

w203_lab2_q4_SH

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4e

1. Create a function that draws n of X_i , Y_i , and D_i

```
set.seed(15) #set seed for reproducible results
```

```
f <- function(n) {  
  
  X <- runif(n,-1,1)  
  Y <- runif(n,-1,1)  
  D = 0  
  
  for (i in c(1:n)){  
    D[i] = ifelse( (X[i])^2 + (Y[i])^2 < 1, 1, 0)  
  }  
  
  return(D)  
}
```

2. Draw D_i 's for 100 X_i and Y_i

```
D_100 = f(100)
```

3. Compute \bar{D}

```
#sample mean  
mean(D_100)
```

```
## [1] 0.78
```

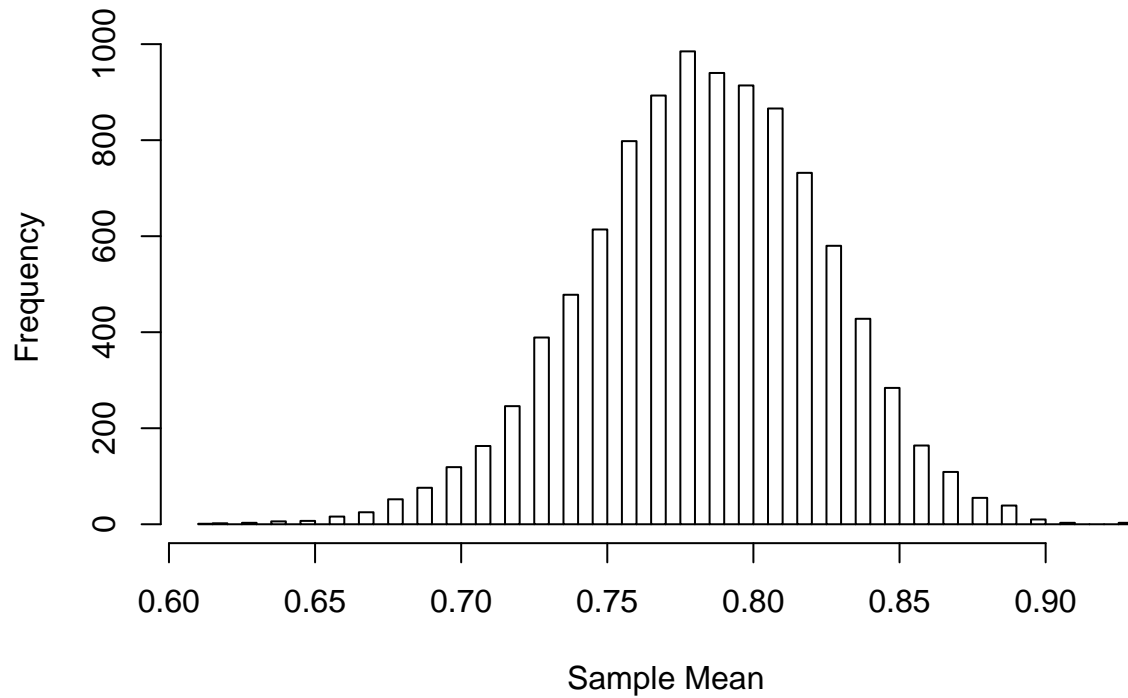
The mean of D_i 's from a sample of 100 X_i 's and Y_i 's is 0.78, which is close to the $E(D_i)$, $\frac{\pi}{4}$ or 0.79 as calculated in part a.

4f

1. Replicate Experiments and Plot Sample Means

```
draws <- replicate(10000, mean(f(100)))  
hist(draws, breaks = 50, xlab = "Sample Mean", main = "Histogram of Sample Means")
```

Histogram of Sample Means



4g

Standard Deviation of Sample Means, or Standard Error of \bar{D}

```
sd(draws)
```

```
## [1] 0.04111142
```

With $n = 100$, from part c, we'd expect the standard error to be 0.041 which is very close to what we have here.

4h

Compute Fraction of \bar{D} that are larger than $\frac{3}{4}$

```
sum(draws > 3/4)/10000
```

```
## [1] 0.7803
```

The value calculated from part d is 0.806, which is close to the simulated result