Chapter 9: Applications to Computing

9.1: Intro to Python Programming

Slides (Google Drive)

Starter Code (GitHub)

9.1.1 Python

For this section only, I'll ask you to use the slides linked above. There are a lot of great animations and visualizations! We assume you know some programming language (such as Java or C++) beforehand, and are merely teaching you the new syntax and libraries.

Python is the language of choice for anything related to scientific computing, data science, and machine learning. It is also sometimes used for website development among many other things! It has extremely powerful syntax and libraries - I came from Java and was adamant on having that be my main language. But once I saw the elegance of Python, I never went back! I'm not saying that Python is "absolutely better" than Java, but for our applications involving probability and math, it definitely is!

Chapter 9: Applications to Computing

9.2: Probability via Simulation

Slides (Google Drive)

Starter Code (GitHub)

9.2.1 Motivation

Even though we have learned several techniques for computing probabilities, and have more to go, it is still hard sometimes. Imagine I asked the question: "Suppose I randomly shuffle an array of the first 100 integers in order: [1, 2, ..., 100]. What is the probability that exactly 13 end up in their original position?" I'm not even sure I could solve this problem, and if so, it wouldn't be pretty to set up nor actually type into a calculator.

But since you are a computer scientist, you can actually avoid computing hard probabilities! You could also even verify that your hand-computed answers are correct using this technique of "Probability via Simulation".

9.2.2 Probability via Simulation

We first need to define another notion or way of thinking about a probability. If we had some event E, then we could define $\mathbb{P}(E)$ to be the long-term proportion of times that event E occurs in a random experiment. That is,

$$\frac{\# \text{ of trials where } E \text{ occured}}{\# \text{ trials}} \to \mathbb{P}\left(E\right)$$

as the number of trials goes to ∞ .

For example, if E is the event we roll a 4 on a fair six-sided die, the probability is $\mathbb{P}(E) = 1/6$. That means, if I were to roll this die 6 million times, I should expect to see about 1 million 4's! In reverse, if I didn't know $\mathbb{P}(E)$ and wanted to compute it, I could just simulate many rolls of this fair die! Obviously, the more trials, the better your estimate. But you can't possibly sit around forever rolling this die - a <u>computer</u> can do this MUCH faster, simulating millions of trials within seconds.

This also works for averages, in addition to probabilities. I think this topic is best taught by examples, so we'll see one of each!

Example(s)

Suppose a weighted coin comes up heads with probability 1/3. How many flips do you think it will take for the first head to appear? Use code to estimate this average!

Solution You may think it is just 3, and you would be correct! We'll see how to prove this mathematically in chapter 3 actually. But for now, since we don't have the tools to compute it, let's use our programming skills!

The first thing we need to do is to simulate a single coin flip. Recall that to generate a random number, we use the numpy library in Python.

1 np.random.rand() # returns a single float in the range [0,1]

What about this following line of code?

```
1 if np.random.rand() < p:</pre>
```

This might be a bit tricky: since np.random.rand() returns a random float between [0,1), the function returns a value < p with probability exactly p! For example if p = 1/2, then np.random.rand() < 1/2, which happens with probability 1/2 right? In our case, we'll want p = 1/3, which will execute with probability 1/3.

This allows us to simulate the event in question: the first "Heads" appears whenever np.random.rand() returns a value < p. And, if it is $\ge p$, the coin flip turned up "Tails".

The following function allows us to simulate ONCE how long it took to get heads.

```
1 def sim_one_game() -> int: # return an integer
2   flips = 0
3   while True:
4    flips += 1
5    if np.random.rand() < p:
6     return flips</pre>
```

We start with our number of flips being 0. And we keep incrementing flips until we get a head. So this should return an *integer*! We just need to simulate this game many times (call this function many times), and take the average of our samples! Then, this should give us a good approximation of the true average time (which happens to be 3)!

The code above is duplicated below, as a helper function. Python is great because you can define functions inside other functions, only visible to the parent function!

```
import numpy as np
  def coin_flips(p, ntrials=50000) -> float:
3
4
      def sim_one_game() -> int: # internal helper function
5
6
           flips = 0
           while True:
7
               flips += 1
8
               if np.random.rand() < p:</pre>
9
10
                    return flips
11
      total_flips = 0
12
      for i in range(ntrials):
13
14
           total_flips += sim_one_game()
      return total_flips / ntrials
15
16
  print(coin_flips(p=1/3))
```

Notice the helper function is the exact same as above! All we did was call it **ntrials** times and return the average number of flips per trial. This is it! The number 50000 is arbitrary: any large number of trials is good!

Now to tackle the original problem:

Example(s)

Suppose I randomly shuffle an array of the first 100 integers in order: [1, 2, ..., 100]. What is the probability that exactly 13 end up in their original position? Use code to estimate this probability! Hint: Use np.random.shuffle to shuffle an array randomly.

Solution Try it yourself before looking at the answer below!

```
1 import numpy as np
3 def prob_13_original(ntrials=50000) -> float:
4
      def sim_one_shuffle() -> int: # internal helper function
5
6
          arr = np.arange(1, 101) \# Creates array: [1, 2, ..., 100]
7
          np.random.shuffle(arr)
8
9
          num_{orig} = 0 \# Count how many elements are in original position
          for i in range(1, 101): \# 1, 2, ..., 100
10
               if arr[i-1] == i: # Python is 0-indexed
11
                   num_orig += 1
12
13
          return int(num_orig == 13) # Returns 1 if True, 0 if False
14
15
16
17
      num_succ = 0 # Count how many times exactly 13 were in original
      for i in range(ntrials):
18
          num_succ += sim_one_shuffle()
19
20
      return num_succ / ntrials
21
22 print(prob_13_original())
```

Take a look and see how similar this was to the previous example!

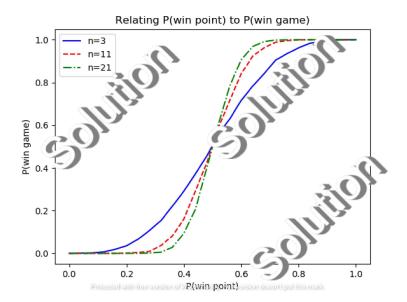
Here are the prompts for the starter code:

1. We'll finally answer the long-awaited question: what's the probability you win a ping pong game up to n points, when your probability of winning each point is p (and your friend wins the point with probability 1-p)? Assume you have to win by (at least) 2; for example, if n=21 and the score is 21-20, the game isn't over yet.

Write your code for the following parts in the provided file: pingpong.py.

- (a) Implement the function part_a.
- (b) Implement the function part_b.
 - i. Generate the plot below in Python (without the watermarks). Details on how to construct it are in the starter code.
 - ii. Write AT MOST 2-3 sentences identifying the interesting pattern you notice when n gets larger (regarding the steepness of the curve), and explain why it makes sense.
 - iii. Each curve you make for different values of n always (approximately) passes through 3 points. Give the three points $(x_1, y_1), (x_2, y_2), (x_3, y_3)$, and explain why mathematically this happens in AT MOST 2-3 sentences.

Figure 9.2.1: Your plot should look something like this.



2. Let's learn how to use Python and data to do approximate quantities that are hard to compute exactly! By the end of this, we'll see how long it actually takes to "catch'em all"! You are given a file data/pokemon.txt which contains information about several (fictional) Pokemon, such as their encounter rate and catch rate.

Write your code for the following parts in the provided file: pokemon.py.

- (a) Implement the function part_a.
- (b) Implement the function part_b.
- (c) Implement the function part_c.

(d) Implement the function part_d.