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- ▶ **Inconvenient** to experiment with alternate delivery schemes.
 - ▶ Disrupt normal service
 - ▶ Take surveys of customers
 - ▶ Confuse regular customers
- ▶ Alternatively, run a computer **simulation**. Write a computer program that models the system of elevators, including:
 - ▶ Time of arrival of passengers (a random event)
 - ▶ Passenger destination (a random event)
 - ▶ Capacity of elevator (fixed by system)
 - ▶ Speed of elevator (fixed by system)
 - ▶ Current delivery scheme

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Once you have written the computer program,

Verify that the simulation models the current real-world situation

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- ▶ How do the data change?
- ▶ Is the alternate scheme better or worse?
- ▶ Determine how to implement to cause minimal disruption.

Monte Carlo Simulations

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- ▶ Requires computing power and time.
- ▶ Makes you over-confident in the results.
- ▶ Dealing with probability, so results will always be of the form:
“With 95% probability, the wait time will be less than 2 minutes.”

Simulating flipping a coin

Example. Get a computer to simulate flipping a fair coin 20 times.

To simulate a random event, use one of the *Mathematica* commands:

- ▶ `RandomInteger` gives a pseudo-random *integer*.
 - ▶ `RandomInteger[]` (no input) gives either 0 or 1.
 - ▶ `RandomInteger[5]` gives an integer from 0 to 5.
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The numbers produced by a random number generator are never truly random because they are produced by an algorithm on a deterministic machine.

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In[1]: CoinFlips = RandomInteger[1,20]
```

```
Out[1]: {1, 0, 1, 0, 1, 1, 0, 0, 1, 1, 1, 1, 1, 0, 0, 0, 1, 1, 1, 1}
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The sum of this list is the total number of heads tossed.

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In[2]: Total[CoinFlips]
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Running the commands again will simulate another trial of 20 flips.

If statements and For loops

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Examples of conditions:

`x<0` `(x==0) && (y!=1)` `RandomInteger[]==1`

Note the double equals sign == and not equals !=.

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- ▶ If `[x<0, -x, x]` is _____.
- ▶ If `[RandomInteger[] == 1, "Head", "Tail"]`:

Using If statements in Table commands

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To model this in *Mathematica*, use an `If` statement.

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trial = RandomReal[]  
success = If[trial <= 0.075, 1, 0]
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Alternatively, do this in one step:

```
If[RandomReal[] <= 0.075, 1, 0]
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That was: `If[RandomReal[] <= 0.075, 1, 0]`

Let's run this command many times and visualize the results:

Remember that Table will repeat a command multiple times:

```
trials = Table[If[RandomReal[] <= 0.075, 1, 0], {500}];
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One time I ran it had 32 successes.

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- ▶ Alternatively, `Tally[trials]` gives how many times distinct entries appear. Output: `{{0, 468}, {1, 32}}`

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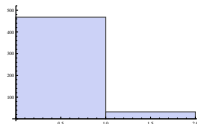
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One time I ran it had 32 successes.
- ▶ Alternatively, `Tally[trials]` gives how many times distinct entries appear. Output: `{{0, 468}, {1, 32}}`
- ▶ Last, we might want a visualization;
Use `Histogram[trials]` to get:



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For[start, test, incr, body]
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- ▶ As long as `test` is true, (Can happen many times!)
- ▶ Continue to evaluate `body` and do the increment `incr`.

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Example. `For`[`i = 0`, `i < 4`, `i++`, `Print`[`i`]]

- ▶ First, *Mathematica* defines `i` to be equal to 0.
- ▶ Next, it checks to see if `i` is less than 4.
- ▶ It is, so it evaluates `Print`[`i`], and increments `i` by 1 (`i++`).

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- ▶ Now $i = 1$, which is still < 4 . So '`Print`[i]' is evaluated and i is incremented. Similarly for $i = 2$ and $i = 3$. Now i is incremented to 4, which is NOT < 4 , and the loop terminates.

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This variable i is called a **counter**.

Be careful to name counters wisely! They are defined as variables.

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(Keep track using a counter: let `loopCount` vary from 1 to 20.)
- ▶ Each time the loop evaluates,
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 - ▶ If '1' output 'Head', if '0', output 'Tail'.

