7.4

3 мая 2016 г.

1 Задача 4

In [127]:
```
%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 [128]:
```
data = np.loadtxt('6.csv', delimiter=',', skiprows=3)
print(len(data))
```

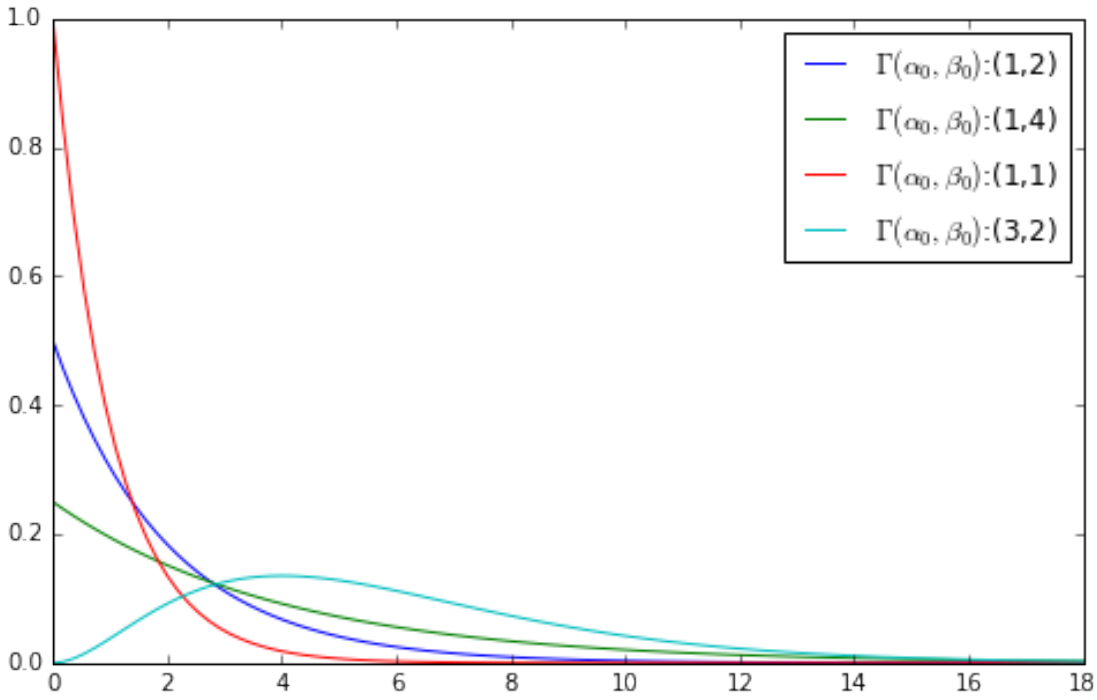
1000

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 [129]:
```
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 [130]:
```
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()
```

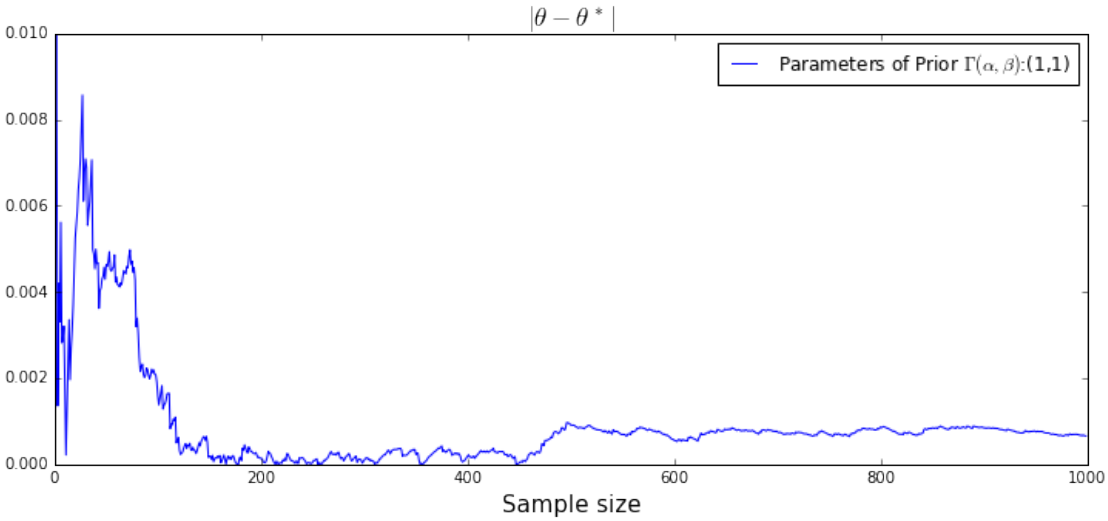


Поскольку в начальный момент времени мы ничего не знаем о “скорости выхода из строя” серверов, то нам не подходят параметры Гамма распределения, при которых образуется явный “горб” над каким-то конкретным числом. Нам следует этого избегать.

