.25p & 0 & 0.25p & 1-p & 0.25p \\ 0 & 0.25p & 0.25p & 0.25p & 0.25p & 1-p \end{bmatrix} \tag{23}$$

Similarly, we can write the transition matrix for $n = 5$:

We also have a matlab file for generating the transition matrices for larger ns. See the file at: BUMP/cardTransitionMatrixScript.m

Note that these matrices are irreducible (look at the transition diagram). They are also aperiodic for the same reason the circles with nonzero probability of stay put were in problem 1. This means that there is a unique stationary distribution and we will reach it.

Figure 7: Transition Matrix when n=5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24
1-p	p/5	p/5	0	0	0	p/5	0	0	p/5	0	0	0	0	0	0	0	0	p/5	0	0	0	0	0
p/5	1-p	0	0	p/5	0	0	p/5	0	0	0	p/5	p/5	0	0	0	0	0	0	0	0	0	0	0
p/5	0	1-p	p/5	0	0	0	0	0	0	0	0	p/5	0	p/5	0	0	0	p/5	0	0	0	0	0
0	0	p/5	1-p	0	p/5	p/5	0	0	0	0	0	0	p/5	0	0	0	p/5	0	0	0	0	0	0
0	p/5	0	0	1-p	p/5	0	0	0	0	0	0	0	p/5	0	0	0	0	p/5	0	0	p/5	0	0
0	0	0	p/5	p/5	1-p	0	p/5	0	0	0	0	0	0	0	0	0	0	p/5	0	0	0	p/5	0
p/5	0	0	p/5	0	0	1-p	p/5	p/5	0	0	0	0	0	0	0	0	0	0	0	p/5	0	0	0
0	p/5	0	0	0	p/5	p/5	1-p	0	0	p/5	0	0	0	p/5	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	p/5	0	1-p	p/5	0	0	0	p/5	p/5	0	0	0	0	0	p/5	0	0	0
p/5	0	0	0	0	0	0	0	p/5	1-p	0	p/5	0	0	0	p/5	p/5	0	0	0	0	0	0	0
0	0	0	0	0	0	0	p/5	0	0	1-p	p/5	0	0	0	p/5	0	0	0	p/5	p/5	0	0	0
0	p/5	0	0	0	0	0	0	0	p/5	p/5	1-p	0	0	0	0	0	0	0	0	0	p/5	p/5	0
0	p/5	p/5	0	0	0	0	0	0	0	0	0	1-p	p/5	p/5	0	0	0	0	0	0	0	p/5	0
0	0	0	p/5	p/5	0	0	0	p/5	0	0	0	p/5	1-p	0	0	p/5	0	0	0	0	0	0	0
0	0	0	0	0	0	0	p/5	p/5	0	0	0	p/5	0	1-p	p/5	0	0	0	0	0	0	p/5	0
0	0	p/5	0	0	0	0	0	0	0	0	0	0	p/5	p/5	1-p	0	0	p/5	0	0	0	p/5	0
0	0	0	0	0	0	0	0	p/5	0	0	0	0	p/5	0	0	1-p	p/5	p/5	0	0	0	p/5	0
0	0	0	p/5	0	0	0	0	0	0	0	0	0	0	0	p/5	p/5	1-p	0	0	0	p/5	0	p/5
p/5	0	0	0	p/5	0	0	0	0	0	0	0	0	0	0	p/5	0	0	1-p	p/5	p/5	0	0	0
0	0	p/5	0	0	p/5	0	0	0	0	0	0	0	0	0	0	0	p/5	p/5	1-p	0	0	p/5	0
0	0	0	0	0	0	p/5	0	0	0	p/5	0	0	0	0	0	0	0	p/5	p/5	1-p	0	0	p/5
0	0	0	p/5	0	0	0	p/5	0	0	p/5	0	0	0	0	0	0	0	p/5	0	0	1-p	0	p/5
0	0	0	0	0	0	0	0	0	0	p/5	p/5	0	0	p/5	0	p/5	0	0	0	0	0	1-p	p/5
0	0	0	0	p/5	0	0	0	0	0	0	0	p/5	0	0	p/5	0	0	0	0	0	p/5	p/5	1-p

