

BasicProblemAnswers

May 26, 2017

1 Starter Problems

1.1 Strang Matrix Problem

```
In [3]: N = 10
        A = zeros(N,N)
        for i in 1:N, j in 1:N
            abs(i-j) <= 1 && (A[i,j] += 1)
            i == j && (A[i,j] -= 3)
        end
        A
```

Out [3]: 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

1.2 Factorial Problem

```
In [1]: function my_factorial(n)
        k = one(n)
        for i in 1:n
            k *= i
        end
        k
    end

    my_factorial(4)
    my_factorial(30)
    my_factorial(big(30))
```

Out [1]: 2652528598121910586363084800000000

1.3 Binomial Problem

```
In [1]: function binomial_rv(n, p)
        count = zero(n)
        U = rand(n)
        for i in 1:n
            U[i] < p && (count += 1)
        end
        count
    end

    bs = [binomial_rv(10, 0.5) for j in 1:10]
```

```
Out[1]: 10-element Array{Int64,1}:
 1
 5
 6
 6
 2
 4
 3
 5
 5
 8
```

1.4 Monte Carlo π Problem

```
In [17]: n = 10000000

        count = 0
        for i in 1:n
            u, v = 2rand(2)-1
            d = sqrt(u^2 + v^2) # Distance from middle of square
            d < 1 && (count += 1)
        end

        area_estimate = count / n

        print(area_estimate * 4) # dividing by radius**2

3.1417656
```

2 Integration Problems

2.1 Timeseries Generation Problem

```
In [22]: alphas = [0.0, 0.5, 0.98]
        T = 200
```

```

series = []
labels = []

for alpha in alphas
    x = zeros(T + 1)
    x[1] = 0.0
    for t in 1:T
        x[t+1] = alpha * x[t] + randn()
    end
    push!(series, x)
    push!(labels, "alpha = $alpha")
end

plot(series, label=reshape(labels,1,length(labels)),lw=3)

```

2.2 Linear Regression Problem

In [2]: *#### Prepare Data*

```

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

X2 = hcat(X,ones(1000))
println(X2\y)

using MultivariateStats
println(llsq(X,y))

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

X = rand(100);
y = 2X + 0.1 * randn(100);

using Plots
b = X\y
println(b)
gr()
scatter(X,y)
Plots.abline!(b[1],0.0, lw=3) # Slope, Intercept

```

```

[0.474905,0.910809,0.298824,0.00130641]
[0.474905,0.910809,0.298824,0.00130641]
[1.9975]

```

WARNING: Method definition describe(AbstractArray) in module StatsBase at /home/cra

2.3 Logistic Equation Problem

```
In [9]: r = 2.9:.001:4; numAttract = 100
        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; gr()
        plot(collect(r),x,seriestype=:scatter,markersize=.002,legend=false,color=:b
```