

# Ant foraging for food: 2D Simple Random Walk as a Martingale

An ant leaves its anthill in order to forage for food. It moves with the speed of 10 cm per second, but it doesn't know where to go, therefore every second it moves randomly 10 cm directly north, south, east or west with equal probability.

## Question 1

If the food is located on east-west lines 20 cm to the north and 20 cm to the south, as well as on north-south lines 20 cm to the east and 20 cm to the west from the anthill, how long will it take the ant to reach it on average?

## Solution (All distances expressed in cm and times in sec)

### Approach 1: Martingale

- The ant is executing a 2D simple symmetric unbiased random walk  $\{S_t\}_{t \geq 1}$  on a regular lattice with a step size (stride) of 10, starting at the origin  $S_0 = (0, 0)$  and moving north, south, east, west with probabilities  $1/4$ .
- $S_t$  is a vector in  $\mathbb{Z}^2$  denoting the position of the ant at time  $t$ . Let  $\{X_t\}_{t \geq 1}$  be the sequence of independent random variables (2D vectors representing ant's strides every second) such that  $Pr\{X_t = (-10, 0)\} = Pr\{X_t = (10, 0)\} = Pr\{X_t = (0, 10)\} = Pr\{X_t = (0, -10)\} = \frac{1}{4}$  and  $S_t = \sum_{i=1}^t X_i$ .
- We consider that all variables are integrable and define the filtration  $\{\mathcal{F}_t\}_{t \geq 1} = \sigma(S_0, X_1, \dots, X_t)$ ;  $t \geq 1$ , then we have (equalities between conditional expectations holding almost surely)

$$\mathbb{E}[S_{t+1} | \mathcal{F}_t] = \mathbb{E}[X_{t+1} + S_t | \mathcal{F}_t] = \mathbb{E}[X_{t+1} | \mathcal{F}_t] + \mathbb{E}[S_t | \mathcal{F}_t]$$

But  $X_{t+1}$  is independent of  $\mathcal{F}_t$  therefore

$$\mathbb{E}[X_{t+1} | \mathcal{F}_t] = \mathbb{E}[X_{t+1}] = \frac{1}{4}(-10, 0) + \frac{1}{4}(10, 0) + \frac{1}{4}(0, 10) + \frac{1}{4}(0, -10) = (0, 0)$$

Also,  $S_t$  is  $\mathcal{F}_t$ -measurable  $\implies \mathbb{E}[S_t | \mathcal{F}_t] = S_t$ . **This indicates that  $\mathbb{E}[S_{t+1} | \mathcal{F}_t] = S_t$  and  $\{(S_t, \mathcal{F}_t)\}_{t \geq 1}$  is a martingale.**

- If  $S_t$  is a martingale (with bounded increments), then

$$M_t := |S_t|^2 - t$$

is also a martingale. This allows us to use an **Optional Stopping Theorem** on  $\{(M_t, \mathcal{F}_t)\}_{t \geq 1}$ .

- Defining the stopping time  $T = \inf\{t \geq 0 : |S_t| = K\}$  as the time when the ant finds the food, *i.e.*, crosses the boundary at a distance  $K$ .
- At time  $T$ , we have  $|S_t|^2 \geq K^2 \implies M_t \geq K^2 - T$
- Using Optional Stopping Theorem, we have  $\mathbb{E}[M_t] = \mathbb{E}[M_0] \implies \mathbb{E}[T] \geq K^2$ .
- Considering the distance of food from the anthill (20 cm) and ant's speed (10 cm/s),  $\mathbb{E}[T] \geq K^2 \implies \mathbb{E}[T] \geq (20/10)^2 = 4$  sec.