3.3 Computer Simulation

3.3.1 Remodeling

Unlike problem 1, it is computationally expensive to model problem 2 using the transition matrix put forward in the Markov Chain Representation. A possible way to walk out this plight when programming is to just swap the two elements in a list (or an array). We also take on the strategy of defining the configurations as numbers starting with 1 (card 1), and store them in a hashmap as keys $((n-1)!$ entries in total, still very computational expensive, yet better than a $(n-1)!$ by $(n-1)!$ matrix multiplied at each step. The values of these keys are the number of times the

3.3.2 Definition of Equilibrium

4 Problem 3: Substitution Cypher

4.1 Introduction: the problem

Suppose that we have a text which has been encoded using a substitution cypher (a permutation of the 27 symbols AZ and SPACE). We want to decode the text. For that, we need to know the incidence matrix of the English language (the probability with which two symbols typically follow each other; find one online or make your own by scanning a suitably long text). We start with the given encoded text, and compare its incidence matrix with

the typical one. Now exchange all the occurrences of two randomly chosen symbols, and run the same comparison. If the text has become more typical, accept this exchange and continue with the new text. If the text has become less typical, accept the exchange with some probability, and discard it otherwise. Does this method efficiently decode texts, and if so in what time?

4.2 Solution

CT IAXT FGM AMMTDHMTR MIOL JWTLMOGF BTM. ASLG, UGGR PGZ GF RTE-OHITKOFU MIOL DTLLAUT.
Encoded uisng alphabet: AZERTYUIOPQSDFGHJKLMWXCVBN

5 Appendix

The code base of this work can be found at `https://github.com/lliu58b/BUMP-code`.

5.1 Problem 1, Data 1

n	N	lp	rp	sp	e
1	0	0.25	0.3	0.5	5.00E-05
11	100	0.25	0.3	0.5	5.00E-05
21	337	0.25	0.3	0.5	5.00E-05
31	697	0.25	0.3	0.5	5.00E-05
41	1172	0.25	0.3	0.5	5.00E-05
51	1756	0.25	0.3	0.5	5.00E-05
61	2445	0.25	0.3	0.5	5.00E-05
71	3235	0.25	0.3	0.5	5.00E-05
81	4122	0.25	0.3	0.5	5.00E-05
91	5106	0.25	0.3	0.5	5.00E-05
101	6182	0.25	0.3	0.5	5.00E-05
111	7349	0.25	0.3	0.5	5.00E-05
121	8605	0.25	0.3	0.5	5.00E-05
131	9948	0.25	0.3	0.5	5.00E-05
141	11376	0.25	0.3	0.5	5.00E-05
151	12889	0.25	0.3	0.5	5.00E-05
161	14484	0.25	0.3	0.5	5.00E-05
171	16161	0.25	0.3	0.5	5.00E-05
181	17918	0.25	0.3	0.5	5.00E-05
191	19754	0.25	0.3	0.5	5.00E-05
201	21668	0.25	0.3	0.5	5.00E-05
211	23658	0.25	0.3	0.5	5.00E-05
221	25725	0.25	0.3	0.5	5.00E-05
231	27866	0.25	0.3	0.5	5.00E-05
241	30082	0.25	0.3	0.5	5.00E-05
251	32371	0.25	0.3	0.5	5.00E-05
261	34732	0.25	0.3	0.5	5.00E-05
271	37165	0.25	0.3	0.5	5.00E-05
281	39668	0.25	0.3	0.5	5.00E-05
291	42242	0.25	0.3	0.5	5.00E-05
301	44885	0.25	0.3	0.5	5.00E-05
311	47596	0.25	0.3	0.5	5.00E-05
321	50376	0.25	0.3	0.5	5.00E-05
331	53223	0.25	0.3	0.5	5.00E-05
341	56137	0.25	0.3	0.5	5.00E-05
351	59117	0.25	0.3	0.5	5.00E-05
361	62162	0.25	0.3	0.5	5.00E-05
371	65273	0.25	0.3	0.5	5.00E-05
381	68448	0.25	0.3	0.5	5.00E-05
391	71687	0.25	0.3	0.5	5.00E-05
401	74989	0.25	0.3	0.5	5.00E-05
411	78354	0.25	0.3	0.5	5.00E-05
421	81782	0.25	0.3	0.5	5.00E-05
431	85271	0.25	0.3	0.5	5.00E-05
441	88822	0.25	0.3	0.5	5.00E-05
451	92434	0.25	0.3	0.5	5.00E-05
461	96106	0.25	0.3	0.5	5.00E-05
471	99838	0.25	0.3	0.5	5.00E-05
481	103630	0.25	0.3	0.5	5.00E-05
491	107480	0.25	0.3	0.5	5.00E-05
501	111390	0.25	0.3	0.5	5.00E-05

