7.4

8 мая 2016 г.

1 Задача 4

```
In [18]: %matplotlib inline
         import numpy as np
         import math as mt
         import matplotlib
         import matplotlib.pyplot as plt
         from pylab import *
         from scipy.stats import *
```

```
In [19]: data = np.loadtxt('6.csv', delimiter=',', skiprows=3)
         print(len(data))
```

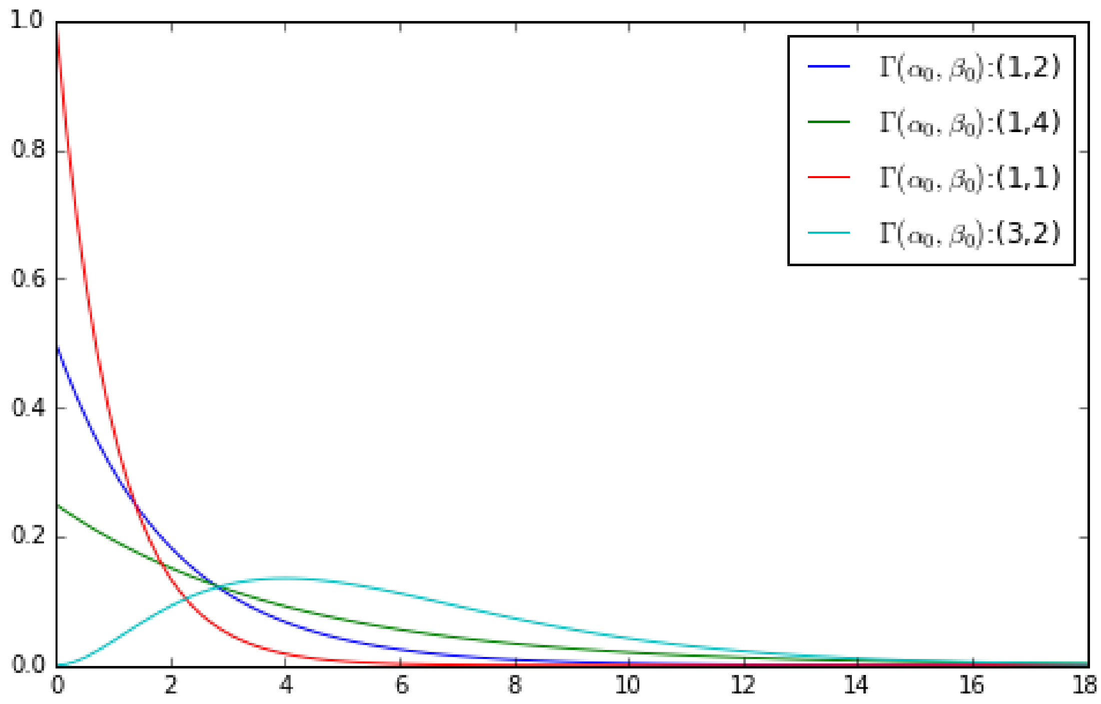
```
1000
```

Для $Exp(\theta)$ априорное распределение $\Gamma(\alpha_0, \beta_0)$ with mean $= \frac{\alpha_0}{\beta_0}$.
Байесовская оценка для параметра θ: $\theta^* = \frac{\alpha_0+n}{\beta_0+\sum_{i=1}^{n} x_i}$.

```
In [20]: def BayesEst(x, alpha, beta):
             # Байесовская оценка для экспоненциального распределения
             return (alpha + len(x))/(beta + sum(x))
```

Задача состоит в том, чтобы верно подобрать параметры α_0 β_0.

```
In [21]: x = linspace(0,18,100)
         params = [(1,2),(1,4),(1,1),(3,2)]
         figure(figsize=(8,5))
         for p in params:
             plot(x, gamma.pdf(x, p[0], scale=p[1]), \
                  label='$\Gamma(\\alpha_0,\\beta_0)$:({},{})'.format(p[0], p[1]))
         legend()
         show()
```



Поскольку в начальный момент времени мы ничего не знаем о “скорости выхода из строя” серверов, то нам не подходят параметры Гамма распределения, при которых образуется явный “горб” над каким-то конкретным числом. Нам следует этого избегать.

Значит, нужно брать параметр $\alpha_0 = 1$, а за параметр β_0 можно взять число 2, при котором график плотности выглядит не очень крутым.

