

Lab 7 – Random Variables, Simulation

7.1 Random walks

- a) Compute the approximate probability that a random walk, where steps forward and backwards have equal probability, reaches position d before n steps.
- b) What is the likely position of the walk after n steps (try different values of n).
- b) Assume now that steps forward are twice as probable as steps backwards. How does the probability change.

7.1 Surface Area

- a) Compute the approximate area under function $f(x) = x^2e^{-x}$ in the interval $X = [0..10]$