### Approach 2: Using properties of a random walk

Following the finite additivity property of the expectation,

$$\mathbb{E}[S_t] = \sum_{i=1}^t \mathbb{E}[X_i] = (0, 0)$$

A similar calculation, using the independence of the random variables  $X_t$  shows that

$$\mathbb{E}[S_t^2] = t \mathbb{E}[X_i^2] + 2 \sum_{1 \leq i < j \leq t} \mathbb{E}[X_i \cdot X_j] = t \mathbb{E}[X_i^2]$$

This shows that the time required to cover the expected translation distance of  $\mathbb{E}[|S_t|]$  is

$$t = \frac{\mathbb{E}[S_t^2]}{\mathbb{E}[X_i^2]}$$

For our present scenario,  $\mathbb{E}[X_i^2] = \frac{1}{4}(4(100)) = 100$  and  $\mathbb{E}[S_i^2] = 20^2 = 400 \implies t = 400/100 = 4$  sec.

**Therefore, on an average, the ant will take minimum of 4 seconds to reach the food.**

## Question 2

What is the average time the ant will reach food if it is located only on a diagonal line passing through (10 cm, 0 cm) and (0 cm, 10 cm) points?

## Solution

The figure below shows the food line passing through (10 cm, 0 cm) and (0 cm, 10 cm) points and the anthill. The ant's motion can now be seen as a simple symmetric unbiased 1D random walk  $Z_t$ , hopping between the parallel diagonal lines (shown in colors). The diagonal lines are given as

$$Z_t = 10 : \implies y = -x + 10 \quad (\text{Food line})$$

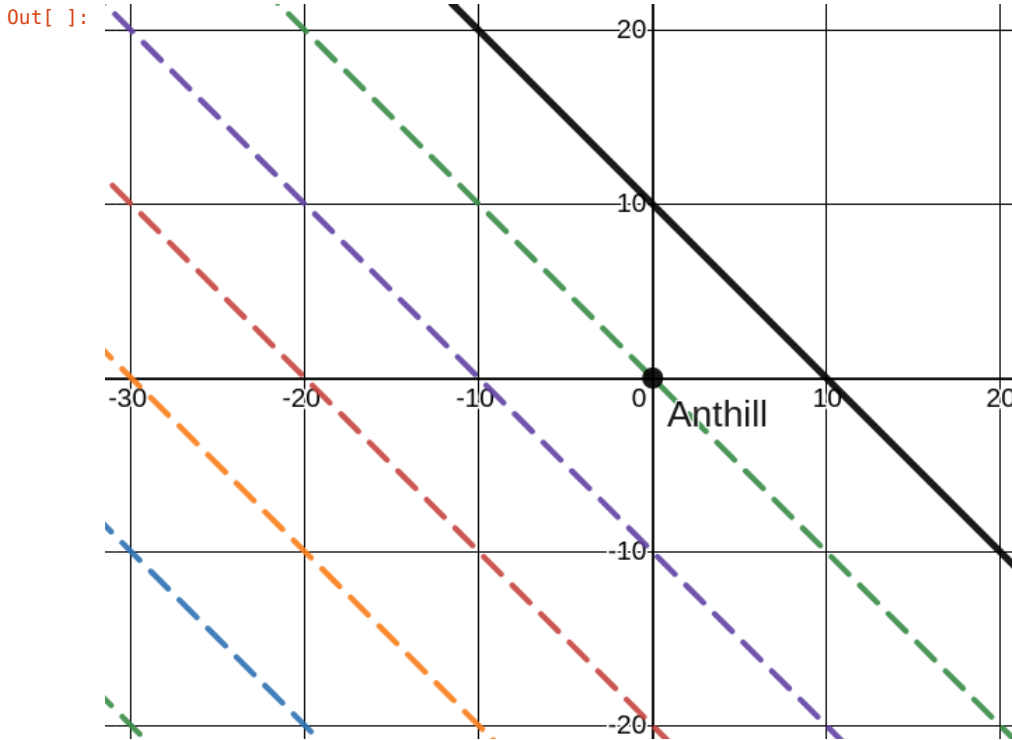
$$Z_t = 0 : \implies y = -x \quad (\text{Starting ant location})$$

$$Z_t = -10 : \implies y = -x - 10$$

$$Z_t = -20 : \implies y = -x - 20$$

and so on.

```
In [ ]: from IPython.display import Image
Image('random_walk_question_2.png')
```



In this new reduced landscape, the ant, starting at  $Z_{t=0} = 0$ , goes with the speed of 10 cm/sec to the right (north or east) with probability  $1/2$  and to the left (south or west) with the same probability ( $1/2$ ).