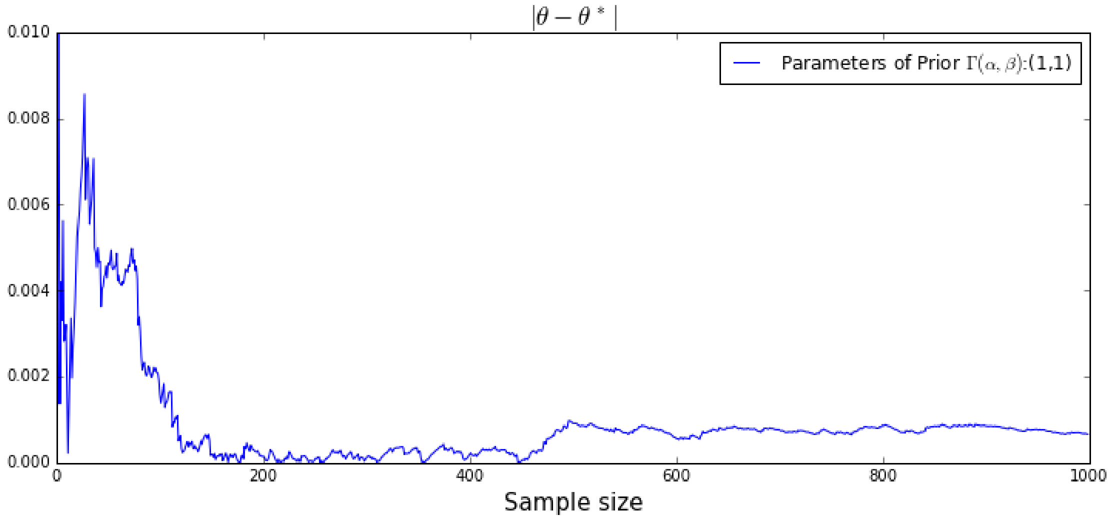
```
In [22]: # Истинное значение theta
         lmd = 1./66.
         t_0 = 200
         t = 70000
         param = (1,1)

         # Сюда запишу время между i-м моментом выхода из строя сервера и (i+1)-м,
         # то есть delta - график "разности времен"
         delta = []
         for i in range(len(data)-1):
             delta.append(data[i+1] - data[i])

         # Сюда запишу оценки для параметра theta
         est = np.array([BayesEst(delta[:(j+1)], param[0], param[1]) for j in range(len(data))])

         # Строю график модуля разности истинного значения theta и байесовской оценки
         figure(figsize=(12,5))
         ylim((0,0.01))
         xlabel("Sample size", fontsize=15)
```

```
plot(abs(lmd-est), label="Parameters of Prior $\Gamma(\\alpha,\\beta)$:({},{})"\
    .format(param[0], param[1]))
title("$|\\theta - \\theta^*|$", fontsize=17)
legend()
show()
```



Исправлена задача 6.1 под новые условия.

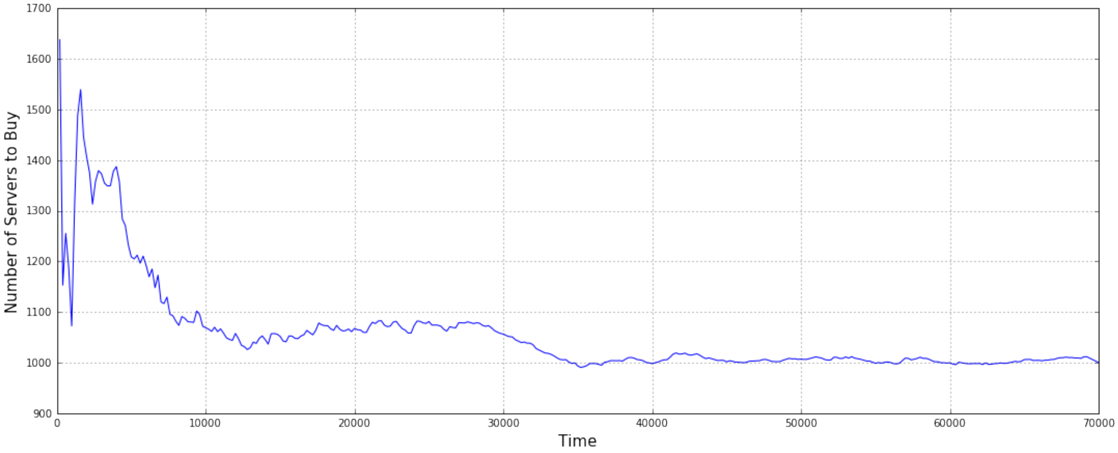
Теперь вместо λ будет стоять оценка θ^* в выражении для предсказанного числа серверов, которые необходимо заменить.

