

## DATA130004: Homework 3

Due in class on November 2, 2017

1. Exercises 5.6, 5.9 and 5.10.
2. Use Monte Carlo method to approximate the fraction of a  $d$ -dimensional hypersphere which lies in the inscribed  $d$ -dimensional hypercube. In class, we have discussed  $d = 2$  case. Now, try dimensions  $d = 3, 4, \dots, 10$ . Hint: use `apply` function.
  - (1) Derive the formula for the EXACT values for the above problem for each  $d$ -dimension.
  - (2) Using the previous results, approximate the value of  $\pi$ . Find the number of points used which approximates  $\pi$  to the 4th digit for each  $d$ . Set the random seed with `set.seed(123)` at the beginning of your R code.