Question 2 can now be changed to:

If  $\{Z_t\}_{t \geq 0}$  is a 1D unbiased random walk with  $Z_0 = 0$ , and we define  $T = \inf\{t \geq 0 : Z_t = 10\}$ , what is  $\mathbb{E}[T]$ ?

$\{Z_t\}_{t \geq 0}$  here has only upper bound at  $Z_t = 10$  while there is no lower bound.

Let's suppose that the lower bound exists at  $Z_t = -N$  for some  $N \in \mathbb{Z}^+$ . Then applying the optional stopping theorem on the martingale  $Z_t$  gives

$$\mathbb{E}[Z_t] = p(10) + (1-p)(-N) = Z_0 = 0$$

where  $p = \Pr\{Z_t = 10\}$ , i.e.,  $p$  is the probability of the ant reaching the food.

Solving for  $p$  gives  $p = \frac{N}{N+10}$ .

Same as in question 1, we now use the property of the martingale  $Z_T^2 - T$  to get the expectation of stopping time  $\mathbb{E}[T]$ .

$$\begin{aligned} \mathbb{E}[Z_T^2 - T] &= Z_0^2 - 0 = 0 \\ \implies \mathbb{E}[Z_T^2] &= p(10)^2 + (1-p)(-N)^2 = \mathbb{E}[T] \end{aligned}$$

Substituting for  $p$ , we get  $\mathbb{E}[T] = 10N$ .

This shows that the stopping time equals the product of the lengths of the upper and lower bounds (a well known property of martingales).

However,  $Z_t$  is in fact unbounded below ( $N = \infty$ ). This indicates that  $\mathbb{E}[T] = \infty$ .

**Therefore, on an average, the ant will take an infinite time to reach the food ( $\mathbb{E}[T] = \infty$ ).**

### Question 3

Can you write a program that comes up with an estimate of average time to find food for any closed boundary around the anthill? What would be the answer if food is located outside the boundary defined by  $\frac{(x-2.5)^2}{30^2} + \frac{(y-2.5)^2}{40^2} < 1$  (lengths in cm) in coordinate system where the anthill is located at  $(x = 0 \text{ cm}, y = 0 \text{ cm})$ ? Provide us with a solution rounded to the nearest integer.

### Solution

The program below calculates the expectation of stopping time for a 2D unbiased random walk of the ant, starting from  $(x = 0 \text{ cm}, y = 0 \text{ cm})$ . Two types of boundaries have been constructed :

