

Double the Bet Until We Win

```
doubleBet = function(n) {  
  
  urn = c(-1, 1)  
  
  for (i in 1:n) {  
    res = sample(urn, size = 1)  
    if (res > 0) return(i)  
  }  
  return(NA)  
}
```

Add a Check

- If the caller provides input that is not numeric
- Should we:
 - Issue a warning?
 - Modify the input and continue?
 - Stop all together?

```
if (!is.numeric(numBets) {  
  stop("n must be numeric")  
}
```

```
doubleBet = function(n) {  
  
  if(!is.numeric(n)) stop("n must be numeric")  
  
  urn = c(-1, 1)  
  
  for (i in 1:n) {  
    res = sample(urn, size = 1)  
    if (res > 0) return(i)  
  }  
  return(NA)  
}
```

doubleBet(3) suppose draws -1, -1, 1

doubleBet = function(n) {														
if(!is.numeric(n)) stop("n must ...")	x													
urn = c(-1, 1)	x													
for (i in 1:n) {		x			x			x						
res = sample(urn, 1)			x			x			x					
if (res > 0) return(i)				x			x			x				
}														
return(NA)														
}														

doubleBet(3) suppose draws -1, -1, -1

doubleBet = function(n) {														
if(!is.numeric(n)) stop("n must ...")	x													
urn = c(-1, 1)	x													
for (i in 1:n) {		x			x			x						
res = sample(urn, 1)			x			x			x					
if (res > 0) return(i)				x			x			x				
}														
return(NA)													x	
}														

The for loop

Looping is the repeated evaluation of a statement or block of statements.

Much of what is handled using loops in other languages can be more efficiently handled in R using vectorized calculations or one of the apply mechanisms.

However, certain algorithms, such as those requiring recursion, can only be handled by loops.

There are two main looping constructs in R: **for** and **while**.

For loops

A *for loop* repeats a statement or block of statements a predefined number of times.

The syntax in R is

```
for ( var in vector ){  
  statement  
}
```

For each element in `vector`, the variable `var` is set to the value of that element and `statement(s)` is evaluated.

`vector` often contains integers, but can be any valid type.

While loops

A *while loop* repeats a statement or block of statements for as many times as a particular condition is `TRUE`.

The syntax in R is

```
while (condition){  
  statement  
}
```

`condition` is evaluated, and if it is `TRUE`, the `statement(s)` is evaluated. This process continues until condition evaluates to `FALSE`.

The while loop

Number of bets until win \$1

Let's use a while loop to write a function that continues to place bets (doubling each time) until we win \$1.

We are interested in the number of bets it takes to win \$1.

What does the `while` condition check?

A. The number of bets?

B. The winnings?

```
doubleWhile = function(){
```

```

    bets = 0
    urn = c(-1, 1)
    res = -1

```

```
while (res < 0) {
  res = sample(urn, 1)
  bets = bets + 1
}
return(bets)
}
```

doubleWhile()
suppose draws -1, -1, 1

A. Correct
B. Wrong

[illegible]

doubleWhile()
suppose draws $-1, 1$

A. Correct
B. Wrong

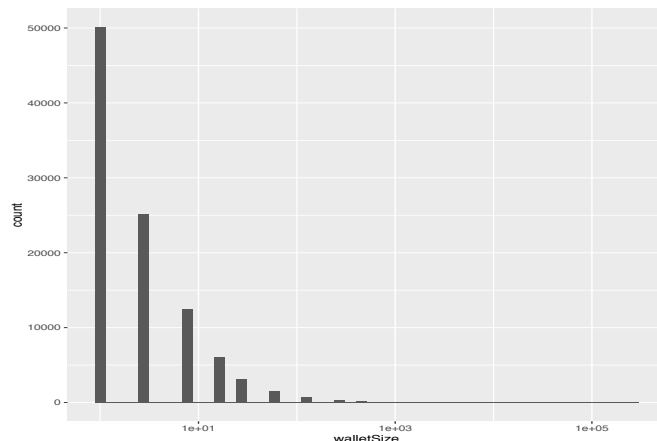
[illegible]

How do we learn from our simulator?

- Run the simulation many times and examine the distribution of possible outcomes
- We might want to convert the number of bets needed to the size of the wallet needed to play this strategy

Wallet Size Required

```
walletSize = 2^numBetsUntil - 1
```



Number of Bets Until Win

```
> numBetsUntil =  
  replicate(100000, double.Inf())  
  
> summary(numBetsUntil)  
   Min. 1st Qu.  Median    Mean 3rd Qu.    Max.   
  1.000   1.000   1.000   1.994   2.000  18.000
```

The **break** statement causes a loop to exit. This is particularly useful with while loops, which, if we're not careful, might loop indefinitely (or until we kill R).

```
doubleWhile = function(){  
  
  res = -1  
  bets = 0  
  max.iter = 1000  
  urn = c(-1, 1)  
  
  while(res < 0){  
    res = sample(urn, 1)  
    bets = bets + 1  
    if(bets > max.iter){  
      warning("Maximum iteration reached")  
      break  
    }  
  }  
  return(bets)  
}
```

Why don't we just call stop()?

We don't want our function to cause an error

Vector version

```
double.vec = function(n) {  
  res = sample(c(-1, 1), size = n,  
               replace = TRUE)  
  
  firstWin = which(res > 0)[1]  
  
  if (length(firstWin) == 0) return(NA)  
  return(firstWin)  
}
```

```
> system.time(replicate(100000,  
                        doubleBet(200)))
```

user	system	elapsed
1.738	0.167	1.952

```
> system.time(replicate(100000,  
                        doubleBet.vec(200)))
```

user	system	elapsed
1.906	0.138	2.063

Why are the
timings so
similar?

The for loop version often
stops after a few samples,
but the vector version
always takes all n samples

Which is more efficient?

doubleBet or
doubleBet.vec