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Posted by u/Sacamato 5 8 years ago

Excel Nerd Time: The Monty Hall Problem

The Monty Hall Problem, explained <u>here</u>, has always bothered me. I'd encountered it before: in books, in the show Numb3rs, and last night in Uncle John's Heavy Duty Bathroom Reader (#23 - awesome series of books, by the way).

It's so non-intuitive, and I've never really trusted that it's correct, so my skepticism caused me to build a spreadsheet to test it.

Here's a <u>screenshot</u> with my column headers. They should be self-explanatory. Under the Door columns, a TRUE would be the new car, and a FALSE would be a goat. In order to randomly select, in each row, one car and two goats, here are the formulas in each cell (assuming row 2):

```
A2
=RAND()<1/3

B2
=IF(A2,FALSE,RAND()<1/2)

C2
=NOT(OR(A2:B2))
```

There are other ways to do this part, but the way I did it above is more fun and elegant, I think. It does distribute the car an even 33% behind each door over time.

```
D2 =CEILING(RAND()*3,1)
```

A simple random choice of which door the contestant chooses.

E2

```
=IF(CHOOSE(D2,A2,B2,C2),CHOOSE(CEILING(RAND()*2,1),IF(A2,2,
```



Search



=CHOOSE(6-E2-D2,A2,B2,C2)

This returns TRUE if switching to the other door wins the car, and FALSE if switching gets you the goat.

G1 (the winning percentage)

=COUNTIF(F:F,TRUE)/(COUNTA(F:F)-1)

I copied the formulas in A2:F2 down to row 1001, giving me 1000 simulations. No matter how many times I recalculate the RANDs, it stays around two thirds (63%-71%).

Weird, huh?

Edit: working this out also helped me think of a way to explain why it works:

In this particular scenario, if you initially chose the correct door, switching your guess will give you the incorrect door 100% of the time. If you initially chose one of the incorrect doors, switching your guess will give you the correct door 100% of the time. Since your initial probability of choosing the correct door is 33%, vs. the initial probability of choosing the incorrect door at 67%, your chances of getting the correct one when you switch is 67%.



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werd678 3 points · 8 years ago

this helped me understand it... pulled it from the wikipedia article... "switching loses if and only if the player initially picks





```
=RANDBETWEEN(1, 3)
B2
 =IF(A2=1, "CAR", "GOAT")
C2
 =IF(A2=2, "CAR", "GOAT")
D2
 =IF(A2=3, "CAR", "GOAT")
E2
 =B2="CAR"
F2
 =OR(C2="CAR",D2="CAR")
This assumes that Door 1 is initially picked. The contestant only
"loses" if both Door 2 and Door 3 are goats whereas they will
succeed if either Door 2 or Door 3 is a car.
  Sacamato 5 / 1 point · 8 years ago
  TIL the RANDBETWEEN function. Thanks:)
SydFoodGuy 1 point · 8 years ago
LOVE THIS SCHTUFF!
```

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Title says it all - congrats $\underline{u/excelevator}$ for a big milestone and for helping so many people.

I also noted that <u>u/semicolonsemicolon</u> also hit 1,000 recently:)

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Posted by u/lukaskoebis 5 days ago

Advertisement Show and tell: My first Excel add-in - Monte-Carlo simulations made simple

Hi,

I just released my first <u>Excel add-in</u>. It lets you run Monte Carlo simulations in Excel. I'm familiar with alternatives like <u>CrystalBall</u> and <u>@ Risk</u>. They're very expensive and you need to be very technical to use them (know about various types of distributions, correlation, ...).

I tried to develop an add-in that lets you enter ranges like "2% to 4%" and the add-in takes care of the rest.

It would be great to get your feedback/feature requests! Happy to talk about the development experience and the approval process if people are interested.

RTW I created the same for Goodle Sheets but it's much slower than the Excel

77 ■ 23 Comments Share •••

Posted by u/tirlibibi17 1 day ago

Pro Tip Pro Tip - Extract first name, last name, and e-mails from a recipient list in Outlook

I recently oversaw the go-live of a project and part of the go-live plan was a list of participants. They were people I'd been interacting with for several months so my Outlook was already "trained" to auto-complete their names and e-mails when I typed the first letters of their names. Wouldn't it be great if I could just create that list in Outlook with a few keystrokes and then turn that list into a nice table with names and e-mails? Here's how.











































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