- Elliptical boundaries:** Closed loops with the equation  $\frac{(x-\alpha)^2}{a^2} + \frac{(y-\beta)^2}{b^2} = 1$ , where the location  $(x = \alpha \text{ cm}, y = \beta \text{ cm})$  is the center, while the lengths  $2a$  and  $2b$  are the width and height of the ellipse, respectively.
- Polygons:** Regular polygons, characterized by the center location, the number of sides and the length of each side, as well as irregular polygons given the vertices.

```
In [ ]: # Importing relevant libraries
import random
import numpy as np
from shapely.geometry import Point
from shapely.geometry.polygon import Polygon
import matplotlib.pyplot as plt
from matplotlib.patches import Ellipse
```

```
In [ ]: class BoundaryCurve:
    """
    A class representing the elliptical boundary of the region for forage.

    Attributes
    -----
    boundary_center : tuple
        coordinates of the center of the ellipse (default (2.5,2.5))
    a : float
        half the width of the ellipse (default 30.0)
    b : float
        half the height of the ellipse (default 40.0)

    Methods
    -----
    is_inside_boundary(point)
        Returns True if the point is contained within the boundary
    """
    def __init__(self,
                 boundary_center: tuple=(2.5,2.5),
                 a: float=30.0,
                 b: float=40.0):
        """
        Parameters
        -----
        boundary_center : tuple
            coordinates of the center of the ellipse (default (2.5,2.5))
        a : float
            half the width of the ellipse (default 30.0)
        b : float
            half the height of the ellipse (default 40.0)
        """
        self._boundary_center = boundary_center
        self._a = a
        self._b = b

    @property
    def boundary_center(self):
        return self._boundary_center

    @property
    def a(self):
        return self._a

    @property
    def b(self):
        return self._b

    def is_inside_boundary(self, point: tuple) -> bool:
        """
        Checks if the point is contained within the boundary

        Parameters
        -----
        point : tuple
            x and y coordinates of the point under evaluation

        Returns
        -----
        True if point exists within boundary, else False
        """
        x, y = point
        return ((x-self._boundary_center[0])**2/self._a**2) + ((y-self._boundary_center[1])**2/self._b**2) < 1
```

```

In [ ]: class BoundaryPolygon:
    """
    Parent class representing the Polygon shaped boundary of region under forage

    Methods
    """
    is_inside_boundary(point)
        Returns True if the point is contained within the boundary
    """
    def is_inside_boundary(self, point: tuple) -> bool:
        return self._polygon.contains(Point(point))

class RegPolygon(BoundaryPolygon):
    """
    Subclass of BoundaryPolygon representing polygon with an equiangular and equilateral shape

    Attributes
    """
    boundary_center : tuple
        coordinates of the center of the ellipse (default (2.5,2.5))
    n_sides : int
        number of sides of the regular polygon (default 4)
    side_length : float
        length of side (default 20.0)

    Methods
    """
    create_polygon
        Returns Polygon object
    """

    def __init__(self,
        boundary_center: tuple=(2.5,2.5),
        n_sides: int=4,
        side_length: float=20.0):
        """
        Parameters
        """
        boundary_center : tuple
            coordinates of the center of the ellipse (default (2.5,2.5))
        n_sides : int
            number of sides of the regular polygon (default 4)
        side_length : float
            length of side (default 20.0)
        """
        self._boundary_center = boundary_center
        self._n_sides = n_sides
        self._side_length = side_length
        self._polygon = self.create_polygon()

    @property
    def boundary_center(self):
        return self._boundary_center

    @property
    def n_sides(self):
        return self._n_sides

    @property
    def side_length(self):
        return self._side_length

    @property
    def polygon(self):
        return self._polygon

    def create_polygon(self) -> Polygon:
        """
        Takes the polygon based on boundary center, number of sides and side length

        Parameters
        """
        boundary_center : tuple
            coordinates of the center of the ellipse (default (2.5,2.5))
        n_sides : int
            number of sides of the regular polygon (default 4)
        side_length : float
            length of side (default 20.0)

        Returns
        """
        Polygon object
        """
        vertices_x, vertices_y = [], []
        for k in range(1, self._n_sides+1):

```

```

        vertices_x.append( np.cos(2*np.pi*k/self._n_sides) )
        vertices_y.append( np.sin(2*np.pi*k/self._n_sides) )
        vertices_x = self._boundary_center[0] + 0.5*self._side_length*np.array(vertices_x)/np.sin(np.pi/self._n_sides)
        vertices_y = self._boundary_center[1] + 0.5*self._side_length*np.array(vertices_y)/np.sin(np.pi/self._n_sides)
        vertices = [(x,y) for (x,y) in zip(vertices_x, vertices_y)]
        return Polygon(vertices)

```

```

class IrregPolygon(BoundaryPolygon):

```

```

    """
    Subclass of BoundaryPolygon representing irregular polygon

```

```

    Attributes

```

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```

```

    vertices : list
        list of coordinates of polygon vertices

```

```

    Methods

```

```

    -----

```

```

    create_polygon
        Returns Polygon object
    """

```

```

    def __init__(self, vertices: list):
        self._vertices = vertices
        self._polygon = Polygon(self._vertices)

