9/30/2019 project2

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In [ ]: #MONTY HALL PROBLEM:
        #R(RSTUDIO) CODE ANALYSIS:
        doors <-c("1","2","3")
        #make a vector called doors with 3 doors A,B,C
        xdata <- c()
        #create an object where the data of the loop is stored into
        for(i in 1:1000) {
            #everything that is to be executed from the loop goes inside the cur
        ly brackets. Into the parantheses, define how often the loop should be e
        xecuted. The expression i in 1:1000 means that i will be chosen from the
        vector of numbers between 1 and 1000
            prize <- sample(doors,1)</pre>
            #the prize is placed into one of the doors chosen randomly. The samp
        le() generates a random order of the three doors. The 1 takes the first
         element of the vector.
            pick <- sample(doors,1)</pre>
            #the pick of the participant is stored into another random generato
        r. The sample() generated a random order of which door the participant p
        icks. The result is saved into the object pick.
            opened door <- sample(doors[which(doors != pick & doors != prize)],1
            #an object called opened door is createdin which the host of the sho
        w opens the door that was not picked by the participant and the door tha
        t is not the prize. The which command gives you a character A B or C the
        door that is not chosen by the contestant and the door that is not the p
        rize. The 1 picks only one door in the case when the host could open eit
        her door.
            switchyes <- doors[which(doors != pick & doors != opened door)]</pre>
            #simulate switching doors by taking one element that was not the ini
        tial pick and not the door that was already opened.
            if(pick==prize) {xdata<-c(xdata, "noswitchwin:")}</pre>
            #these two if statements determine who wins. If the picked door cont
        ained the prize, assign the noswitchwin to the position in the xdata res
        ults vector.
            if(switchyes==prize) {xdata<-c(xdata, "switchwin")}</pre>
            #if the participant switches, and it happens to be the door that con
        tains the prize, then he won because he switched. That is why the charac
        ter switchwin is assigned to that position of xdata.
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sum(xdata=="switchwin")/length(xdata)
#computes the average of how many times the participant wins if he switc
hes the door

sum(xdata=="noswitchwin")/length(xdata)
#computes the average of how many times the participant wins if he does
n't switch doors
```

```
In [ ]: #MONTY HALL PROBLEM:
        #PYTHON(SPYDER) CODE ANALYSIS:
        from numpy.random import choice #imports the random generator functi
        on
        doors = ["1","2","3"]
                                           #makes an array of the 3 doors label
        ed 1,2,3
        switchwin=0
                                            #start with 0 doors chosen
        noswitchwin=0
                                            #start with 0 doors chosen
        for _ in range(1000):
                                           #makes a loop to make 1000 simulatio
        ns
                                           #randomly generates a door from 1-3
           prize=choice(doors,1)
         and assigns it to the prize
            pick=choice(doors,1)
                                          #randomly generates a door from 1 to
        3 and assigns it to the pick
            monty choices= [door for door in doors if (door!=prize and door!=pic
        k)]
            #if the door is not the prize and if the door is not picked
            opened_door=choice(monty_choices,1)
            #open one door randomly with the condition above
            switched door= [door for door in doors if (door!=opened door and doo
        r!=pick)]
            #if the door is not opened and if the door is not picked, the partic
        iapnt has a choice to switch doors
            if pick == prize:
                                          #if the pick was the prize
                noswitchwin += 1
                                           #no need to switch to win
            else:
                switchwin += 1
                                           #but if the pick was not the prize,
         you will win if you switch
        switchwin/1000
        #calculates the average of the times you will win if you switch
        noswitchwin/1000
        #calculates the average of the times you will win if you do not switch
```

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In []: #BIRTHDAY PARADOX:
    #MONTE CARLO SIMULATION CODE (WORKED OUT IN RSTUDIO NOT JUPYTER)
    #THE SCREENSHOT OF THE CODE WORKING IN RSTUDIO IS ON LAST PAGE

class_size <- 35;
    simulations <- 10000;
    results <- numeric(simulations)

for (i in 1:simulations) {
    b <- sample(1:365, class_size, repl=T)
        results[i] <- class_size - length(unique(b)) }

mean(results)  #gives the average of the results in the array from the loop
    mean(results==0)  #gives the probability of the results in the array from the loop</pre>
```

In [7]: #BIRTHDAY PARADOX: #ALGORITHM TO SEE AROUND WHICH CLASS SIZE IS REQUIRED TO HAVE A 50-50 CH ANCE OF SHARING BIRTHDAYS #THIS CODE IS FOR JUPYTER NOT RSTUDIO import math as math import sys fact = math.factorial(365) result = 0desired probability = 50 for i in range (1,366): a = 365**ib = math.factorial(365-i)result = (1-(fact / (a*b)))*100if (result > desired probability): print ('In order for a 50/50 chance of sharing birthdays, the cl ass size required is ',i) sys.exit()

In order for a 50/50 chance of sharing birthdays, the class size required is 23

An exception has occurred, use %tb to see the full traceback.

