

Ejemplos probabilísticos de la aplicación del método de Montecarlo

Caminata aleatoria o El Tambaleo del Borracho **Definición del problema**

Suponga que un borracho está parado en la esquina de una calle cuando decide caminar para salir de un embriagues.

Asuma que hay igual probabilidad de que vaya hacia el norte, sur, este u oeste.

Si camina 10 cuadras, ¿Cuál es la probabilidad de que termine a dos cuadras de donde inició?

Análisis

Existe 25% de probabilidad de que el borracho camine hacia el norte, 25% de que camine hacia el sur, 25% hacia el este y 25% hacia el oeste. Véase figura 1

| Dirección | Probabilidad | Prob. acumulada |
|-----------|--------------|-----------------|
| Norte | 0.25 | 0.25 |
| Sur | 0.25 | 0.50 |
| Este | 0.25 | 0.75 |
| Oeste | 0.25 | 1.00 |

Figura 1

Tabla que define la probabilidad individual y la probabilidad acumulada de cada una de las direcciones

Elementary Boundary Value Problem Text

Wenbin Ji



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