

```

1  import numpy as np
2  import pandas as pd
3
4
5  def conf_interval(estimate, std_error, conf):
6      '''
7          estimate: the estimated vallue to build an interval around
8          std_error: standard error
9          conf: percent confidence as a float (e.g. .95 for 95%)
10         '''
11         z_dict = {.95: 1.96} # maybe i'll fill out this dict someday
12         z = z_dict[conf]
13         bottom = estimate - z * std_error
14         top = estimate + z * std_error
15
16         return (bottom, top)
17
18
19     '''Create a function insidecircle that takes two inputs between 0 and 1
20     and returns 1 if these points fall within the unit circle.'''
21     def insidecircle(x, y):
22         if (x**2 + y**2) <= 1:
23             return 1
24         return 0 # else
25
26
27     ''' Create a function estimatepi that takes a single input N, generates N pairs of
28     uniform random numbers and uses insidecircle to produce an estimate of  $\pi$  as described
29     above.
30     In addition to the estimate of  $\pi$ , estimatepi should also return the standard error of
31     this estimate, and a 95% confidence interval for the estimate. '''
32     def estimatepi(N):
33         result = {}
34         xa = np.random.uniform(0, 1, N)
35         ya = np.random.uniform(0, 1, N)
36         pairsa = zip(xa, ya)
37
38         inside_count = 0
39         for pair in pairsa:
40             inside_count += insidecircle(*pair)
41
42         result['pi_est'] = 4 * inside_count / N
43         result['pi_err'] = 4 * np.sqrt(inside_count / N * (1 - inside_count / N) / N)
44         result['interval'] = conf_interval(result['pi_est'], result['pi_err'], .95)
45
46         return result
47
48
49     def iter_N(start, end, interval):
50         df = pd.DataFrame()
51         N = start
52         goal = None
53         interv = None
54         while N <= end:
55             result = estimatepi(N)
56             print('current N:', N)
57             print('\testimate of pi: {} \n\terror: {} \n\t95% confidence interval:
58             {}'.format(*result.values()))
59             if np.pi - result['interval'][0] <= .1 and \
60                 result['interval'][1] - np.pi <= .1:
61                 if not goal:
62                     goal = N
63                     interv = result['interval']
64
65             else:
66                 goal = None
67
68         df = df.append(result, ignore_index=True)

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64         N = N + interval
65
66     return df, goal, interv
67
68
69 if __name__ == "__main__":
70     print('b) testing N=1000')
71     # solution to b)
72     throwaway = iter_N(1000, 1000, 1)
73
74     print('\n\n-----\nc) iterating N')
75     # solution to c)
76     df_c, goal, interv = iter_N(1000, 10000, 500)
77     print(df_c)
78     print('ensure within .1:', goal)
79
80     print('\n\n-----\nd) collecting 500 at goal N={} '.format(goal))
81     df_d = pd.DataFrame()
82     for i in range(500):
83         result = estimatepi(goal)
84         df_d = df_d.append(result, ignore_index=True)
85
86     print('std deviation', df_d.pi_est.std())
87     perc_within = len(df_d[(df_d.pi_est >= interv[0]) & (df_d.pi_est <= interv[1])]) /
88     len(df_d)
89     print('Percent of esitmates falling within interval: {}'.format(perc_within))
90
91
92

```