

Lab05

COMP 125 Programming with Python

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Estimating the number Pi • We will use the Monte Carlo integration to estimate the number π

- Assume that you have a square with edge length=1 and lower left corner at the origin.
- Using a random number generator, pick N random points (x,y) within the square $(0 \le x \le 1)$ and $0 \le y \le 1$.
- Count the number of points inside the quarter circle (i.e. points with distance from origin less than 1).
- The estimate of π is four times the ratio of this count over the total number of generated points

$$\pi \approx \frac{6}{8} \times 4 = 3$$

- Write a function named estimate pi, which takes the number of random points N as an argument, and prints the estimate.
- Using this function estimate π by using N=10, 100, 1000, 10000, ... 10^8.
- Hint 1: To get random numbers in range [0,1) use random function: from random import random
- Hint 2: For the real 兀 use: from math import pi

Estimating the number Pi

- Bonus: Modify your function such that it returns the estimate of π , rather than printing on the screen.
- Using this function calculate the error in estimated pi. How does the error change with increasing N?
- Modify your output to get the following, where error is abs(pi-pi_est)

```
N= 10 pi_est= 1.60000 error= 1.54159

N= 100 pi_est= 3.36000 error= 0.21841

N= 1000 pi_est= 3.15200 error= 0.01041

N= 10000 pi_est= 3.11320 error= 0.02839

N= 100000 pi_est= 3.13604 error= 0.00555

N= 1000000 pi_est= 3.14027 error= 0.00132
```

Hint: use function abs to calculate the absolute value

Hint: error = abs(pi - pi_est)

Taylor series of e^x

- The Taylor series $e^x = 1 + x + x^2/2! + x^3/3! + x^4/4! + ...$
- We will use Taylor series to estimate e².
- Copy the factorial function discussed in class to your code.
- Write a function e_x(n), where n is the number of terms to be used in Taylor series specifically for calculating e². This function should use the factorial function for the calculation. It should print the number of terms used and the estimate of e² to the screen.
- Calculate the estimate of e^2 by using n=1, 2, ..., 10.

Taylor series of e^x

- Bonus: Modify your function. It should take two arguments $e_x(x,n)$ such that x is the point where we want to estimate e^x and n is the number of terms to be used. It should return the estimate of e^x .
- Compare your estimate with the exact value of e^x
 (from math import exp; ex=exp(1)**2)
- Format your output such that you get:

```
N= 1 Estimate of e^x= 3.00000e+00 error= 4.38906e+00
N= 2 Estimate of e^x= 5.00000e+00 error= 2.38906e+00
N= 3 Estimate of e^x= 6.33333e+00 error= 1.05572e+00
N= 4 Estimate of e^x= 7.00000e+00 error= 3.89056e-01
N= 5 Estimate of e^x= 7.26667e+00 error= 1.22389e-01
N= 6 Estimate of e^x= 7.35556e+00 error= 3.35005e-02
N= 7 Estimate of e^x= 7.38095e+00 error= 8.10372e-03
N= 8 Estimate of e^x= 7.38730e+00 error= 1.75451e-03
N= 9 Estimate of e^x= 7.38871e+00 error= 3.43577e-04
N= 10 Estimate of e^x= 7.38899e+00 error= 6.13899e-05
N= 11 Estimate of e^x= 7.38905e+00 error= 1.53210e-06
N= 13 Estimate of e^x= 7.38906e+00 error= 2.16541e-07
```

Bonus to the bonus: After a certain N, the error does not decrease any more. Why?