

Homework 06

General comments:

- Do not forget to run some test cases.

Problem 1 Problem 1 (5 points):

Estimate the Euler's number $e \approx 2.71\dots$ via evaluation of the following integral with the Monte-Carlo method

$$e = \int_0^1 (e^x + 1)dx$$

Problem 2 Problem 2 (5 points):

For the problem above. Plot (in loglog space) the absolute deviation of the integral from its true value as a function of the random points number (N) spanning logarithmically from 10 to 10^6 . For each N do it at least 100 times, mark such points as small dots (use matlab `'.'` marker specifier) on your plot, calculate and show on the same plot the mean of the integral value error estimation at a particular N with a circle marker (use matlab `'o'` marker specifier).

Does the e estimate error drop as $1/\sqrt{N}$? Show this dependence on the same plot.

Problem 3 Problem 3 (5 points):

Consider the LCG random generator with $a = 11$, $c = 2$, $m = 65535$, and $r_1 = 1$. What is the best case scenario for the length/period of the random sequence of a LC generator with $m = 65535$? Estimate the actual length of the non repeating sequence.

Problem 4 Problem 4 (5 points):

Modify the colony life script example to take in account helping neighbors. Leave the probability to heal a cell without alive neighbors as it is, double the healing probability for a cell with one alive neighbor, and triple it if a cell has alive neighbors on both sides. We assume that illness does not prevent a helping/healing action, i.e. a neighbor must be alive to help but it might have an illness too.

Make sure that you are using matlab random generator, i.e., `rand`.

Is the saying "the best neighbor is the dead neighbor" still true?