```

```

    @property
    def vertices(self):
        return self._vertices

```

```

    @property
    def polygon(self):
        return self._polygon

```

```
In [ ]: class FoodSearch:
```

```
'''
class representing the protocol for calculating average stopping time

Attributes
-----
anthill_location : tuple (cm)
    coordinates of the location of ant's home (default (0.0, 0.0))
ant_speed : float (cm/s)
    ant's speed (default 10.0)
delta_T : float (sec)
    time ant needs to make one stride (default 1.0)
repeat: int
    number of repetitions of forage to get statistics (default 10000)
boundary_type: 1, 2, 3
    type of boundary- 1: ellipse, 2: regular polygon, 3: irregular polygon

Methods
-----
anthill_inside_region
    checks if anthill is contained within the region
make_boundary
    returns boundary object
forage
    returns one trajectory of forage till ant reaches food
plot_trajectory
    plots ant's trajectory
sample_stopping_time
    returns list of stopping times after multiple forages
stats_stopping_time(input_array)
    returns statistics of input array
moving_avg(input_array, window_size)
    returns moving average of input array for a given window size
plot_stopping_times
    plots stopping time vs. forage repetitions
'''

def __init__(self,
              anthill_location: tuple=(0.0,0.0),
              ant_speed: float=10.0,
              delta_T: float=1.0,
              repeat: int = 10000,
              boundary_type=1):
    '''
    Parameters
    -----
    anthill_location : tuple (cm)
        coordinates of the location of ant's home (default (0.0, 0.0))
    ant_speed : float (cm/s)
        ant's speed (default 10.0)
    delta_T : float (sec)
        time ant needs to make one stride (default 1.0)
    repeat: int
        number of repetitions of forage to get statistics (default 10000)
    boundary_type: 1, 2, 3
        type of boundary- 1: ellipse, 2: regular polygon, 3: irregular polygon
    '''
    self._anthill_location = anthill_location
    self.ant_speed = ant_speed
    self.delta_T = delta_T
    self._repeat = repeat
    self._steps = self.delta_T * self.ant_speed * np.array([-1.0, 1.0])
    self._boundary_type = boundary_type
    self._boundary = self.make_boundary()
    self._check_anthill_location = self.anthill_inside_region()

@property
def anthill_location(self):
    return self._anthill_location

@property
def repeat(self):
    return self._repeat

@property
def steps(self):
    return self._steps

@property
def boundary_type(self):
    return self._boundary_type

@property
def boundary(self):
    return self._boundary
```



```

def forage(self, record_steps=False):
    """
    Execute ant's forage and outputs ant's trajectory and stopping time

    Parameters
    -----
    record_steps : bool
        create a trajectory of x and y coordinates if True

    Returns
    -----
    stopping time if record_step = False
    tuple of list of x and y coordinates if record_steps = True
    """
    px, py = self._anthill_location
    if record_steps:
        x, y = [px], [py]
        while self._boundary.is_inside_boundary((px, py)):
            if random.choice([0, 1]) == 0:
                step = random.choice(self._steps)
                px += step
                x.append(px)
                y.append(py)
            else:
                step = random.choice(self._steps)
                py += step
                y.append(py)
                x.append(px)
        return x, y
    else:
        T = 0.0
        while self._boundary.is_inside_boundary((px, py)):
            if random.choice([0, 1]) == 0:
                step = random.choice(self._steps)
                px += step
            else:
                step = random.choice(self._steps)
                py += step
            T += self.delta_T
        return T

def plot_trajectory(self):
    """
    Plot the trajectory of the ant (array of y coordinates vs array x coordinates of ant's path)
    """
    hill_x, hill_y = self._anthill_location
    fig, ax = plt.subplots(figsize=(6,6))
    fig.suptitle('Trajectory of an ant', fontweight="bold")
    ax.scatter([hill_x], [hill_y], s=20, label='Anthill', color='black')
    x, y = self.forage(record_steps=True)
    ax.plot(x, y, label='Trajectory')
    ax.set_aspect('equal', 'box')
    if self._boundary_type == 1:
        ellipse = Ellipse(xy=(self._boundary._boundary_center[0],
                             self._boundary._boundary_center[1]),
                          width=2*self._boundary.a, height=2*self._boundary.b,
                          edgecolor='r', fc='None', lw=2, label='Boundary')
        ax.add_patch(ellipse)
    else:
        ax.plot(*self._boundary.polygon.exterior.xy, label='Boundary', color='r')
    ax.set_xlabel('X', fontsize=15)
    ax.set_ylabel('Y', fontsize=15, rotation=0)
    ax.legend(loc = 'best')
    plt.show()
    plt.close()

def sample_stopping_time(self) -> list:
    """
    Repeat forage to get statistics of stopping time

    Returns
    -----
    list of stopping times
    """
    stopping_times = [self.forage() for _ in range(self._repeat)]
    return stopping_times

def stats_stopping_time(self, input_array) -> tuple:
    """
    Get statistics of stopping time

    Returns
    -----
    tuple containing mean and standard deviation of stopping time
    """