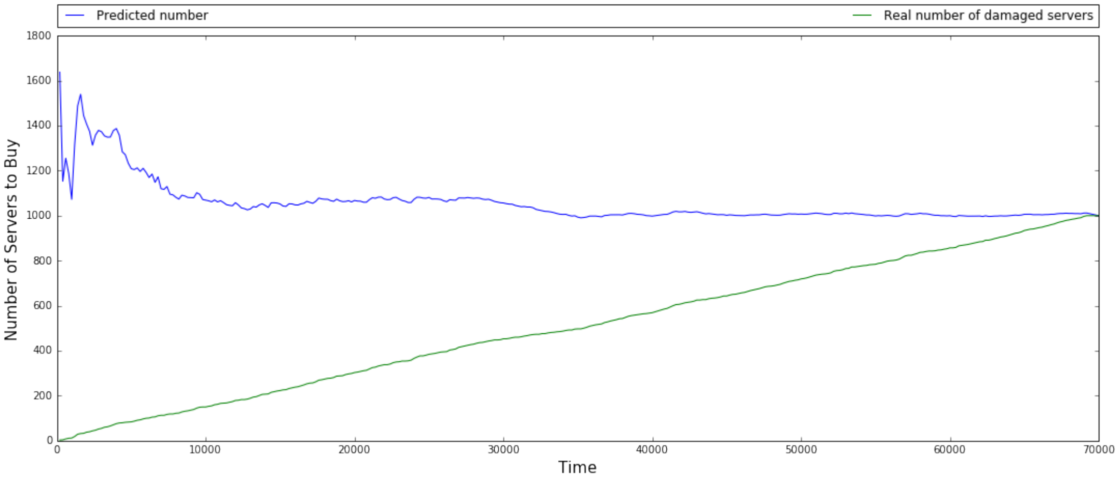
```
In [23]: condition_expect = []  # Здесь будут предсказанные значения количества серверов
         time = []  # Сюда записываю время с шагом t_0
         quant = []  # Количество серверов, вышедших из строя, на данный момент

         plt.figure(figsize=(18,7))
         for i in range(t//t_0):
             time.append(t_0*(i+1))
             quant.append(shape(np.where(data <= time[-1]))[1])  # Нахожу это количество подсчетом
                                                                 # числа записей времени, меньших
                                                                 # текущего времени
             condition_expect.append(((t-time[-1])*est[quant[-1]-1]) + quant[-1])  # Предсказанное значение

         plt.xlabel('Time', fontsize=15)
         plt.ylabel('Number of Servers to Buy', fontsize=15)
         plt.plot(time,condition_expect)
         plt.grid()
         plt.show()

         plt.figure(figsize=(18,7))
         plt.xlabel('Time', fontsize=15)
         plt.ylabel('Number of Servers to Buy', fontsize=15)
         plt.plot(time,condition_expect, label='Predicted number')
         plt.plot(time,quant, color='g', label='Real number of damaged servers')
         plt.legend(bbox_to_anchor=(0., 1.02, 1., .102), loc=3, ncol=2, \
                 mode="expand", borderaxespad=0.)
         plt.show()
```





Каждые $t_0 = 200$ секунд вывожу значение предсказания.
В самом конце оно совпадает с действительным значением N = 1000.

```
In [24]: print('\n'.join(map(str,condition_expect)))
```

```
1637.53218541
1153.03741702
```

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1255.27968819
1187.74150019
1072.48625837
1315.534249
1487.65375756
1539.15326911
1444.61244213
1407.20322234
1374.9692205
1312.95279233
1357.95933558
1379.01055923
1373.02480774
1354.47769677
1348.88199883
1349.32507889
1378.02031752
1387.04126344
1357.34317399
1283.72360534
1270.88084309
1233.23047978
1208.8747368
1204.76539754
1212.25979855
1196.38333281
1210.34100193
1192.01605338
1169.53196834
1184.84471033
1147.99999733
1172.70369785
1119.84208215
1116.64575808
1129.45549982
1095.53430323
1092.40438559
1081.59282461
1073.55991889
1090.94357688
1087.5419352
1080.95431648
1080.30969453
1079.47476452
1101.92897054
1094.81908763
1071.89473007
1068.83195688
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1066.08336161
1061.71514547
1069.86680594
1061.18454279
1066.61571659
1058.24015512
1048.86526347
1045.80386846
1043.98311233
1057.58813311
1047.52966041
1034.36631384
1031.41018081
1025.80657021
1029.63575163
1040.5199748
1037.98811107
1047.77462691
1052.75018909
1045.41051675
1036.62244471
1056.95642979
1057.43397135
1056.07232912
1051.92193683
1042.69081891
1041.13822362
1052.74677311
1052.25419942
1048.0318878
1047.292533
1052.42608995
1055.11188391
1063.6500488
1058.92335546
1054.90349311
1063.90408194
1078.27333432
1074.49258961
1073.017345
1072.87369082
1066.6862453
1063.75739496
1073.46053908
1066.23371487
1062.58847134
1063.21471907
1066.39934783

