

## Problem 5

(a)

For a Monte Carlo Approximation, we can simulate a sample of 20 8-sided die and counting the number of times we get  $i$  rolls greater than or equal to 6 and  $j$  rolls greater than or equal to 4. By counting these we can estimate the probability.

```
# Run number of simulations to estimate probability
number_sim <- 10000

# Add conditions to satisfy calculating probability for events
condition_1 = condition_2 <- c(0)

# Simulating n= number_sim rolls
for(k in 1:number_sim){
  sample_rolls <- sample(1:8, size = 20, replace = TRUE)

  # Counting the number of dice rolls greater than or equal to 6 in the sample
  i_check <- sum(sample_rolls[] >= 6)
  # Counting the number of dice rolls greater than or equal to 4 in the sample
  j_check <- sum(sample_rolls[] >= 4)

  # Counting the samples which satisfy conditions 1, that is there are at least i rolls greater than
  if(i_check >= i){
    condition_1 = condition_1 + 1
  }
  # Counting the samples which satisfy conditions 1, that is there are at least j rolls greater than
  if(j_check >= j){
    condition_2 = condition_2 + 1
  }
}
# Estimating conditional probability
prob <- condition_1/condition_2
```

(b) and (c)

We can create a function with inputs  $i$  and  $j$  to output the probabilities for the given  $i$  and  $j$ . Then we can run a loop to create a matrix for the probabilities for each  $i \in [12, 14]$  and  $j \in [8, 12]$ .

```
sim_dice <- function(i,j){
  number_sim <- 10000
  condition_1 = condition_2 <- c(0)
  for(k in 1:number_sim){
    sample_rolls <- sample(1:8, size = 20, replace = TRUE)
    if(sum(sample_rolls[] >= 6) >= i){
      condition_1 = condition_1 + 1
    }
    if(sum(sample_rolls[] >= 4) >= j){
      condition_2 = condition_2 + 1
    }
  }
}
```

```

prob <- condition_1/condition_2

return(prob)
}

output <- data.frame(row.names = c("j=8","j=9","j=10","j=11","j=12"))
for(m in 1:3){
  for(o in 1:5){
    output[o,m] <- sim_dice(m+11,o+7)
  }
}
colnames(output) <- c("i=12","i=13","i=14")

output

```

```

##           i=12           i=13           i=14
## j=8  0.03395654 0.01354630 0.003644094
## j=9  0.03656894 0.01108923 0.003408739
## j=10 0.03432171 0.01144788 0.004779492
## j=11 0.04113267 0.01381249 0.004506150
## j=12 0.05020313 0.01763928 0.004199855

```

The above are the estimated probabilities for every combination of *i*s and *j*s.