

## No.11. Monte Carlo Simulation

ID \_\_\_\_\_ Name \_\_\_\_\_

(1) Make a Ruby function `average(t, n)` that computes the average when performing the function `montecarlo(n)`  $t$  times. Observe the performance of the Monte-Carlo Method taking a large  $t$ . Write anything you observed below.

```
def montecarlo(n)
  m = 0
  for i in 1..n
    x = rand() # random number in [0,1)
    y = rand()
    if x*x + y*y < 1.0 # (*)
      m = m + 1
    end
  end
  4*m*1.0/n
end

def average(t, n)
  # repeat t times montecarlo(n)
  # write here

end
```

n	t	Average	# correct digits
1			
10			
100			
1000			
10000			

2) (optional) Make a program that computes the volume of the 3-dimensional unit sphere, and do the same thing as in Question 1. I assume  $r$  (radius) = 3 units for the chart below. (Based off the expected answer from Google being "113.097335529")

n	t	Average ("savage" value)	# correct digits
1			
10			
100			
1000			
10000			

```

irb(main):012:0> average(100,1)
=> 3.12
irb(main):013:0> average(200,10)
=> 3.2080000000000003
irb(main):014:0> average(300,100)
=> 3.1573333333333338
irb(main):015:0> average(400,1000)
=> 3.1474999999999995
irb(main):016:0> average(500,10000)
=> 3.1484447999999997

```

```

irb(main):024:0> load ("C:/Users/IceWobs/spherecarlo.rb")
=> true
irb(main):025:0> savage(500,1,3)
=> 115.776
irb(main):026:0> savage(400,10,3)
=> 114.19199999999997
irb(main):027:0> savage(300,100,3)
=> 114.08159999999998
irb(main):028:0> savage(400,1000,3)
=> 113.41800000000008
irb(main):029:0> savage(200,1000,3)
=> 113.53032000000009
irb(main):030:0> savage(100,10000,3)
=> 114.30720000000001

```