

Homework for Lecture 10 of Dr. Z.'s Dynamical Models in Biology class

Email the answers (as .pdf file) to

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by 8:00pm Monday, Oct. 13, 2025.

Subject: hw8

with an attachment hw8FirstLast.pdf and/or hw8FirstLast.txt

Using

<http://sites.math.rutgers.edu/~zeilberg/Bio25/DMB10.txt>

1. Using procedure `ExactPD` find the probability of winning, and expected duration of the game in a Gambler's Ruin with max. capital 40 dollars, starting capital 20 dollars and prob. of winning a dollar at any one round $\frac{19}{40}$.

Now using `EstPD`, estimate it with (i) $K=100$, (ii) $K=1000$ (iii) $K=5000$ (Warning: this may take some time) Which of them gives the best estimate? Can you explain why?

2.

Plot `ForPD(n,100,p)[1]` from $p=0.45$ to $p=0.5$ for $n=10,20,30,40,50,60,70,80,90$.

1. Using procedure **ExactPD** find the probability of winning, and expected duration of the game in a Gambler's Ruin with max. capital 40 dollars, starting capital 20 dollars and prob. of winning a dollar at any one round $\frac{19}{40}$.

capital = \$40
starting capital = \$20
prob of winning $\frac{19}{40}$

$\text{ExactPD}\left(20, 40, \frac{19}{40}\right);$

$[0.1190277811, 304.7777751]$

↑ ↑
probability duration

Now using **EstPD**, estimate it with (i) $K=100$, (ii) $K=1000$ (iii) $K=5000$ (Warning: this may take some time) Which of them gives the best estimate? Can you explain why?

as $K \uparrow$, time program ran $\uparrow$

$\text{EstPD}\left(20, 40, \frac{19}{40}, 100\right);$

$[0.1100000000, 292.0600000]$

$\text{EstPD}\left(20, 40, \frac{19}{40}, 1000\right);$

$[0.1310000000, 308.3000000]$

$\text{EstPD}\left(20, 40, \frac{19}{40}, 5000\right);$

$[0.1234000000, 307.1728000]$

← best estimate
bc K represents the #
of times $\text{simu}(n, L, p)$
runs, and then averages
the values. Therefore,
the higher the K value,
the better the
estimate.

2.

Plot $\text{ForPD}(n, 100, p)[1]$ from $p=0.45$ to $p=0.5$ for $n=10, 20, 30, 40, 50, 60, 70, 80, 90$.

`win( plots ) :`

`plot( [ seq( ForPD( n, 100, p ) [ 1 ], n = [ 10, 20, 30, 40, 50, 60, 70, 80, 90 ] ), p = 0.45..0.5 );`

