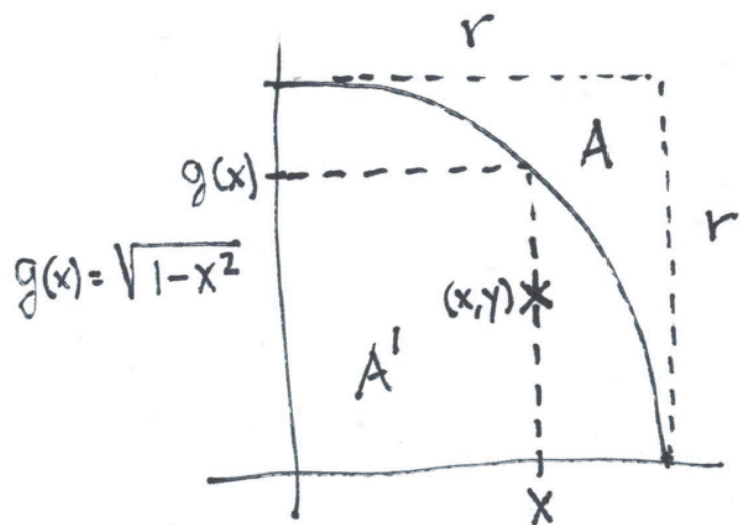


Warm up "Monte Carlo" homework this week

Calculate  $\pi$  to arbitrary precision



$$A' = \frac{\pi r^2}{4}$$

$$A = r^2$$

Throw "darts" within A  
by calling random #  
generator twice  $\Rightarrow (x, y)$  } uniform  
distribution  
expected

Naturally,

$$\frac{\text{\# darts landing within } A'}{\text{\# darts thrown} = N} = \frac{\frac{\pi r^2}{4}}{r^2} = \frac{\pi}{4}$$

Programmatic condition for landing within A'  
is  $y \leq g(x)$

How does " $\pi$ "<sub>quality</sub> depend on N?  $\Rightarrow \sim \frac{1}{\sqrt{N}}$  expected

Calculate the value of  $\pi$  using the method described in class (hit-and-miss on a quadrant of a circle, circumscribed by a square). How fast do we converge to the actual value? (as a function of number of trials,  $N$ ). Is it similar to the  $N^{-1/2}$  dependence discussed in class? You can make the precision arbitrarily high, but what about the accuracy?