

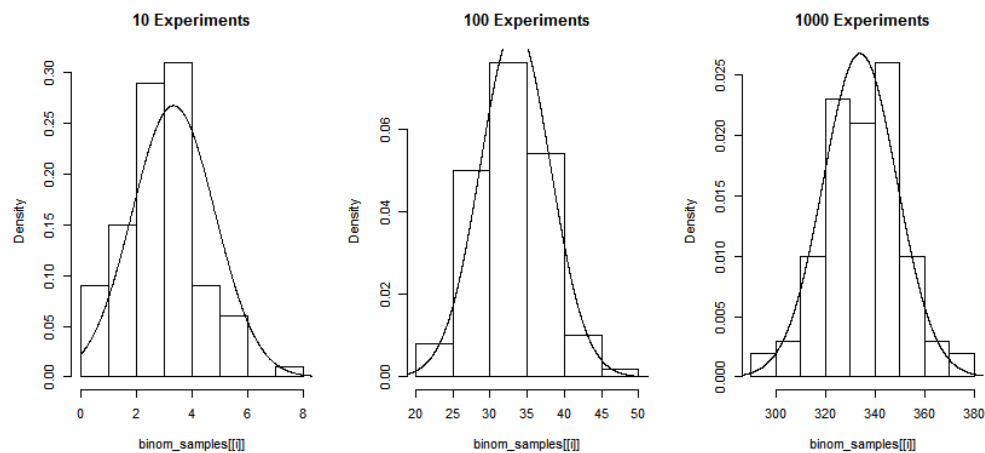
## Problem

Simulate the Monty Hall problem to prove that winning a car is more likely ( $p_{\text{Car}} = 0.666$ ) if you switch your door than stay with your initial choice ( $p_{\text{Car}} = 0.333$ ).

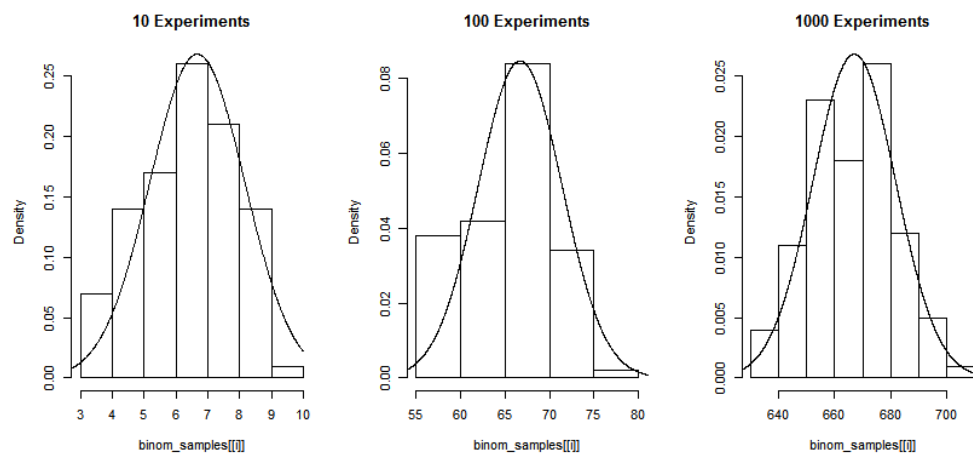
## Simulation Results

The idea is to show that as  $n$  gets large, the mean converges on the theoretical value. To do this, the `game.instance` function is run 3 times – for 10 games, 100 games, and 1000 game sets. This constitutes one set of results. Then (using the variable ‘ $m$ ’ counter), 100 sets of such results are obtained. As can be seen by the graphs below, the most likely outcomes are centered on  $1/3$  of the total number of experiments (3, 33, 333) for ‘stay’ and likewise  $2/3$  (6, 66, 666) for ‘switch’:

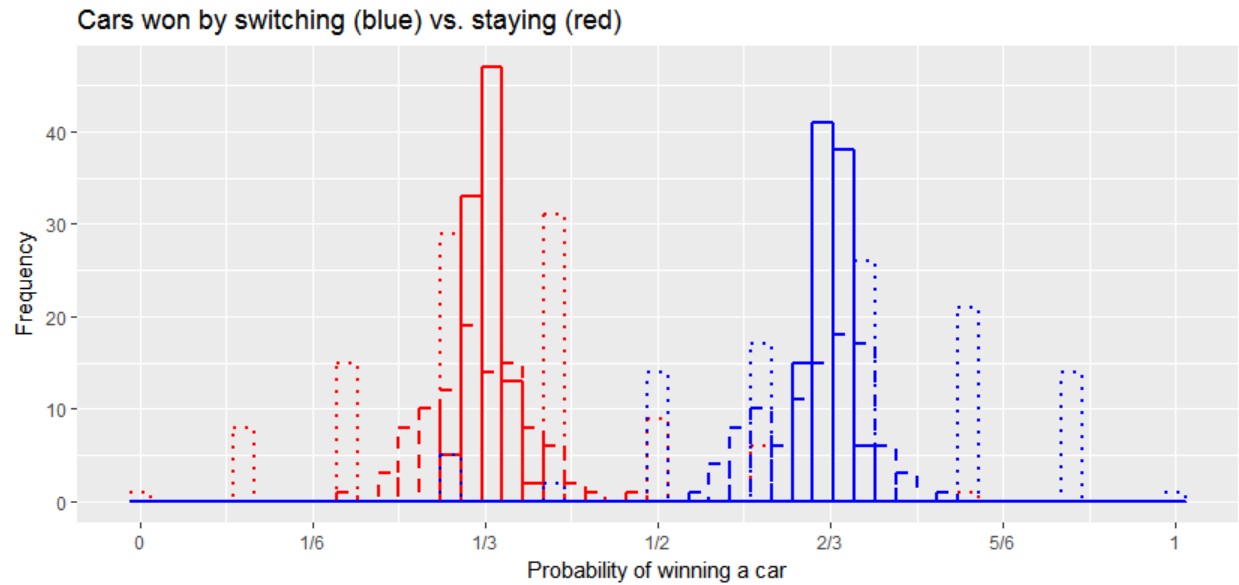
Stay:



Switch:



Now, the two sets of results can be combined on one graph:



As can be seen, as the number of games played in a set increases from 10 (dotted lines) to 100 (dashed lines) to 1000 (solid lines), the most likely outcomes converge to  $1/3$  for staying (red) and  $2/3$  for switching (blue).