

MMS

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1. If we simply pick one of the three shells at random, there is a one in three chance that we have picked the correct shell:

$$P = \frac{1}{3}$$

However, if the thimblerrigger uncovers a shell which does not hide the ball first, and allows us to switch, things change. This is an example of the Monty Hall Problem¹ Intuitively, we would say that there is now a 50% chance that our choice was the correct shell, and that our overall odds have not changed — why would the thimblerrigger revealing a losing shell, which we have not even picked, alter our odds? However, we can actually increase our odds by switching our choice of shells to the remaining shell. See Table 1 for a concrete example of why switching is smart. The table shows all possible results, and assumes that we always pick Shell 1.

Table 1: Monty Hall Paradox

Shell 1	Shell 2	Shell 3	Result if not switching	Result if switching
nil	nil	ball	lose	win
nil	ball	nil	lose	win
ball	nil	nil	win	lose

We can see that our odds of winning remain as one in three if we never switch, but increase to two in three if we do switch. Thus:

$$P = \frac{2}{3}$$

2. Our Python implementation supports the claims we made in the previous section. Without switching, the relative frequency of winning is at about $\frac{1}{3}$. With switching, it rises to about $\frac{2}{3}$. The plot which our program generates, shown in Figure 1, shows this as well.

¹https://en.wikipedia.org/wiki/Monty_Hall_problem

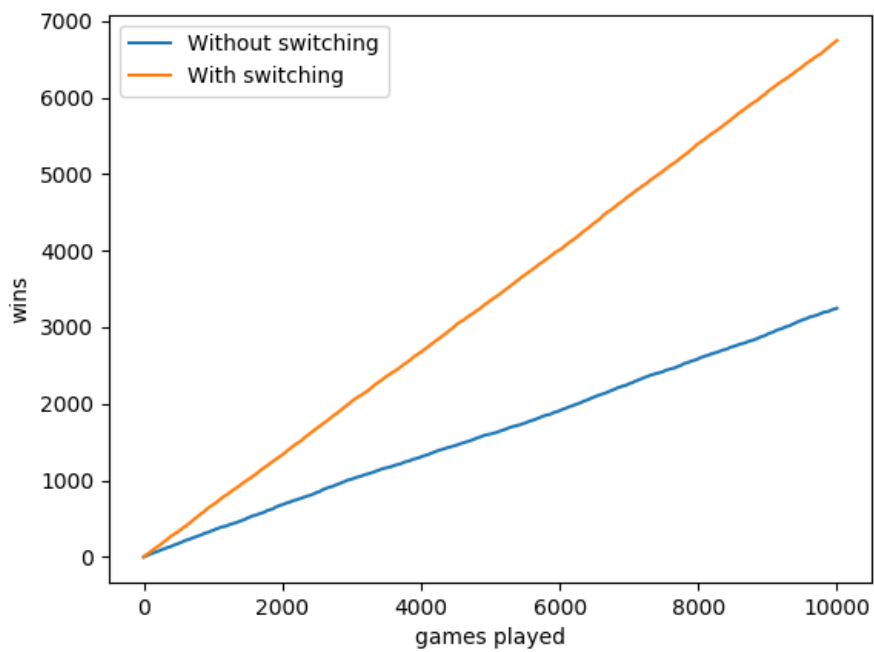


Figure 1: The relative winning frequencies plotted by our software.