(a) n=1 to n=501

n	N	lp	rp	sp	e
511	115360	0.25	0.25	0.5	5.00E-05
521	119390	0.25	0.25	0.5	5.00E-05
531	123470	0.25	0.25	0.5	5.00E-05
541	127610	0.25	0.25	0.5	5.00E-05
551	131810	0.25	0.25	0.5	5.00E-05
561	136060	0.25	0.25	0.5	5.00E-05
571	140370	0.25	0.25	0.5	5.00E-05
581	144740	0.25	0.25	0.5	5.00E-05
591	149160	0.25	0.25	0.5	5.00E-05
601	153640	0.25	0.25	0.5	5.00E-05
611	158170	0.25	0.25	0.5	5.00E-05
621	162750	0.25	0.25	0.5	5.00E-05
631	167390	0.25	0.25	0.5	5.00E-05
641	172090	0.25	0.25	0.5	5.00E-05
651	176830	0.25	0.25	0.5	5.00E-05
661	181630	0.25	0.25	0.5	5.00E-05
671	186480	0.25	0.25	0.5	5.00E-05
681	191390	0.25	0.25	0.5	5.00E-05
691	196350	0.25	0.25	0.5	5.00E-05
701	201350	0.25	0.25	0.5	5.00E-05
711	206420	0.25	0.25	0.5	5.00E-05
721	211530	0.25	0.25	0.5	5.00E-05
731	216690	0.25	0.25	0.5	5.00E-05
741	221900	0.25	0.25	0.5	5.00E-05
751	227170	0.25	0.25	0.5	5.00E-05
761	232480	0.25	0.25	0.5	5.00E-05
771	237840	0.25	0.25	0.5	5.00E-05
781	243260	0.25	0.25	0.5	5.00E-05
791	248720	0.25	0.25	0.5	5.00E-05
801	254230	0.25	0.25	0.5	5.00E-05
811	259790	0.25	0.25	0.5	5.00E-05
821	265400	0.25	0.25	0.5	5.00E-05
831	271060	0.25	0.25	0.5	5.00E-05
841	276760	0.25	0.25	0.5	5.00E-05
851	282520	0.25	0.25	0.5	5.00E-05
861	288320	0.25	0.25	0.5	5.00E-05
871	294170	0.25	0.25	0.5	5.00E-05
881	300060	0.25	0.25	0.5	5.00E-05
891	306010	0.25	0.25	0.5	5.00E-05
901	312000	0.25	0.25	0.5	5.00E-05
911	318030	0.25	0.25	0.5	5.00E-05
921	324110	0.25	0.25	0.5	5.00E-05
931	330240	0.25	0.25	0.5	5.00E-05
941	336420	0.25	0.25	0.5	5.00E-05
951	342640	0.25	0.25	0.5	5.00E-05
961	348900	0.25	0.25	0.5	5.00E-05
971	355210	0.25	0.25	0.5	5.00E-05
981	361570	0.25	0.25	0.5	5.00E-05
991	367970	0.25	0.25	0.5	5.00E-05
1001	374410	0.25	0.25	0.5	5.00E-05