```



```

mean_stopping_time = round(np.mean(input_array))
std_stopping_time = round(np.std(input_array))
return mean_stopping_time, std_stopping_time

def moving_avg(self, input_array, window_size: int=100) -> np.array:
    """
    Get moving average of input array

    Parameters
    -----
    input_array
        input array
    window_size
        number of elements to calculate moving average over

    Returns
    -----
    array of moving average
    """
    return np.convolve(input_array, np.ones(window_size)/window_size, mode='valid')

def plot_stopping_times(self, window_size: int=100):
    """
    Plot stopping time vs. number of forage repetitions

    Parameters
    -----
    window_size
        number of elements to calculate moving average over
    """
    array_stopping_time = self.sample_stopping_time()
    fig, ax = plt.subplots(figsize=(8,6))
    fig.suptitle('Plot of stopping time vs. forage repetitions', fontweight="bold")
    ax.plot(range(self._repeat), array_stopping_time, label='raw')
    ax.plot(range(self._repeat-window_size+1),
            self.moving_avg(array_stopping_time, window_size=window_size),
            label=f'moving average (window={window_size})')
    ax.set_ylabel('Stopping Time (sec)', fontsize=15)
    ax.set_xlabel('Forage Repetitions', fontsize=15)
    ax.legend(loc = 'best')
    plt.show()
    plt.close()
    print('*****STOPPING TIME STATISTICS*****')
    stats = self.stats_stopping_time(array_stopping_time)
    print(f'Average : {stats[0]} sec.')
    print(f'Std : {stats[1]} sec.')
    print(f'Repetitions: {self._repeat}')
    print('*****')

```

```
In [ ]: # Code execution

# Boundary with equation: ((x - 2.5)^2)/30^2 + ((y - 2.5)^2)/40^2 = 1

if __name__ == "__main__":
    # Start the food search
    foodsearch = FoodSearch(anthill_location=(0.0, 0.0),
                             ant_speed=10,
                             delta_T=1.0,
                             repeat=100000,
                             boundary_type=1)
    foodsearch.plot_trajectory() # Plot sample trajectory
    foodsearch.plot_stopping_times() # Plot stopping time
```

