模擬書櫃問題:一個書櫃上有 10 本各不同的書,每本書與使用者的距離為 1~10 個單位,使用者每次會拿取一本書,爾後馬上放回,假設這 10 本書拿取的頻率未知,如何在一邊拿取,一邊更新這 10 本書的相對位置下,達到平均每次拿書的距離為最短。

## 提供三個 Policy:

- A. 若這次拿到的書為 i 書,則把 i 書往前移一個,每次都如此操作
- B. 若這次拿到的書為 i 書,則把 i 書移到最前面一個,每次都如此操作
- C. 可以給每本書一個計數器,每拿一次書則該計數器加一;計數器滿五次則書往前移一格並且計數器歸零。因此我突發奇想,既然計數器一定會占用到 memery 了,那就不要歸零,依然維持「每拿一次書則該計數器加一」的原則(根據大數法則,每本書對應的計數器/總共拿書次數會機率收斂至拿到那本書的機率)。我們就把書由近到遠依序以計數器頻率多寡來排列。

並利用 Batch means 方法將平均每次拿書距離估計出來。

假設十本書編號 1~10,並設定第 i 本書拿到的機率 p(i)如下:

```
P(1)=0.06
P(2) = 0.01
P(3) = 0.12
P(4) = 0.14
P(5) = 0.08
P(6) = 0.18
P(7) = 0.04
P(8) = 0.10
P(9) = 0.22
```

P(10) = 0.05

以下使用 Two-Stage Procedure 方法來做比較,最後每個 Policy 產出的統計量,其中 h=2.786 為查表  $n_0$ =40、 $p^*$ =.95、k=3。

Policy A: 5.22 Policy B: 3.86 Policy C: 3.65

此方法也顯示, Policy C 優於其他兩個 Policy。

下附程式碼:

Function and some options

```
options(digits = 16)  
g=as.integer(Sys.time()) #initial garbled for generating event  
Ge<-function(g){  
    g<<-(g*16807)%%(2^55-1)  
    return(g/(2^55-1))  
}  
which.book<-function(e){ #which book I take next time  
if(e<.06){  
    return(x=1)  
} else if(e<.07){
```

```
return(x=2)
}else if(e<.19){
 return(x=3)
  }else if(e<.33){
   return(x=4)
    else if(e<.41)
      return(x=5)
      else if(e<.59)
        return(x=6)
        }else if(e<.63){
          return(x=7)
          else if(e<.73)
            return(x=8)
            }else if(e<.95){
              return(x=9)
              }else{
                return(x=10)
```

```
#####Policy A#####
S=c(1:10) #state space
hand. length. m. A=0 #stat. counter mean
hand, length, v. A=0 #stat. counter second moment mean
m. A=0
for(i in 1:10000){
  x=which.book(Ge(g)) #eventlist
  S[c(1, which(S==x))]=S[c(which(S==x), 1)]
for(i in 1:200){
  x=which.book(Ge(g)) #eventlist
  m. A=m. A+which(S==x)
  if(i\%5==0){
    hand. length. m. A=hand. length. m. A+(m. A/5)
    hand. length. v. A=hand. length. v. A+(m. A/5)^2
    m. A=0
  S[c(1, which(S==x))]=S[c(which(S==x), 1)]
b40=hand. length.m. A*5/i
v40=(hand. length. v. A-(i/5)*(hand. length. m. A*5/i)^2)/(i/5-1)
N. A=\max(41, \text{ceiling}(2.786^2*v40/.01))
```

```
hand. length. m. A. second=0
for(i in 1:(N.A*5-200)){
  x=which.book(Ge(g)) #eventlist
  m. A=m. A+which(S==x)
  if(i\%5==0){
    hand. length. m. A. second=hand. length. m. A. second+(m. A/5)
    m. A=0
  S[c(1, which(S==x))]=S[c(which(S==x), 1)]
W=40*(1+sqrt(1-N.A*(1-(N.A-40)*.01/(2.786^2*v40))/40))/N.A
W*hand. length. m. A/200+(1-W)*hand. length. m. A. second/(N. A-40)
#####Policy A#####
#####Policy B#####
S=c(1:10) #state space
hand. length. m. B=0 #stat. counter mean
hand. length. v. B=0 #stat. counter second moment mean
m. B=0 #local
for(i in 1:10000){
  x=which.book(Ge(g)) #eventlist
  if(which(S==x)!=1){
  S[c((which(S==x)-1), which(S==x))]=S[c(which(S==x), (which(S==x)-1))]
for(i in 1:200){
  x=which.book(Ge(g)) #eventlist
  m. B=m. B+which(S==x)
  if(i\%5==0){
    hand. length. m. B=hand. length. m. B+(m. B/5)
    hand. length. v. B=hand. length. v. B+(m. B/5)^2
    m. B=0
  if(which(S==x)!=1){
    S[c((which(S==x)-1), which(S==x))]=S[c(which(S==x), (which(S==x)-1))]
b40=hand. length.m. B*5/i
v40=(hand. length. v. B-(i/5)*(hand. length. m. B*5/i)^2)/(i/5-1)
N. B=max(41, ceiling(2.786^2*v40/.01))
hand. length. m. B. second=0
for(i in 1:(N.B*5-200)){
  x=which.book(Ge(g)) #eventlist
```

```
m. B=m. B+which(S==x)
  if(i\%5==0){
    hand. length. m. B. second=hand. length. m. B. second+(m. B/5)
    m. B=0
  if(which(S==x)!=1){
    S[c((which(S==x)-1), which(S==x))]=S[c(which(S==x), (which(S==x)-1))]
W=40*(1+sqrt(1-N.B*(1-(N.B-40)*.01/(2.786^2*v40))/40))/N.B
W*hand. length. m. B/200+(1-W)*hand. length. m. B. second/(N. B-40)
#####Policy B#####
#####Policy C#####
S=c(1:10) #state space
counter=numeric(10)
hand. length. m. C=0 #stat. counter mean
hand. length. v. C=0 #stat. counter second moment mean
m. C=0 #1oca1
for(i in 1:10000){
  x=which.book(Ge(g)) #eventlist
  counter[x]=counter[x]+1
  S=order(counter)[10:1]
for(i in 1:200){
  x=which.book(Ge(g)) #eventlist
  m. C=m. C+which(S==x)
  if(i\%5==0){
    hand. length. m. C=hand. length. m. C+(m. C/5)
    hand. length. v. C=hand. length. v. C+(m. C/5)^2
    m. C=0
  counter[x]=counter[x]+1
  S=order(counter)[10:1]
b40=hand. length. m. C*5/i
v40=(hand. length. v. C-(i/5)*(hand. length. m. C*5/i)^2)/(i/5-1)
N. C=\max(41, \text{ceiling}(2.786^2*\text{v}40/.01))
hand. length. m. C. second=0
for(i in 1:(N.C*5-200)){
  x=which.book(Ge(g)) #eventlist
```

```
m. C=m. C+which(S==x)
if(i\%5==0){
    hand. length. m. C. second=hand. length. m. C. second+(m. C/5)
    m. C=0
}
counter[x]=counter[x]+1
S=order(counter)[10:1]
}
W=40*(1+sqrt(1-N. C*(1-(N. C-40)*. 01/(2. 786^2*v40))/40))/N. C
W*hand. length. m. C/200+(1-W)*hand. length. m. C. second/(N. C-40)
######Policy C######
```