

MA 323 (2020) Monte Carlo Simulation: LAB 11

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Solution:

1. We generate U using Linear Congruence Generator.
(Using Algorithm Discussed in Lecture 1.)
2. The parameters chosen were as follows:
 - $m = 244944$
 - $a = 1597$
 - $b = 0$
 - $x_0 = 1$
3. Now, for each N, Volume(A) is calculated.
The interval $[0, 1]$ is broken down into N subintervals.
Discrepancy is calculated using:

$$\sup_{A \in \mathcal{A}} \left| \frac{\#\{x_i \in A\}}{n} - \text{vol}(A) \right|$$

4. Tabulation of Discrepancy is as Follows:

	N	Volume	Discrepancy
0	10	0.10	0.0911
1	20	0.05	0.0408
2	50	0.02	0.0109
3	100	0.01	0.0009