1061.09239095
1067.53436155
1064.96232345
1064.35180882
1059.73265165
1059.65736854
1071.15640555
1079.67589119
1077.2102095
1082.23363108
1082.75918455
1074.17558215
1071.10818389
1072.06253135
1079.99694773
1081.53308483
1073.90288294
1067.32000163
1064.27162555
1058.4840107
1058.38634462
1072.91793695
1082.0340234
1081.55143546
1078.46129759
1077.4356959
1081.08275234
1074.09248291
1074.32211111
1073.88438613
1072.00123651
1065.73496577
1062.20861233
1070.91562865
1069.38721919
1068.61223351
1078.85393447
1078.47369516
1078.25626462
1080.56144996
1078.73387947
1077.12051743
1078.68259683
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1073.58600162
1071.64756419
1073.06141375
1068.69597412

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1057.60970988
1056.42380273
1053.40668372
1051.24393463
1050.83384043
1045.40826049
1042.42148365
1039.65563289
1040.52626917
1038.43086627
1038.41870275
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1027.75029711
1024.81511036
1021.97742263
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1009.48589474
1006.36154095
1005.50030516
1005.93643581
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998.361530492
999.481280192
993.396252914
990.559702897
991.774072513
993.988342525
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998.236023331
998.170020862
996.422856063
994.905741475
1000.72244128
1001.66844371
1003.88084746
1003.95107679
1003.77045993
1004.05637576
1002.97214727
1006.59787924
1009.7919795
1010.18932062
1008.63144056
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1005.28077036
1003.6552708
1000.26125649
999.442289679
998.009817468
999.784775159
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1003.79319246
1005.47482802
1005.75758684
1010.62697575
1016.64906753
1019.14562281
1016.92819327
1017.0246319
1018.7980393
1015.86865911
1014.65891127
1015.94158562
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1007.92368327
1009.31736825
1007.70475918
1005.824623
1004.05224038
1004.65045195
1004.38267271
1001.51455626
1003.67444624
1002.61980423
1000.9592655
1000.76709406
1000.25955171
999.831831068
1001.5877666
1003.12128079
1002.97057966
1003.59331007
1003.68542244
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1001.99615728
1001.80604878

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1008.43604664
1007.36397634
1007.58637826
1006.3431899
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1006.31839394
1006.54314271
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1010.04007255
1008.7603907
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1011.78384689
1008.89488488
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1003.0859268
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1004.23362275
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1004.55464309
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1009.60944038
1009.72732339
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1010.8597944
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1010.00343886
1009.14078857
1009.23980826
1008.34065498
1011.4700524
1011.59248778
1008.69436584
1005.79624389
1002.89812195
1000.0
```

```
In [25]: for i in range(len(est)):
             print("lambda = {:.4f}, {:.4f} - bayes estimate, {}/{}".format(lmd, est[i], i+1, len(est)))
```

```
lambda = 0.0152, 0.2476 - bayes estimate, 1/1000
lambda = 0.0152, 0.0962 - bayes estimate, 2/1000
lambda = 0.0152, 0.0234 - bayes estimate, 3/1000
lambda = 0.0152, 0.0165 - bayes estimate, 4/1000
lambda = 0.0152, 0.0193 - bayes estimate, 5/1000
lambda = 0.0152, 0.0185 - bayes estimate, 6/1000
lambda = 0.0152, 0.0208 - bayes estimate, 7/1000
lambda = 0.0152, 0.0180 - bayes estimate, 8/1000
lambda = 0.0152, 0.0180 - bayes estimate, 9/1000
lambda = 0.0152, 0.0184 - bayes estimate, 10/1000
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