

**BF550: Fall 2022**

**Problem Set 3 is due by 12:20 pm on Monday, October 24**

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**Submission instructions**

Follow the same submission instructions as before.

**Problem 1**

Consider a one-dimensional random walker that can move every second. With probability  $p_l = 1/3$  it moves to the left, with probability  $p_r = 1/3$  it moves to right, and with probability  $p_s = 1/3$  it rests/stays and does not move. Assuming at time  $t = 0$ , the random walker is at  $x = 0$ , plot the probability density function and the cumulative probability function for  $t = 10$ ,  $t = 100$ , and  $t = 1000$  seconds. Make just two plots; each showing all three time points. Remember that you need to simulate random walks many times to get good statistics. Make the same two plots for  $p_l = 0$ ,  $p_r = 1/2$ , and  $p_s = 1/2$ . Do you understand why these plots look different? The plots that you make should be designed well. For example, they should label curves, axes, etc.