

Assignment: Module 13

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Disclaimer: This is my work, not that of others

Total Score: 20

1. 10
2. 10

1. (10 pt) Evaluate $\iint e^{x^2y^2} R dx dy$ where the region of integration, R , is the unit circle in the x - y plane. Use 1,000,000 points inside the unit circle to estimate the integral. Use the function average technique or type 1 Monte Carlo simulation.

Notes:

a. Generate pairs of random number (x,y) only keep the pairs that satisfy $x^2+y^2 \leq 1$. You may need more than 1,000,000 pairs to get the required set.

b. The area of the unit circle is $\iint dx dy = \pi R$.

Using sets of 2 random number, and doing a natural log evaluation. This was done with python and then adding up all the average, I was able to find that the integral of area of the circle is 3.280147633754156... and continued

2. (10 pt) Find the volume of the 3-d region bounded by the following equations using dart throwing, type 2 Monte Carlo simulation, with 1,000,000 points.

$$\begin{aligned} 0 < x < 1, 0 < y < 1, 0 < z < 1 \\ x^2 + \sin^2 y &\leq z, \\ x - z + e^y &\leq 1 \end{aligned}$$

With python I was able to generate 3 lists of 1000000 random numbers , then using the halton algorithm, I was able to find the volume of the 3-d region in dart throwing. This was done by using monte carlo simulation of the region and the answer that the code returned was 0.136527 when using counter on

$$x^2 + \mathbf{math.sin}(y)^2 \leq z \text{ and } x - z + \mathbf{math.exp}(y) \leq 1$$