

annular_area.py

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1 import numpy as np
2 import matplotlib.pyplot as plt
3
4 def monte_carlo_annulus_area(N, plot=False):
5     # Generate N random (x, y) points in [-2, 2] x [-2, 2]
6     x = np.random.uniform(-2, 2, N)
7     y = np.random.uniform(-2, 2, N)
8
9     # Compute distance squared from origin
10    r_squared = x**2 + y**2
11
12    # Find number of points in annular region ( $1 \leq r^2 \leq 4$ )
13    mask = (r_squared >= 1) & (r_squared <= 4)
14    N_frac = np.sum(mask)
15
16    # Area of square is  $4 \times 4 = 16$ 
17    estimated_area = (N_frac / N) * 16
18
19    # Optional: Plotting
20    if plot:
21        plt.scatter(x[mask], y[mask], s=1, color='green', label='Inside Annulus')
22        plt.scatter(x[~mask], y[~mask], s=1, color='red', alpha=0.5, label='Outside')
23        plt.gca().set_aspect('equal')
24        plt.title(f'N = {N} | Estimated Area ≈ {estimated_area:.4f}')
25        plt.legend()
26        plt.grid(True)
27        plt.axvline(x=0, color='black', ls='--')
28        plt.axhline(y=0, color='black', ls='--')
29        plt.show()
30
31    return estimated_area
32
33 # Part (a): Monte Carlo Estimations
34 for N in [100, 1000, 10000, 100000]:
35     area = monte_carlo_annulus_area(N, plot=True)
36     print(f"Monte Carlo Estimated Area for N = {N}: {area:.4f}")
37
38 # Part (b): Exact Area using Numerical Integration (known formula)
39 exact_area = np.pi * (4 - 1)
40 print(f"\nExact Area using Integration: {exact_area:.4f}")
41
42 ...
43
44 OUTPUT:
45 Monte Carlo Estimated Area for N = 100: 9.7600
46 Monte Carlo Estimated Area for N = 1000: 9.4880
47 Monte Carlo Estimated Area for N = 10000: 9.3152
48 Monte Carlo Estimated Area for N = 100000: 9.4678
49
50 Exact Area using Integration: 9.4248
51 ...
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52 # Plotting the same bit in the same figure for better visualization
53 import numpy as np
54 import matplotlib.pyplot as plt
55
56 def generate_and_estimate(N):
57     # Generate N random (x, y) points in [-2, 2] x [-2, 2]
58     x = np.random.uniform(-2, 2, N)
59     y = np.random.uniform(-2, 2, N)
60
61     # Compute r2 = x2 + y2
62     r_squared = x**2 + y**2
63
64     # Mask: points inside the annulus (1 ≤ r2 ≤ 4)
65     mask = (r_squared >= 1) & (r_squared <= 4)
66     N_frac = np.sum(mask)
67
68     # Estimate area = (N_frac / N) * Area of square (16)
69     estimated_area = (N_frac / N) * 16
70
71     return x, y, mask, estimated_area
72
73 # Values of N
74 N_values = [100, 1000, 10000]
75
76 # Create subplots
77 fig, axes = plt.subplots(1, 3, figsize=(18, 6))
78 fig.suptitle('Monte Carlo Estimation of Annular Area', fontsize=16)
79
80 for i, N in enumerate(N_values):
81     x, y, mask, est_area = generate_and_estimate(N)
82     ax = axes[i]
83     ax.scatter(x[~mask], y[~mask], s=1, color='red', alpha=0.5, label='Outside')
84     ax.scatter(x[mask], y[mask], s=1, color='green', label='Inside Annulus')
85     ax.set_title(f'N = {N}\nEstimated Area ≈ {est_area:.4f}')
86     ax.set_aspect('equal')
87     ax.set_xlim([-2, 2])
88     ax.set_ylim([-2, 2])
89     ax.set_xlabel('x')
90     ax.set_ylabel('y')
91     ax.grid(True)
92     ax.legend()
93
94 plt.tight_layout(rect=[0, 0, 1, 0.95])
95 plt.show()
96
97 # Part (b): Exact value using analytical method
98 exact_area = np.pi * (4 - 1)
99 print(f"Exact Area using Integration: {exact_area:.4f}")
100

```