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$$P(x) = \int_{0}^{\phi/2} \int_{f \in A^{2}} f_{\delta} f_{\phi} ds d\phi, \qquad (9)$$

$$f_{8} = \begin{cases} \frac{2}{d} & \text{for } 0 \leq x \leq \frac{1}{2} d \\ 0 & \text{for } x > \frac{1}{2} d \end{cases}$$

$$f_{8} = \frac{2}{d} \qquad (10)$$

are the probability functions for the distance  $_{\mathcal{S}}$  of the needle's midpoint  $_{\mathcal{S}}$  from the nearest line and the angle  $_{\mathcal{S}}$  formed by the needle and the lines, intersection takes place when  $0 \le _{\mathcal{S}} \le (\ell \sin \phi)/2$ , and  $\phi$  can be restricted to  $[0, \pi/2]$  by

Let N be the number of line crossings by n tosses of a short needle with size parameter x. Then N has a binomial distribution with parameters n and  $2x/\pi$ . A point estimator for  $\theta = 1/\pi$  is given by

$$\hat{\theta} = \frac{N}{2\pi n},$$
(12)

which is both a uniformly minimum variance unbiased estimator and a maximum likelihood estimator (Perlman and Wishura 1975) with variance

$$\operatorname{var}(\hat{\theta}) = \frac{\theta}{2\pi} \left( \frac{1}{x} - 2\theta \right), \tag{13}$$

which, in the case x = 1, gives

$$\operatorname{var}(\hat{\theta}) = \frac{\theta^2 (1 - 2\theta)}{2 \theta n}. \tag{14}$$

The estimator  $\hat{\pi}=1/\hat{\theta}$  for  $\pi$  is known as Buffon's estimator and is an asymptotically unbiased estimator given by

$$\hat{\pi} = \frac{2xn}{N},\tag{15}$$

where  $\mathbf{x} = \ell/d$ ,  $\mathbf{n}$  is the number of throws, and N is the number of line crossings. It has asymptotic variance

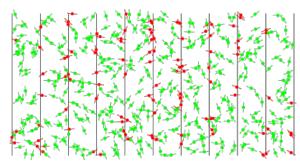
$$\operatorname{avar}(\hat{\pi}) = \frac{\pi^2}{2n} \left( \frac{\pi}{x} - 2 \right), \tag{16}$$

which, for the case x = 1, becomes

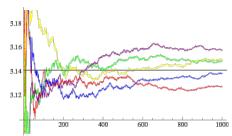
avar 
$$(\hat{\pi}) = \frac{\pi^2 \left(\frac{1}{2}\pi - 1\right)}{n}$$
 (17) 
$$\approx \frac{5.6335339}{n}$$
 (18)

(18)

(OEIS A114598; Mantel 1953; Solomon 1978, p. 7).



The above figure shows the result of 500 tosses of a needle of length parameter x=1/3, where needles crossing a line are shown in red and those missing are shown in green. 107 of the tosses cross a line, giving  $\hat{\pi}=3.116\pm0.073$ .



Several attempts have been made to experimentally determine  $\pi$  by needle-tossing,  $\pi$  calculated from five independent series of tosses of a (short) needle are illustrated above for one million tosses in each trial x = 1/3. For a discussion of the relevant statistics and a critical analysis of one of the more accurate (and least believable) needle-tossings, see Badger (1994). Uspensky (1937, pp. 112-113) discusses experiments conducted with 2520, 3204, and 5000 trials.

The problem can be extended to a "needle" in the shape of a convex polygon with generalized diameter less than d. The probability that the boundary of the polygon will intersect one of the lines is given by

$$P = \frac{P}{\pi d},\tag{19}$$

where p is the perimeter of the polygon (Uspensky 1937, p. 253; Solomon 1978, p. 18).

A further generalization obtained by throwing a needle on a board ruled with two sets of perpendicular lines is called the

#### SEE ALSO:

Buffon-Laplace Needle Problem, Clean Tile Problem

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