

ProblemAnswers

October 23, 2016

0.1 Problem 1

```
In [10]: N = 10
        A = zeros(N,N)
        for i in 1:N, j in 1:N
            abs(i-j)<=1 ? A[i,j]+=1 : nothing
            i==j ? A[i,j]-=3 : nothing
        end
        A
```

```
Out[10]: 10×10 Array{Float64,2}:
 -2.0  1.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0
  1.0 -2.0  1.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0
  0.0  1.0 -2.0  1.0  0.0  0.0  0.0  0.0  0.0  0.0
  0.0  0.0  1.0 -2.0  1.0  0.0  0.0  0.0  0.0  0.0
  0.0  0.0  0.0  1.0 -2.0  1.0  0.0  0.0  0.0  0.0
  0.0  0.0  0.0  0.0  1.0 -2.0  1.0  0.0  0.0  0.0
  0.0  0.0  0.0  0.0  0.0  1.0 -2.0  1.0  0.0  0.0
  0.0  0.0  0.0  0.0  0.0  0.0  1.0 -2.0  1.0  0.0
  0.0  0.0  0.0  0.0  0.0  0.0  0.0  1.0 -2.0  1.0
  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  1.0 -2.0
```

```
In [17]: ##### Prepare Data

        X = rand(1000, 3)           # feature matrix
        a0 = rand(3)                # ground truths
        y = X * a0 + 0.1 * randn(1000); # generate response
```

```
Out[17]: 1000-element Array{Float64,1}:
 0.245515
 0.213645
 0.179037
-0.0252645
 0.327495
 0.1073
 0.284771
 0.134653
 0.32761
```

```

0.139108
0.321555
0.192148
0.124061
⋮
0.173127
0.203367
0.183517
0.107017
0.290129
0.203007
0.261345
0.205973
0.194457
0.0825708
0.180052
0.0156171

```

0.2 Problem 2

```

In [18]: X2 = hcat(X, ones(1000))
          println(X2\y)

[0.219939, 0.0336012, 0.090267, 0.00117261]

```

0.3 Problem 3

```

In [19]: using MultivariateStats
          llsq(X, y)

Out[19]: 4-element Array{Float64,1}:
          0.219939
          0.0336012
          0.090267
          0.00117261

```

0.4 Problem 4

```

In [20]: using DataFrames, GLM
          data = DataFrame(X1=X[:,1], X2=X[:,2], X3=X[:,3], Y=y)
          OLS = lm(Y ~ X1 + X2 + X3, data)

Out[20]: DataFrames.DataFrameRegressionModel{GLM.LinearModel{GLM.LmResp{Array{Float64,1}},
          GLM.DataFrame{DataFrames.DataFrame{Vector{Float64}, Vector{Float64}}}}}

          Formula: Y ~ 1 + X1 + X2 + X3

          Coefficients:
              Estimate Std. Error t value Pr(>|t|)

```

| | | | | |
|-------------|------------|-----------|----------|--------|
| (Intercept) | 0.00117261 | 0.010462 | 0.112083 | 0.9108 |
| X1 | 0.219939 | 0.0113648 | 19.3526 | <1e-70 |
| X2 | 0.0336012 | 0.0111465 | 3.01451 | 0.0026 |
| X3 | 0.090267 | 0.0108559 | 8.315 | <1e-15 |

0.5 Problem 5

```
In [21]: r = 2.9:.00005:4; numAttract = 150
        steady = ones(length(r),1)*.25
        for i=1:400 ## Get to steady state
            steady .= r.*steady.*(1-steady)
        end
        x = zeros(length(steady),numAttract)
        x[:,1] = steady
        @inbounds for i=2:numAttract ## Grab values at the attractor
            x[:,i] = r.*x[:,i-1].*(1-x[:,i-1])
        end
        using Plots
        plot(collect(r),x,seriestype=:scatter,markersize=.002,legend=false)
```

0.6 Metaprogramming Project

```
In [10]: macro ~(y,ex)
        new_ex = Meta.quot(ex)
        quote
            inner_ex = $(esc(new_ex))
            data_name = symbol(string(inner_ex.args[end])[1])
            eval_ex = Expr(:(=),:data,data_name)
            eval(Main,eval_ex)
            new_X = Matrix{Float64}(size(data,1),length(inner_ex.args)-1)
            cur_spot = 0
            for i in 2:length(inner_ex.args)
                if inner_ex.args[i] == 1
                    new_X[:,i-1] = ones(size(data,1))
                else
                    col = parse{Int, string(string(inner_ex.args[i])[2]))
                    new_X[:,i-1] = data[:,col]
                end
            end
            $(esc(y)), new_X
        end
    end

y = rand(10)
X = rand(10,4)
y~1+X1+X2+X4
```

```

function solve_least_squares(y,X)
    X\y
end
solve_least_squares(tup::Tuple) = solve_least_squares(tup...)
solve_least_squares(y~1+X1+X2+X4)

```

WARNING: Method definition @~(

```

Out[10]: 4-element Array{Float64,1}:
          0.529064
          0.55191
        -0.52334
          0.0513438

```

ANY<:Any, ANY<:Any) in module Main at In[9]:2 overwritten at In[10]:2.

WARNING: Method definition solve_least_squares(Any, Any) in module Main at In[4]:27

WARNING: Method definition solve_least_squares(Tuple) in module Main at In[4]:29 ov