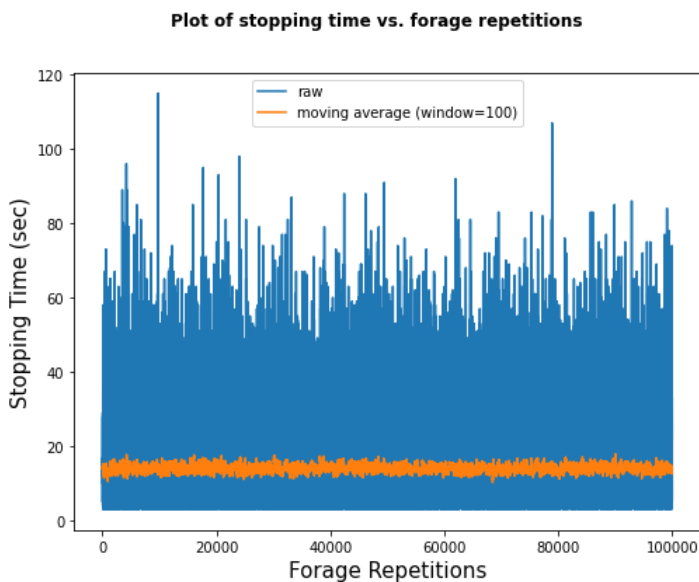
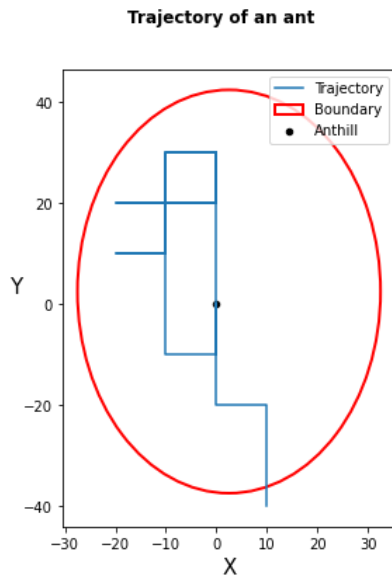
Give the coordinates of boundary center with space (cm): 2.5 2.5

Creating an elliptical boundary.

Give the width (2a) and height (2b) of the ellipse with space (cm): 60 80

Ellipse  $((x - \alpha)^2)/a^2 + ((y - \beta)^2)/b^2 = 1$ : (alpha, beta): (2.5, 2.5), a: 30.0, b:40.0

The anthill is inside the bounded region.



```
*****STOPPING TIME STATISTICS*****
Average : 14 sec.
Std : 10 sec.
Repetitions: 100000
*****
```

Therefore, an average time to find food, if it is located outside the boundary defined by

$\frac{(x-2.5)^2}{30^2} + \frac{(y-2.5)^2}{40^2} < 1$  (lengths in cm) in coordinate system where the anthill is located at  $(x = 0 \text{ cm}, y = 0 \text{ cm})$ , is 14 sec.

In [ ]: *# Boundary as a regular polygon*

```
foodsearch = FoodSearch(anthill_location=(0.0, 0.0),
                        ant_speed=10,
                        delta_T=1.0,
                        repeat=100000,
                        boundary_type=2)
foodsearch.plot_trajectory()
foodsearch.plot_stopping_times()
```

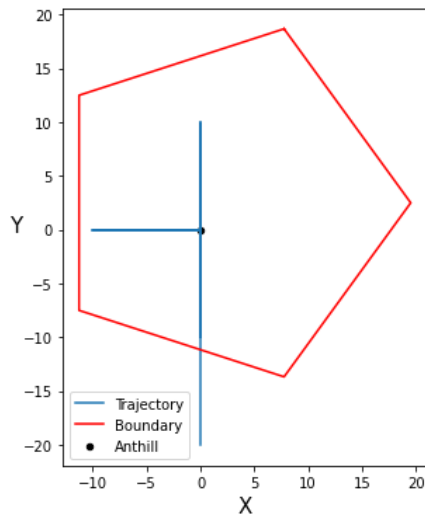
Give the coordinates of boundary center with space (cm): 2.5 2.5

Give the number of sides and the side length (cm) of the polygon with space: 5 20

