

In [42]:

```
1 import random
2 import numpy as np
3 import pandas as pd
4
5 def matchgame(way):
6     if way ==1:
7         random.seed(0)
8         p = np.array([0.1, 0.9, 0.0])
9         index = np.random.choice([-1, 0, 1], p = p.ravel())
10    elif way ==2:
11        random.seed(0)
12        p = np.array([0.55, 0.0, 0.45])
13        index = np.random.choice([-1, 0, 1], p = p.ravel())
14    return index
15 i=0
16 result=[]
17 while i<10000:
18     reward=0
19     t=0
20     while t<100:
21         x=random.randint(1,2)
22         if t<5:
23             reward = reward+matchgame(x)
24             t=t+1
25         elif t>=5 and reward<1:
26             reward = reward+matchgame(x)
27             t=t+1
28         elif t>=5 and matchgame(x)==1:
29             result.append(t)
30             break
31     i=i+1
32
33 pd.value_counts(result).head(5)
```

Out[42]:

```
5    4130
7     654
9     412
11    290
13    220
```

dtype: int64

As a result, The most likely way to win is to play $5+1=6$ games. So the best way to win is timid-timid-timid-timid-timid-bold

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