

task_3

October 5, 2023

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[156]: import numpy as np # import the Python package numpy, rename it as np

# implement the integrand f(x) as a Python function
def f(x):
    f = x # the integrand is f(x) = x
    return x

N = 953462 # number of random samples to use

x_i = np.random.uniform(size=N) # draw N random, uniform samples

print("Shape of x_i is ",x_i.shape)

f_i = f(x_i) # evaluate the integrand at these N samples
print("Shape of f_i is ",f_i.shape)
I_N = np.sum(f_i) / N # Monte Carlo approximation to the integrand

print("Monte Carlo approximation is %f"%I_N)
```

```
Shape of x_i is (953462,)
Shape of f_i is (953462,)
Monte Carlo approximation is 0.500012
```