7/8/2019 Monte Carlo HW 3

```
In [29]:
         import numpy as np
          import random
In [37]:
         #1.a
         def rolldice(n):
              a=0
              for i in range (1,n+1):
                  y=list(range(1,7))
                  x=[]
                  b=0
                  while(x!=y):
                      b+=1
                      z=random.randint(1,6)
                      if z not in x:
                          x.append(z)
                          x.sort()
                  a=a+b
              print(a/n)
In [39]:
        rolldice(100000)
         14.73902
In [17]:
         random.randint(1,6)
Out[17]: 6
In [42]:
         #1.b
          def rolldice3(n):
              a=0
              for i in range (1,n+1):
                  x=[]
                  y=list(range(3,19))
                  b=0
                  while(x!=y):
                      b+=1
                      z=random.randint(1,6)+random.randint(1,6)+random.randint(1,6)
                      if z not in x:
                          x.append(z)
                          x.sort()
                  a=a+b
              print(a/n)
In [44]:
        rolldice3(100000)
```

338.84801

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```
In [45]:
         #3.a
         def unifiid(n):
             a=0
             for i in range(1,n+1):
                  b=0
                  c=0
                 while(b<1):
                      b=b+np.random.uniform(0,1)
                      c+=1
                  a=a+c
             print(a/n)
In [46]:
        unifiid(100)
         2.7
In [47]:
         unifiid(1000)
         2.705
In [48]:
         unifiid(10000)
         2.7261
In [69]:
         #3.b
         def lamba():
             samples = [100, 1000, 10000]
             lambdaa = [1,2]
             for y in range(0, len(lambdaa)):
                  for x in range(0, len(samples)):
                     M = 0
                      for j in range(1,samples[x]):
                          total = 1
                          n = np.array(np.random.uniform(0,1,samples[x]))
                          for i in range(1 , len(n)):
                              total = total*n[i]
                              if (total <= np.exp(-1*lambdaa[y])):</pre>
                                  M = M + i - 1
                                  break
                     print("size is",samples[x], " lambda is", lambdaa[y], "answer is ", M
In [70]: lamba()
         size is 100 lambda is 1 answer is 1.03
         size is 1000 lambda is 1 answer is 0.968
         size is 10000 lambda is 1 answer is 0.9893
         size is 100 lambda is 2 answer is 2.0
         size is 1000 lambda is 2 answer is 1.951
         size is 10000 lambda is 2 answer is 2.0067
```

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```
In [81]: #4.c
          p = np.array([0, 0.05, 0.1, 0.15, 0.1, 0.4, 0.2])
         N = np.zeros(10000)
          q = np.zeros(7)
          Unif = np.random.uniform(0, 1, 10000)
          for i in range(1,7):
              q[i] = p[i] + q[i-1]
              for n in range(10000):
                  for i in range(7):
                      if Unif[n] <= q[i]:</pre>
                          X = i
                          n = n + 1
                          break
                      else:
                          i = i + 1
                          N[n] = i
         print("Expected value is ", np.mean(N))
```

Expected value is 4.2876

```
In [84]:
         #4.e
          prob = np.array([0, 0.4, 0.2, 0.15, 0.1, 0.1, 0.05])
          sequential=[0,5,6,3,2,4,1]
         N = np.zeros(10000)
          q = np.zeros(7)
         U = np.random.uniform(0, 1, 10000)
          for i in range(1,7):
              q[i] = prob[i] + q[i-1]
          for n in range(10000):
              for i in range(7):
                  if U[n] <= q[i]:</pre>
                      X = sequential[i]
                      n = n + 1
                      break
                  else:
                      i = i + 1
                  N[n] = i
          print("Expected value is ", np.mean(N))
```

Expected value is 2.4482

```
In [ ]:
```