

### HW#3

Farhad Ramezanghorbani

```
import math
import random
#result=open("realplot.txt","w")
def x(y,lan):
    return float(-math.log1p(-y)/lan)

lan=float(raw_input("Enter the value of Landa:\n"))
n=float(raw_input("Number of steps:\n"))
s1=0.0
s2=0.0
s3=0.0
s4=0.0
s5=0.0
s6=0.0
s7=0.0
s8=0.0
s9=0.0
s10=0.0
count=0
while (count <= n):
    y=random.random()
    r=x(y,lan)

    if r<1/lan:
        s1+=1
    elif r<2/lan:
        s2+=1
    elif r<3/lan:
        s3+=1
    elif r<4/lan:
        s4+=1
    elif r<5/lan:
        s5+=1
    elif r<6/lan:
        s6+=1
    elif r<7/lan:
        s7+=1
    elif r<8/lan:
        s8+=1
    elif r<9/lan:
        s9+=1
    else:
        s10+=1
    #p=float(lan*math.exp(-lan*count))
    #output=str(p)+"\n"
    #result.write(output)
    #count+=1
print s1/n
print s2/n
```

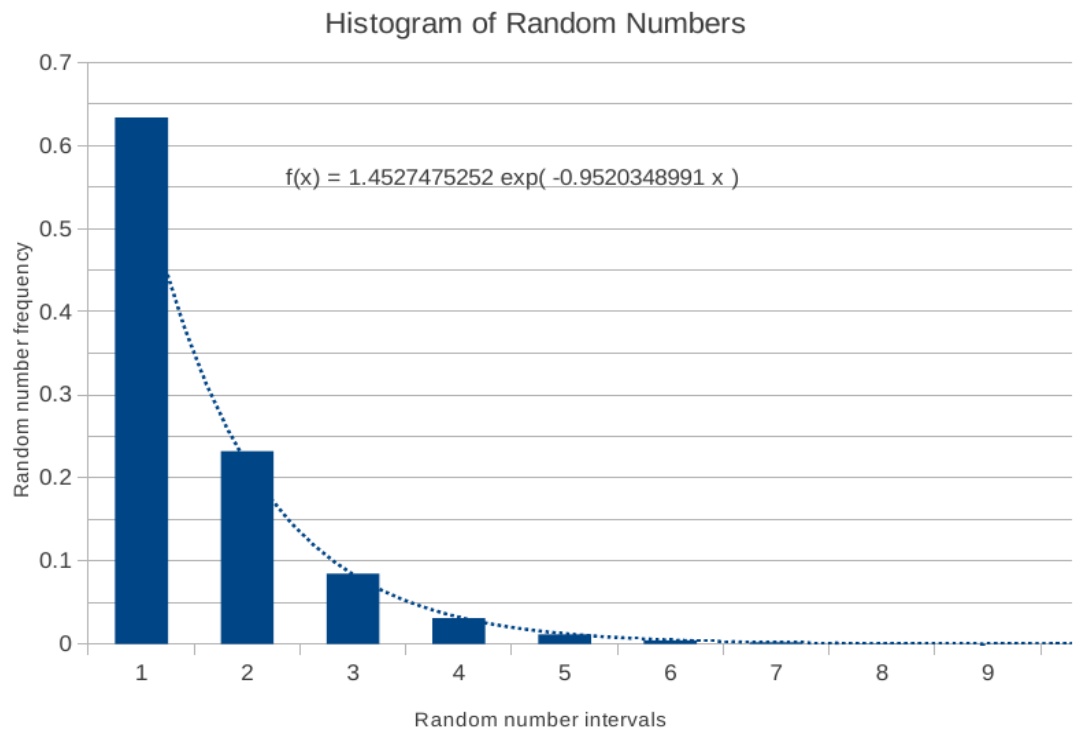
```

print s3/n
print s4/n
print s5/n
print s6/n
print s7/n
print s8/n
print s9/n
print s10/n

```

Results for:  
 landa=0.01  
 Trials=10\*\*5

are:  
 0.63299  
 0.23038  
 0.08718  
 0.03091  
 0.01197  
 0.00414  
 0.0016  
 0.00051  
 0.00025  
 8e-05



The problem with my code will appear when I wanted to compare the fitted trend line of histogram (the blue dotted line) with exponential distribution ( $\text{lan} \cdot \exp(-\text{lan} \cdot t)$ ). the fitted trend line should start from landa which is 0.01 not 0.63. I could not make it until deadline but I will try to solve this problem.

The mean value (Expected value) of exponentially distributed random variables with rate parameter landa ( $\exp(\text{lan})$ ) is  $1/\text{lan}$ .

I categorized my random numbers with the groups of  $1/\text{lan}$  multiplied by integers. 50 % of data should be in the first column. But there is more than 60%, this is a sign that shows random number generator is not as good as it seems.