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 [131]:
```
# 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()
```

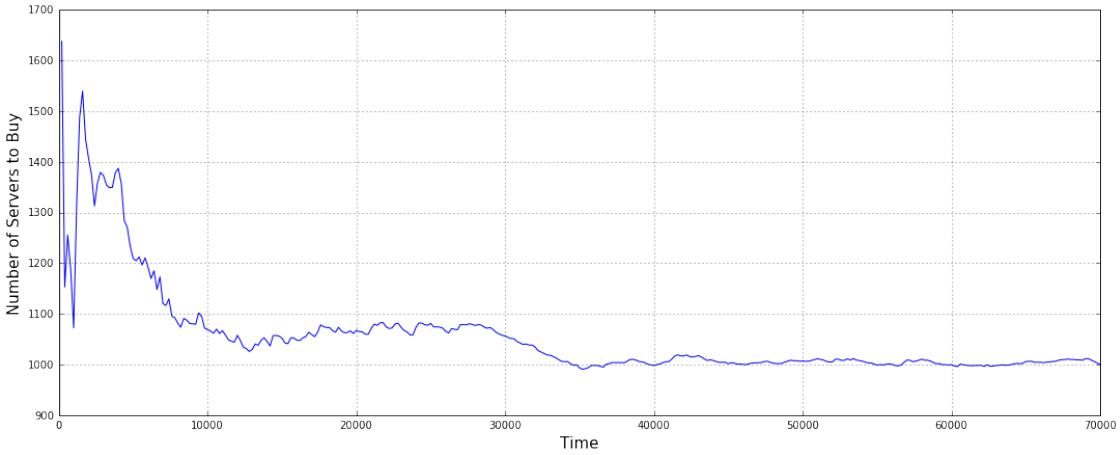


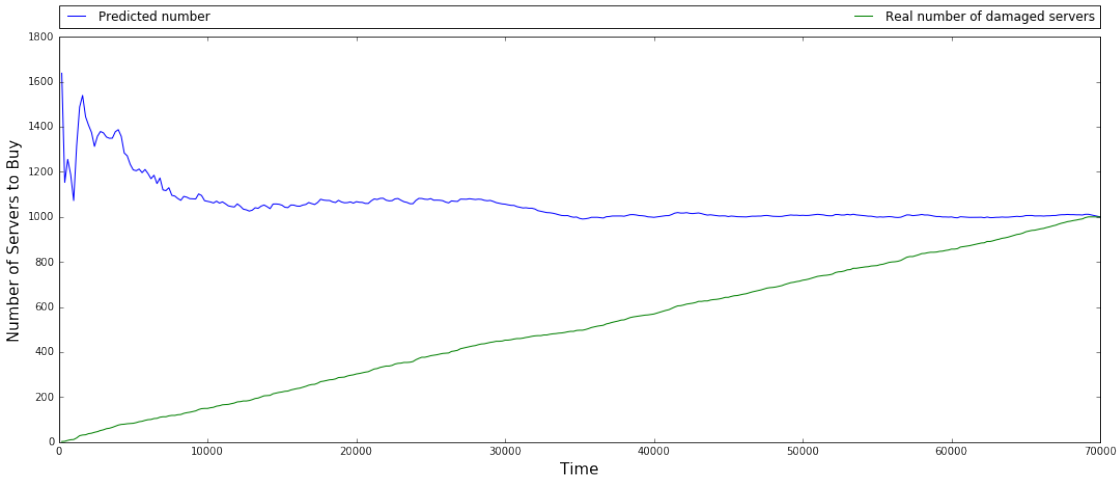
Исправлена задача 6.1 под новые условия.

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

```
In [132]: 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()
```





In [133]:
```
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
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