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In [1]: import random
import numpy as np
import statistics as s
import scipy.stats
from collections import defaultdict
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In [2]: CONF = 0.95
RUNS = 100000
TRIALRUNS = 100
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In [3]: statdict = defaultdict(int)
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In [4]: CHOICE = ['A', 'B']
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In [5]: def winloss(obs1, obs2, p):
    if obs1 == 'A':
        if obs2 < p:
            return 1
        else:
            return -1
    else:
        if obs2 < 0.5:
            return 1
        else:
            return -1
```

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In [6]: def final_choice(stats, conf):

    stats.sort(key = lambda x:x[1][0], reverse = True)

    # Then tests whether the second, third and so forth values contain 0 within their joint
    inconclusive_list = [stats[0][0]]
    inconclusive = False
    for i in range(1, len(stats)):
        if in_range(construct_CI(stats[0], stats[i], conf)):
            inconclusive_list.append(stats[i][0])
            inconclusive = True
        else: # Because all values are sorted, if the current choice's joint Confidence Interval
            break

    if inconclusive: # If inconclusive, return statement with the list of 'drawn' choices
        return f'Inconclusive: the following came to a draw {inconclusive_list}'

    return stats[0][0] # Else, return the dominant strategy
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In [7]: def construct_CI(stat1, stat2, conf):
    """ Uses Welch's approximation to construct a joint CI of two means, unknown population

    xbar1 = stat1[1][0]
    xbar2 = stat2[1][0]
    s1 = stat1[1][1]
    s2 = stat2[1][1]
    n = stat1[1][2]
    m = stat2[1][2]
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r = (s1**2 /n + s2**2 /m)**2 / (s1**4 / (n**2 * (n-1)) + s2**4 / (m**2 * (m-1)))

q = scipy.stats.t.ppf(conf, df = r)

poolsd = np.sqrt(s1**2 /n + s2**2 /m)

CI = (xbar1 - xbar2 - q * poolsd, xbar1 - xbar2 + q * poolsd)

#     print(f'{stat1[0]} {stat2[0]}: {CI}')
#     print('\n')

return CI

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In [8]: def in_range(CI):
        """ Helper function to check whether 0 is within the Confidence Interval """

        if CI[0] <= 0 and CI[1] >= 0:
            return True
        return False

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In [9]: for p in [0.51, 0.505, 0.501, 0.5005, 0.5]:

        counter = 0

        for j in range(TRIALRUNS):

            data = defaultdict(list) # Using defaultdict makes the code more adaptable to difi

            sample = list()
            victory = list()

            for i in range(RUNS):
                obs1 = random.sample(CHOICE, 1)[0]
                obs2 = random.uniform(0, 1)

                data[obs1].append(winloss(obs1, obs2, p))

            # This time we record the data for both players because we are interested in each
            # i.e. we are not as interested in, or equally interested in each's dominant strat

            stats = dict()
            for choice in CHOICE:
                tmp = list()
                tmp.append(s.mean(data[choice]))
                tmp.append(s.stdev(data[choice]))
                tmp.append(len(data[choice]))

                stats[choice] = tmp

            result = final_choice(list(stats.items()), CONF)
            if result == 'A':
                counter += 1

        statdict[p] = counter/TRIALRUNS

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In [10]: statdict

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Out[10]: defaultdict(int,
                {0.51: 0.92, 0.505: 0.47, 0.501: 0.12, 0.5005: 0.06, 0.5: 0.06})

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However, our test was conducted on random variables with variance = 1. Different scenarios (random

variables with different variances) need to undergo re-testing.