

Homework 4 - Math 381 A - Winter 2017 - Dr. Matthew Conroy

Consider a variation of Buffon's needle experiment.

For this version, suppose the plane is crossed with three sets of equally-spaced parallel lines. For the first set, the spacing between the needles is one unit of length. The lines in the second set are perpendicular to the lines in the first set, and the spacing between the lines is two units of length. This results in the plane being cut into rectangles of equal size and shape. Finally, suppose the third set of lines runs across the plane and result in each rectangle being crossed with a diagonal.

1. Estimate the probability that a randomly thrown needle of one half unit length will cross a line (one of the set of parallel lines) by writing and running a Monte Carlo simulation.

Include code output and plot the estimate of the probability versus the number of iterations for ten runs of each simulation (each run should be long enough that you can see some asymptotic behavior: at minimum, there should be at least 10^5 throws in each run: the more the better!).

Give an interval in which you are confident the actual probability lies and explain the basis for your confidence.

2. Next, experimentally estimate the length of the needle for which the probability of crossing a line is 0.5. Give plenty of experimental support for your conclusions, give an interval which you are confident includes the needle length, and explain why you feel confident in this interval.

Include the code in your writeup, what machine you ran it on, and how long it took to run the simulations.