(b) n=521 to n=1001

Figure 8: Source: BUMP-code/matlab_sim/data3.csv

5.2 Problem 1, Data 2

n	N	lp	rp	sp	e
36	1342	0.25	0.25	0.5	2.00E-06
36	1251	0.25	0.25	0.5	4.00E-06
36	1198	0.25	0.25	0.5	6.00E-06
36	1161	0.25	0.25	0.5	8.00E-06
36	1131	0.25	0.25	0.5	1.00E-05
36	1107	0.25	0.25	0.5	1.20E-05
36	1087	0.25	0.25	0.5	1.40E-05
36	1070	0.25	0.25	0.5	1.60E-05
36	1054	0.25	0.25	0.5	1.80E-05
36	1040	0.25	0.25	0.5	2.00E-05
36	1028	0.25	0.25	0.5	2.20E-05
36	1016	0.25	0.25	0.5	2.40E-05
36	1006	0.25	0.25	0.5	2.60E-05
36	996	0.25	0.25	0.5	2.80E-05
36	987	0.25	0.25	0.5	3.00E-05
36	979	0.25	0.25	0.5	3.20E-05
36	971	0.25	0.25	0.5	3.40E-05
36	963	0.25	0.25	0.5	3.60E-05
36	956	0.25	0.25	0.5	3.80E-05
36	950	0.25	0.25	0.5	4.00E-05
36	943	0.25	0.25	0.5	4.20E-05
36	937	0.25	0.25	0.5	4.40E-05
36	931	0.25	0.25	0.5	4.60E-05
36	926	0.25	0.25	0.5	4.80E-05
36	920	0.25	0.25	0.5	5.00E-05

(a) ϵ from $2 \cdot 10^{-6}$ to $5 \cdot 10^{-5}$

n	N	lp	rp	sp	e
36	915	0.25	0.25	0.5	5.20E-05
36	910	0.25	0.25	0.5	5.40E-05
36	905	0.25	0.25	0.5	5.60E-05
36	901	0.25	0.25	0.5	5.80E-05
36	896	0.25	0.25	0.5	6.00E-05
36	892	0.25	0.25	0.5	6.20E-05
36	888	0.25	0.25	0.5	6.40E-05
36	884	0.25	0.25	0.5	6.60E-05
36	880	0.25	0.25	0.5	6.80E-05
36	876	0.25	0.25	0.5	7.00E-05
36	872	0.25	0.25	0.5	7.20E-05
36	869	0.25	0.25	0.5	7.40E-05
36	865	0.25	0.25	0.5	7.60E-05
36	862	0.25	0.25	0.5	7.80E-05
36	859	0.25	0.25	0.5	8.00E-05
36	855	0.25	0.25	0.5	8.20E-05
36	852	0.25	0.25	0.5	8.40E-05
36	849	0.25	0.25	0.5	8.60E-05
36	846	0.25	0.25	0.5	8.80E-05
36	843	0.25	0.25	0.5	9.00E-05
36	840	0.25	0.25	0.5	9.20E-05
36	837	0.25	0.25	0.5	9.40E-05
36	835	0.25	0.25	0.5	9.60E-05
36	832	0.25	0.25	0.5	9.80E-05
36	829	0.25	0.25	0.5	0.0001