SystemExit

Monty Hall Problem Pencil/Pen Approach

$$P(a) = \frac{1}{3}$$

$$P(C|a) = P(C \cap a) = \frac{\binom{1}{2}(\frac{1}{3})}{\binom{1}{3}} = \boxed{\frac{1}{Z}} = 50\%$$

$$\frac{\left(\frac{1}{2}\right)\left(\frac{1}{3}\right)}{\left(\frac{1}{3}\right)} = \boxed{2}$$

$$P(C|b) = P(C|b) = (\frac{3}{2})(\frac{1}{3}) = \prod$$

$$(\frac{2}{3})(\frac{1}{3}) = \prod_{0000}$$

$$P(C|c) = \frac{P(C \cap c)}{P(c)} = \frac{(0)(\frac{1}{3})}{(\frac{1}{3})} = \boxed{0}$$

1).
$$P(a|C) = \frac{P(C|a) P(a)}{P(C|a) P(a) + P(C|b) P(b) + P(C|c) P(c)}$$

$$= \frac{(\frac{1}{2})(\frac{1}{3})}{(\frac{1}{2})(\frac{1}{3}) + (1)(\frac{1}{3}) + (0)(\frac{1}{3})}$$

$$= \frac{1}{3}$$
2) $O(a|C) = O(a|C) O(a)$

2)
$$P(b|C) = P(C|b) P(b)$$

 $P(C|a) P(a) + P(C|b) P(b) + P(C|c) P(c)$
 $= \frac{(1)(3)}{(\frac{1}{2})(\frac{1}{3}) + (1)(\frac{1}{3}) + (0)(\frac{1}{3})}$

This means the charice of winning the prize if you switch is higher than if you were to not switch doors.

2).
$$P(B|A) = P(B \cap A) = \frac{364}{365}(1) = \frac{364}{365} \approx 0.9973$$

3)
$$P(C|(ANB)) = \frac{P(Cn(ANB))}{P(ANB)} = \frac{\frac{363}{365}(\frac{364}{365})(\frac{365}{365})}{\frac{364}{365}}$$

$$=\frac{363}{365}$$
 ≈ 0.9945

$$= \frac{362}{365} \left(\frac{363}{365} \right) \left(\frac{364}{365} \right) \left(\frac{365}{365} \right)$$

$$\left(\frac{365}{365}\right)\left(\frac{364}{365}\right)\left(\frac{365}{365}\right)$$

$$= \frac{362}{365} \approx 0.9918$$

7)
$$1 - P(8|H) = 1 - 0.99726 \approx .002739$$

 $\left(\frac{365}{365}\right)\left(\frac{1}{365}\right) \approx 0.0027 \text{ or } \boxed{0.2739 / 0}$

```
RStudio
File Edit Code View Plots Session Build Debug Profile Tools Help
🔾 🗸 😭 🚰 - 🔒 📄 👛 🖟 Go to file/function
                                            BB ▼ Addins ▼
 project stats.R* × Untitled3* ×
 Run Source - =
   1 class_size <- 35;</pre>
   2 simulations <- 10000;</pre>
   3 results <- numeric(simulations)</pre>
   5 - for (i in 1:simulations) {
         b <- sample(1:365, class_size, repl=T)</pre>
   6
   7
         results[i] <- class_size - length(unique(b)) }
   9
      mean(results)
  10
       mean(results==0)
  11
  12
  13
  14
  15
  11:1
       (Top Level) $
                                                                                       R Script $
 Console
       Terminal ×
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                                                                                         =\Box
 > class_size <- 35;</pre>
 > simulations <- 10000;</pre>
 > results <- numeric(simulations)</pre>
 > for (i in 1:simulations) {
     b <- sample(1:365, class_size, repl=T)</pre>
    results[i] <- class_size - length(unique(b)) }
 > mean(results)
 [1] 1.5868
 > mean(results==0)
 [1] 0.1883
 >
```