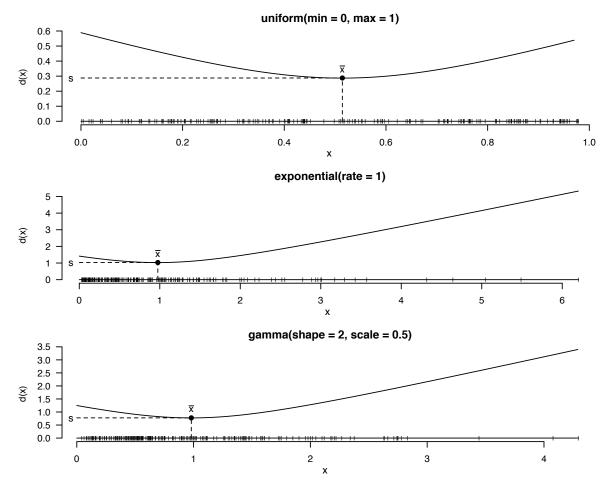
CMSC 326: Simulation Sample Statistics Wed 07 Mar

1. Write R code to generate a figure similar to Figure 4.1.1, displaying d(x) computed for a vector of many variates drawn from a common distribution, superimposing \bar{x} and s. Compare the results using runif versus rexp versus rgamma.

- Write a single R function that accepts a vector of variates (from any distribution) and a plot title. Your function will plot exactly one of the d(x) versus x plots shown in the figure below.
 - Your function must automatically determine the min and max plot values based on the given vector of variates.
 - Use stripchart (with pch = '|') to produce the stripchart of variates at the bottom of the plot.
 - Given appropriate x and y values, just use points with type = '1' to produce the d(x) curve.
 - Use the text function to place the \bar{x} text just above the dashed-segments intersection point. Note that expression(bar(x)) will produce the $M_{P}X$ -like \bar{x} (see ?plotmath).
 - Use the mtext function to place the s text just to the left of the horizontal dashed line segment. You should
 make note of the at and line arguments to mtext, as well as the additional las and cex parameter arguments
 (see ?par for the latter two).



- The "main" section of your R code will then consist of three separate calls to your function:
 - For the 1st call, use 200 *uniform* (0,1) variates.
 - For the 2nd call, use 200 exponential (1) variates.
 - For the 3rd call, use 200 gamma (k = 2, $\Theta = 0.5$) variates, where (k, Θ) are the shape and scale parameters.
- To make all of your plots appear in the same figure, use the par function to set the number of rows via mfrow, and again to set the margins via mar, e.g.,

```
par(mfrow = c(3,1)) # plot three rows, one column par(mar = c(3, 5, 2, 2)) # margins: B, L, T, R
```

• Rather than plotting to the R plot window, use the cairo_pdf function to output directly to a PDF, e.g.,

```
pdfFilename = "dx_vs_x.pdf"
cairo_pdf(pdfFilename, width = 7, height = 5.5)
# your code to set rows/cols and margins
# your code calling your plotting function
dev.off()
```

- 2. Implement two separate R functions, each accepting a vector of data values and returning as an R list the sample mean and sample standard deviation:
 - The first must be named onePass and must use the conventional one-pass approach for computing \bar{x} and s.
 - The second must be name welfords and must use Welford's algorithm for computing \bar{x} and s (see lecture slides).

You may not use the R-default mean() or sd() functions in either implementation.

Experiment with the two functions until you are able to see the result of round-off error in s using the conventional approach (hint: think large mean and small variance).

Submitting: Include the following in your submission:

- the source code for generating the d(x)-vs-x figure;
- the d(x)-vs-x PDF generated by your code above;
- the source code containing your onePass and welfords functions;
- a README briefly describing the data you used to produce noticeable round-off error in s between onePass versus welfords.

Package your work into a tarball named similar to cmsc326_lab8_bo4pz.tgz and drop into the lab8 folder within your shared Box folder for this course.