IntermediateProblems

September 11, 2018

1 Intermediate Problems

1.1 MyRange and LinSpace Problem

Part 1

Let's create our own implementation of the range type. The Range type is what you get from 1:2:20. It's form is start:step:stop. If you know start, step, and stop, how do you calculate the ith value? Create a type MyRange which stores start, step, and stop. Can you create a function _MyRange(a,i) which for a being a MyRange, it returns what a[i] should be? After getting this correct, use the Julia array interface in order to define the function for the a[i] syntax on your type.

Part 2

A LinSpace object is a lazy representation of N values from start to stop. Use the Array interface to implement a lazy version of the LinSpace. Test against range(start,stop=stop,length=N).

http://ucidatascienceinitiative.github.io/IntroToJulia/Html/ArrayIteratorInterfaces

(Note, Base's range type has extra accuracy enhancing changes. Just do the "simple" implementation")

Part 3 Check out the call overloading notebook:

http://ucidatascienceinitiative.github.io/IntroToJulia/Html/CallOverloading

Overload the call on the UnitStepRange to give an interpolated value at intermediate points, i.e. if a=1:2:10, then a(1.5)=2.

Part 4 Do your implementations obay dimensional analysis? Try using the package Unitful to build arrays of numbers with units (i.e. an array of numbers who have values of Newtons), and see if you can make your LinSpace not give errors.

1.2 Operator Problem

In mathematics, a matrix is known to be a linear operator. In many cases, this can have huge performance advantages because, if you know a function which "acts like a matrix" but does not form the matrix itself, you can save the time that it takes to allocate the matrix (sometimes the matrix may not fit in memory!)

Recall the Strang matrix

$$\begin{bmatrix} -2 & 1 & & & & \\ 1 & -2 & 1 & & & \\ & \ddots & \ddots & \ddots & \\ & & \ddots & \ddots & 1 \\ & & & 1 & -2 \end{bmatrix}$$

Define a type StrangMatrix and define a dispatch such that A*x acts like a Strang matrix on a vector.

1.2.1 Advanced Bonus

Iterative solvers solve Ax=b and only require the definition of matrix multiplication. Thus utilize IterativeSolvers.jl to solve Ax=b for b=rand(100) using your lazy matrix type. Hint: you will need to define mul! from LinearAlgebra (standard library). You will also need to define a different version of your Strang matrix which holds a size and has Base.eltype defined.

1.3 Regression Problem

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In []: #### Prepare Data For Regression Problem
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X = rand(1000, 3)  # feature matrix
a0 = rand(3)  # ground truths
y = X * a0 + 0.1 * randn(1000); # generate response

# Data For Regression Problem Part 2
X = rand(100);
y = 2X + 0.1 * randn(100);
```

Given an Nx3 array of data (randn(N,3)) and a Nx1 array of outcomes, produce the data matrix X which appends a column of 1's to the front of the data matrix, and solve for the 4x1 array via X = b using qrfact, or \, or the definition of the OLS estimator. (Note: This is linear regression).

Compare your results to that of using llsq from MultivariateStats.jl (note: you need to go find the documentation to find out how to use this!). Compare your results to that of using ordinary least squares regression from GLM.jl.

Regression Problem Part 2 Using your OLS estimator or one of the aforementioned packages, solve for the regression line using the (X,y) data above. Plot the (X,y) scatter plot using scatter! from Plots.jl. Add the regression line using abline!. Add a title saying "Regression Plot on Fake Data", and label the x and y axis.

1.4 Type Hierarchy Problem

Make a function $person_{info}(x)$ where, if x is a any type of person, print their name. However, if x is a student, print their name and their grade. Make a new type which is a graduate student, and have it print their name and grade as well. If x is anything else, throw an error. Do not use branching (if), use multiple dispatch to solve the problem!