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In[1]:= Clear[slump, start, data, xt, tid];
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In[15]:= data = Table [
  N[Mean[Table[{tid = 0, xt = {slump = Random[UniformDistribution[{0, 1}]], If[slump < 1/2, start = 0],
    If[1/2 ≤ slump < 3/4, start = 1], If[3/4 ≤ slump < 7/8, start = 2],
    If[7/8 ≤ slump < 15/16, start = 3], If[15/16 ≤ slump < 31/32, start = 4],
    If[31/32 ≤ slump < 63/64, start = 5], If[63/64 ≤ slump < 127/128, start = 6],
    If[127/128 ≤ slump < 255/256, start = 7], If[255/256 ≤ slump < 511/512, start = 8],
    If[511/512 ≤ slump < 1023/1024, start = 9], If[1023/1024 ≤ slump, start = 10], start}][[13]],
  While[tid < 10 && xt < 19/2, If[xt < 1/2, tid = tid + Random[ExponentialDistribution[1]]];
  xt = 1, tid = tid + Random[ExponentialDistribution[3]]];
  slump = Random[UniformDistribution[{0, 1}]]; If[slump ≤ 1/3, xt = xt + 1, xt = xt - 1]],
  If[xt > 19/2, 1, 0]][[4]], {i, 1, 10000}]], {j, 1, 200}];
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In[17]:= N[Mean[data]]
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Out[17]= 0.0084865
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In[14]:= Sqrt[0.00826 * (1 - 0.00826) / 20000000]
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Out[14]= 0.0000202383
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0.00826
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In[16]:= data
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Out[16]= {0.0073, 0.0074, 0.0085, 0.0084, 0.0086, 0.0071, 0.0084, 0.0082, 0.0073, 0.0063, 0.0094,
0.0073, 0.008, 0.01, 0.0093, 0.0092, 0.0076, 0.0087, 0.011, 0.0084, 0.0077, 0.0061, 0.0085,
0.0082, 0.008, 0.0088, 0.0076, 0.0095, 0.0101, 0.0076, 0.0096, 0.0088, 0.0076, 0.0087, 0.0074,
0.0076, 0.008, 0.0085, 0.0082, 0.0095, 0.007, 0.0072, 0.0067, 0.0083, 0.0103, 0.0097, 0.0099,
0.0092, 0.0095, 0.0076, 0.0086, 0.009, 0.0069, 0.0077, 0.0074, 0.0091, 0.008, 0.0078, 0.008,
0.0085, 0.0086, 0.0085, 0.0074, 0.0083, 0.0082, 0.0087, 0.008, 0.0069, 0.0106, 0.0078, 0.0094,
0.0079, 0.0089, 0.0103, 0.0089, 0.01, 0.0096, 0.0078, 0.009, 0.008, 0.0101, 0.0087, 0.0088,
0.0082, 0.0103, 0.0087, 0.0081, 0.0088, 0.0082, 0.0078, 0.0072, 0.0095, 0.0078, 0.0091, 0.008,
0.0085, 0.008, 0.0071, 0.008, 0.0082, 0.0086, 0.0088, 0.0088, 0.0081, 0.0081, 0.0069, 0.0083,
0.0084, 0.0067, 0.0078, 0.0076, 0.0112, 0.0084, 0.0086, 0.0095, 0.0081, 0.0088, 0.0078,
0.0092, 0.0074, 0.0095, 0.0092, 0.0096, 0.0094, 0.0074, 0.007, 0.0098, 0.0098, 0.009, 0.008,
0.0089, 0.0083, 0.0093, 0.0075, 0.0087, 0.0088, 0.0079, 0.0101, 0.0074, 0.0095, 0.009, 0.0095,
0.0072, 0.009, 0.0094, 0.0078, 0.0084, 0.0088, 0.0096, 0.0089, 0.0086, 0.0095, 0.0096, 0.0096,
0.0081, 0.0101, 0.0073, 0.0097, 0.008, 0.009, 0.0091, 0.0091, 0.0096, 0.0089, 0.0075, 0.0087,
0.009, 0.009, 0.0076, 0.0093, 0.009, 0.0078, 0.0104, 0.0079, 0.0067, 0.0093, 0.0096, 0.0096,
0.0097, 0.0089, 0.0086, 0.0066, 0.0089, 0.0073, 0.0084, 0.0079, 0.0078, 0.0095, 0.0086,
0.0062, 0.0103, 0.0083, 0.0089, 0.0069, 0.0084, 0.0082, 0.0079, 0.0068, 0.0085, 0.0066}
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