

EE 511 Simulation Methods for Stochastic Systems

Project #1: Coins and Bootstraps

Question 1 [Coins, Coins, everywhere...]

Pick a coin, any coin. Toss it thirteen times. How many Heads occur? Repeat the experiment (thirteen coin tosses) $n=50$ times. Record the number of Heads you observe in each experiment. Plot:

- A scatter plot of the outcomes of these experiments
- a histogram of the same outcomes
- a running tally of (*total # of Heads*)/(*total # of coin flips*). The k^{th} index on the x-axis corresponds to k^{th} experiment.

Based on a visual inspection, do you believe your coin is *fair*?

Question 2 [So Unfair]

Pick another coin identical to the first coin. *Modify the coin to make it unfair*. Use any means you can think of to accomplish this. Repeat the steps in Question 1. Examine the plots. Do the plots support your claim that the coin is now *unfair*?

Question 3 [Gas Bootstrap Confidence Intervals]

Download the NJGAS data set from Blackboard and find the 95% bootstrap confidence interval for the mean of the data set.

Question 4 [Unfair Confidence...]

Use your data set from Question 2 to generate a 95% bootstrap confidence interval for the probability of heads for your supposedly unfair coin. How does this modify your confidence in the claim that the coin is now unfair?

Turn in:

- A summary of your experiments including plots and statistics
- a brief discussion of the results (max 1 page per problem)
- a print out of your code.