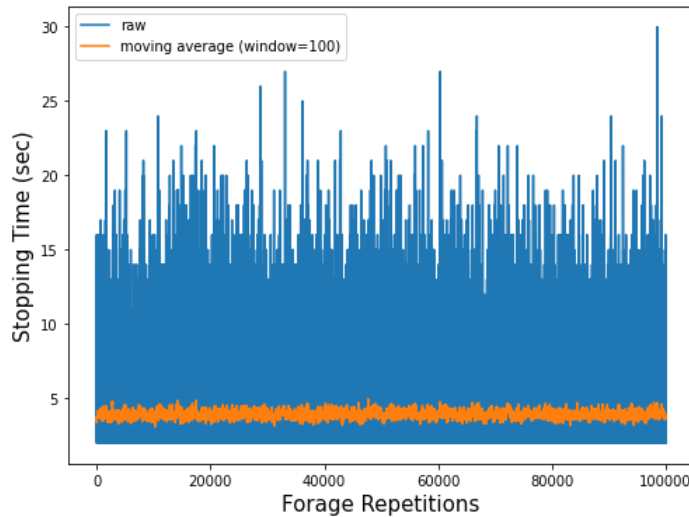
Creating the boundary as a regular polygon with center (2.5, 2.5), 5 sides and 20.0 cm each side.

The anthill is inside the bounded region.

**Trajectory of an ant**



**Plot of stopping time vs. forage repetitions**



\*\*\*\*\*STOPPING TIME STATISTICS\*\*\*\*\*

Average : 4 sec.

Std : 2 sec.

Repetitions: 100000

\*\*\*\*\*

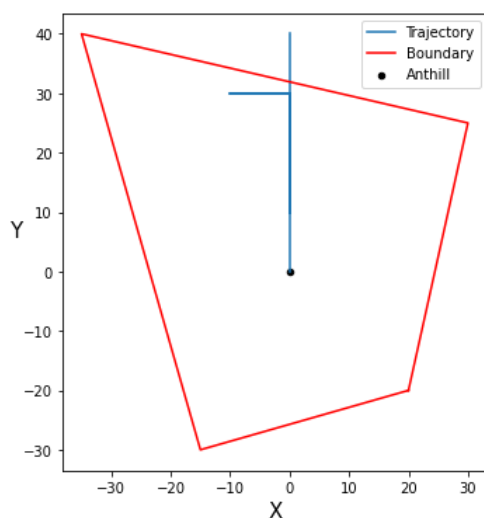
```
In [ ]: # Boundary as an irregular polygon
```

```
foodsearch = FoodSearch(anthill_location=(0.0, 0.0),
                        ant_speed=10,
                        delta_T=1.0,
                        repeat=100000,
                        boundary_type=3)
foodsearch.plot_trajectory()
foodsearch.plot_stopping_times()
```

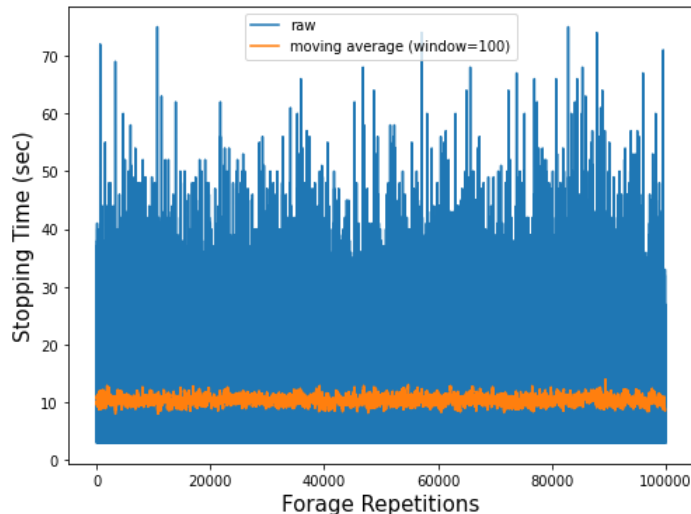
Give the coordinates of vertices of the polygon as tuples separated by commas (cm): (20,-20), (30,25), (-35,40), (-15,-30)

Creating the boundary as an irregular polygon with vertices (20,-20), (30,25), (-35,40), (-15,-30).  
The anthill is inside the bounded region.

**Trajectory of an ant**



**Plot of stopping time vs. forage repetitions**



\*\*\*\*\*STOPPING TIME STATISTICS\*\*\*\*\*

Average : 10 sec.

Std : 7 sec.

Repetitions: 100000

\*\*\*\*\*