Simulating the Monty Hall Problem

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About Me

• I really like Rust

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- That's literally everything about me

These slides were made in Typst



blah blah blah

Suppose you're on a game show, and you're given the choice of three doors: Behind one door is a car; behind the others, goats. You pick a door, say No. 1, and the host, who knows what's behind the doors, opens another door, say No. 3, which has a goat. He then says to you, "Do you want to pick door No. 2?" Is it to your advantage to switch your choice?

— Craig F. Whitaker's letter quoted in Marilyn vos Savant's "Ask Marilyn" column in Parade magazine in 1990

Formal Proof

1.

2.

3

Formal Proof

- 1. It obviously does not matter which door you pick
- 2.
- 3

Formal Proof

- 1. It obviously does not matter which door you pick
- 2. This presentation has code on slide 7, promise
- 3.

Formal Proof

- 1. It obviously does not matter which door you pick
- 2. This presentation has code on slide 7, promise
- 3. See 1

Confirmation Bias

```
> monty_hall 1000000
P(success | switch) ≈ 0.67
P(success | keep) ≈ 0.33
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boring stuff...

Doors			Strategy	
1	2	ന	switch	keep

• Each row is a possible world where the initial choice is 1

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- Each row is a possible world where the initial choice is 1
- Each strategy has an opposite outcome

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Doors			Strategy	
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- Each row is a possible world where the initial choice is 1
- Each strategy has an opposite outcome
- Each strategy's outcome is determined by the initial choice

Show Code Already

```
use rand::{thread rng, Rng};
fn monty hall(n: u32) {
    let (mut rng, mut counts) = (thread rng(), [0, 0]);
    for in 0..n {
        counts[(rng.gen range(1..4) == rng.gen range(1..4)) as usize] += 1;
    for (strategy, count) in std::iter::zip(["switch", "keep"], counts) {
        println!("P(success | {strategy}) ≈ {:.2}",
            count as f32 / n as f32);
```

hire me

```
fn blazingly_fast_monty_hall() {
    println!("P(success | switch) = 2 / 3")
    println!("P(success | keep) = 1 / 3")
}

> blazingly_fast_monty_hall
P(success | switch) = 2 / 3
P(success | keep) = 1 / 3
```

github.com/jakobjpeters/monty_hall