

The Monty Hall problem

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Suppose you're on a game show, and you're given the choice of three doors: Behind one door is a car; behind the others, goats. You pick a door, say No. 1, and the host, who knows what's behind the doors, opens another door, say No. 3, which has a goat. He then says to you, "Do you want to pick door No. 2?" Is it to your advantage to switch your choice?

We use a simulation to find the answer. First, we define a function to simulate a game:

```
1 using Random; Random.seed!(1)
2 function whichDoor(👉; nds=3)
3     🚪 = fill("🐐", nds)
4     🚗 = rand(1:nds)
5     🚪[🚗] = "🚗"
6     if 🚪[👉] == "🚗"
7         host = rand(setdiff(1:nds, 👉))
8     else
9         host = rand(setdiff(1:nds, [👉, 🚗]))
10    end
11    🐐 = rand(setdiff(1:nds, [👉, host]))
12    return (👉=👉, 🚗=🚗, 🐐=🐐, host=host)
13 end
14
15 # look at ten games
16 for i in 1:10
17     println(whichDoor(rand(1:3)))
18 end
```

```
1 set.seed(1)
2 whichDoor = function(choice, nds=3) {
3     doors = rep("goat", nds)
4     car = sample(1:nds, 1)
5     doors[car] = "car"
6     if (doors[choice] == "car") {
7         host = sample((1:nds)[-choice], 1)
8     } else if (nds == 3){
9         host = (1:nds)[-c(choice, car)]
10    } else {
```

```

11     host = sample((1:nds)[-c(choice, car)], 1)
12 }
13 if (nds == 3) {
14     switch = (1:nds)[-c(choice, host)]
15 } else {
16     switch = sample((1:nds)[-c(choice, host)], 1)
17 }
18 return(c(choice=choice, car=car, switch=switch, host=host))
19 }
20
21 # look at ten games
22 for (i in 1:10)
23     print(whichDoor(sample(1:3, 1)))

```

Here are the results for the ten games:

```

(👉 = 1, 🚗 = 2, 🔑 = 2, host = 3)
(👉 = 3, 🚗 = 1, 🔑 = 1, host = 2)
(👉 = 3, 🚗 = 1, 🔑 = 1, host = 2)
(👉 = 1, 🚗 = 1, 🔑 = 2, host = 3)
(👉 = 1, 🚗 = 1, 🔑 = 3, host = 2)
(👉 = 2, 🚗 = 2, 🔑 = 3, host = 1)
(👉 = 2, 🚗 = 3, 🔑 = 3, host = 1)
(👉 = 3, 🚗 = 3, 🔑 = 2, host = 1)
(👉 = 3, 🚗 = 2, 🔑 = 2, host = 1)
(👉 = 1, 🚗 = 2, 🔑 = 2, host = 3)

```

choice	car	switch	host
3	1	1	2
choice	car	switch	host
2	1	1	3
choice	car	switch	host
3	1	1	2
choice	car	switch	host
2	3	3	1
choice	car	switch	host
3	2	2	1
choice	car	switch	host
1	3	3	2
choice	car	switch	host
1	1	2	3
choice	car	switch	host
2	2	1	3
choice	car	switch	host
1	3	3	2
choice	car	switch	host
1	3	3	2

Now let's define a function to count the frequency from a larger number of the simulated games.

```
1 function countMTH(n; nds=3)
2   n_keep, n_switch = 0, 0
3   for i in 1:n
4     game = whichDoor(rand(1:3), nds=nds)
5     if game.👉 == game.🚗
6       n_keep += 1
7     elseif game.👉 == game.🚗
8       n_switch += 1
9     end
10  end
11  return (n_keep, n_switch) ./ n
12 end
13
14 # simulate 100 games to approximate the probabilities
15 probabilities = countMTH(100)
```

```
1 countMTH = function(n, nds=3){
2   games = replicate(n, whichDoor(sample(1:3, 1), nds=nds))
3   mean(games[1,] == games[2,])
4   mean(games[3,] == games[2,])
5   return (c(mean(games[1,] == games[2,]), mean(games[3,] == games[2,])))
6 }
7
8 # simulate 100 games to approximate the probabilities
9 probabilities = paste(countMTH(100), collapse=", ")
```

The approximate probabilities of keeping the original choice and switching are (0.32, 0.68).