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:

```
using Random; Random.seed!(1)
     function whichDoor(→; nds=3)
2
           🚪 = fill("ຈູm", nds)
3
          4
5
          if 🚪 [👈] == "🚗"
6
               host = rand(setdiff(1:nds, \ ))
          else
8
               host = rand(setdiff(1:nds, [ , _{a}]))
9
          end
10
          a = rand(setdiff(1:nds, [\(\frac{1}{2}\), host]))
11
          return (\rightarrow = \rightarrow, \rightleftharpoons = \rightleftharpoons, \diamond = \diamond, host=host)
^{12}
     end
13
14
     # look at ten games
15
     for i in 1:10
16
          println(whichDoor(rand(1:3)))
17
     end
```

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, = 3, b = 2, host = 1)
```

```
( \stackrel{\bullet}{\longrightarrow} = 3, \implies = 2, \stackrel{\bullet}{\lozenge} = 2, \text{ host } = 1)
( \stackrel{\bullet}{\longrightarrow} = 1, \implies = 2, \stackrel{\bullet}{\lozenge} = 2, \text{ host } = 3)
```

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

1

11

13

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

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