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- ▶ Notice the `==` and also the `;` that separates the commands.
- ▶ `loopCount` is ONLY a counter; it does not change each step's evaluation.

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Pimp my code! Let's keep track of # heads and tails with **counters**.

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- ▶ After 20 iterations, display '**headCount**' and '**tailCount**'.

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- ▶ Each time the loop evaluates,
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 - ▶ If '1', output 'Head' **AND** increase `'headCount'`,
 - ▶ If '0', output 'Tail' **AND** increase `'tailCount'`.
- ▶ After 20 iterations, display `'headCount'` and `'tailCount'`.

```
headCount=0; tailCount=0;
```

```
For[loopCount = 1, loopCount <= 20, loopCount++,
```

```
  If[RandomInteger[]==1,
```

```
    Print["Head"]; headCount++,
```

← Notice the ';'

```
    Print["Tail"]; tailCount++]
```

← Notice the '++'

```
{headCount, tailCount}
```

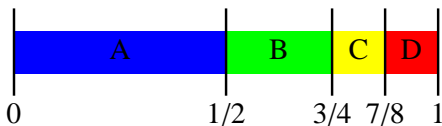
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Suppose you have a four-sided die, where the four sides (A, B, C, and D) come up with probabilities $1/2$, $1/4$, $1/8$, and $1/8$, respectively.



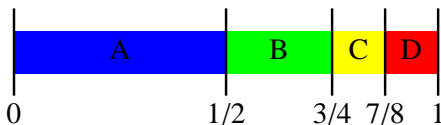
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- ▶ Reset the counters: `'aCount=bCount=cCount=dCount=0'`.
- ▶ For `loopCount` from 1 to 20,
 - ▶ Generate a random real number between 0 and 1.
 - ▶ If between 0 and $1/2$, then output 'A' and `aCount++`
if between $1/2$ and $3/4$, then output 'B' and `bCount++`
if between $3/4$ and $7/8$, then output 'C' and `cCount++`
if between $7/8$ and 1, then output 'D' and `dCount++`
- ▶ Display `'aCount'`, `'bCount'`, `'cCount'`, and `'dCount'`.

Simulating rolling a biased die

```
aCount = 0; bCount = 0; cCount = 0; dCount = 0;
For[loopCount = 1, loopCount <= 20, loopCount++,
  roll=RandomReal[];
  If[ 0 <= roll < 1/2, Print["a"]; aCount++];
  If[1/2 <= roll < 3/4, Print["b"]; bCount++];
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► Sample output: (each on its own line)

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- ▶ **Important:** You MUST set a variable for the roll. Otherwise, calling RandomInteger four times will have you comparing different random numbers in each If statement.
- ▶ If you are feeling fancy, you can use one Which command instead of four If commands.

Using Simulation to Calculate Area

Suppose you have a region whose area you don't know. You can approximate the area using a Monte Carlo simulation.

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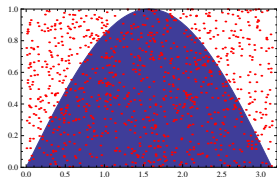
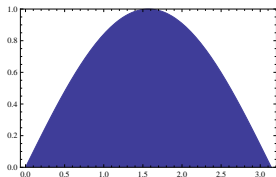
$$(\text{area of region})/(\text{area of rectangle})$$

We can approximate this probability by calculating

$$(\text{points falling in region})/(\text{total points chosen}).$$

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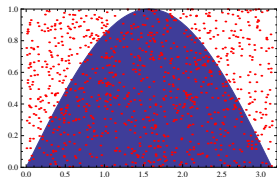
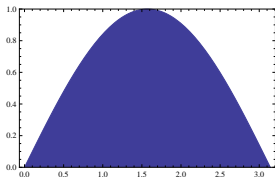
Randomly select 100 points from the rectangle $[0, \pi] \times [0, 1]$.

[Choose a random real between 0 and π for the x-coordinate and a random real between 0 and 1 for the y-coordinate. . .]

$$\text{Then, } \frac{\text{Area of region}}{\text{Area of rectangle}} \approx \frac{\text{Number of points in region}}{100}.$$

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Here, 63 points fell in the region; we estimate the area to be _____.

Compare this to the actual value, $\int_{x=0}^{x=\pi} \sin(x) dx = [-\cos(x)]_{x=0}^{x=\pi} = 2$