(b) ϵ from $5.2 \cdot 10^{-5}$ to 10^{-4}

Figure 9: Source: BUMP-code/matlab_sim/data_e_N_6.csv

5.3 Problem 1, Data 3

n	N	lp	rp	sp	e
36	1421	0.333333	0.166667	0.5	2.00E-06
36	1325	0.333333	0.166667	0.5	4.00E-06
36	1269	0.333333	0.166667	0.5	6.00E-06
36	1229	0.333333	0.166667	0.5	8.00E-06
36	1198	0.333333	0.166667	0.5	1.00E-05
36	1173	0.333333	0.166667	0.5	1.20E-05
36	1151	0.333333	0.166667	0.5	1.40E-05
36	1133	0.333333	0.166667	0.5	1.60E-05
36	1116	0.333333	0.166667	0.5	1.80E-05
36	1102	0.333333	0.166667	0.5	2.00E-05
36	1088	0.333333	0.166667	0.5	2.20E-05
36	1076	0.333333	0.166667	0.5	2.40E-05
36	1065	0.333333	0.166667	0.5	2.60E-05
36	1055	0.333333	0.166667	0.5	2.80E-05
36	1045	0.333333	0.166667	0.5	3.00E-05
36	1037	0.333333	0.166667	0.5	3.20E-05
36	1028	0.333333	0.166667	0.5	3.40E-05
36	1020	0.333333	0.166667	0.5	3.60E-05
36	1013	0.333333	0.166667	0.5	3.80E-05
36	1005	0.333333	0.166667	0.5	4.00E-05
36	999	0.333333	0.166667	0.5	4.20E-05
36	992	0.333333	0.166667	0.5	4.40E-05
36	986	0.333333	0.166667	0.5	4.60E-05
36	980	0.333333	0.166667	0.5	4.80E-05
36	974	0.333333	0.166667	0.5	5.00E-05

(a) ϵ from $2 \cdot 10^{-6}$ to $5 \cdot 10^{-5}$

n	N	lp	rp	sp	e
36	969	0.333333	0.166667	0.5	5.20E-05
36	964	0.333333	0.166667	0.5	5.40E-05
36	959	0.333333	0.166667	0.5	5.60E-05
36	954	0.333333	0.166667	0.5	5.80E-05
36	949	0.333333	0.166667	0.5	6.00E-05
36	944	0.333333	0.166667	0.5	6.20E-05
36	940	0.333333	0.166667	0.5	6.40E-05
36	936	0.333333	0.166667	0.5	6.60E-05
36	931	0.333333	0.166667	0.5	6.80E-05
36	928	0.333333	0.166667	0.5	7.00E-05
36	924	0.333333	0.166667	0.5	7.20E-05
36	920	0.333333	0.166667	0.5	7.40E-05
36	916	0.333333	0.166667	0.5	7.60E-05
36	913	0.333333	0.166667	0.5	7.80E-05
36	909	0.333333	0.166667	0.5	8.00E-05
36	906	0.333333	0.166667	0.5	8.20E-05
36	902	0.333333	0.166667	0.5	8.40E-05
36	899	0.333333	0.166667	0.5	8.60E-05
36	895	0.333333	0.166667	0.5	8.80E-05
36	893	0.333333	0.166667	0.5	9.00E-05
36	889	0.333333	0.166667	0.5	9.20E-05
36	887	0.333333	0.166667	0.5	9.40E-05
36	883	0.333333	0.166667	0.5	9.60E-05
36	881	0.333333	0.166667	0.5	9.80E-05
36	878	0.333333	0.166667	0.5	0.0001

(b) ϵ from $5.2 \cdot 10^{-5}$ to 10^{-4}

Figure 10: Source: BUMP-code/matlab_sim/data_e_N_8.csv

5.4 Problem 2, Data 1

e	avg_steps	e^2 * avg_steps
0.1	1845.093	18.45093
0.09	2425.962	19.6502922
0.08	2908.035	18.611424
0.07	3993.81	19.569669
0.06	5119.66	18.430776
0.05	7543.809	18.8595225
0.04	11337.567	18.1401072
0.03	21829.741	19.6467669
0.02	45140.62	18.056248
0.01	172250.852	17.2250852

Figure 11: Source: BUMP-code/card_sim/epsilon_t.csv

5.5 Problem 2, Data 2

e	avg_steps	e^2 * avg_steps
0.1	1735.32	17.3532
0.09	2349.801	19.0333881
0.08	3027.001	19.3728064
0.07	3731.818	18.2859082
0.06	4941.687	17.7900732
0.05	7511.855	18.7796375
0.04	10964.809	17.5436944
0.03	19780.716	17.8026444
0.02	45421.193	18.1684772
0.01	187069.856	18.7069856

Figure 12: Source: BUMP-code/card_sim/epsilon_t1.csv