

Assignment # 1

Washington University in St Louis — June 23, 2019

1 Linear Algebra in Numpy

- (1) Create a random 100-by-100 matrix M , using numpy method "`np.random.randn(100, 100)`", where each element is drawn from a random normal distribution.
- (2) Calculate the mean of all the elements in M ;
- (3) Use "for loop" to calculate the mean of each row of M .
- (4) Use matrix operation instead of "for loop" to calculate the mean of each row of M , simultaneously, hint (create another matrix `np.ones(100, 1)`)?
- (5) Calculate the inverse matrix of M : M^{-1}
- (6) Verify that $M^{-1}M = MM^{-1} = I$, are the off-diagonal element exactly 0?

2 Probability Distribution

You have recently joined a data science team and working on a project that needs to simulate 5 types of distributions (Bernoulli, Poisson, Gaussian, uniform distribution and Rolling-Dice distribution). Your teammates provides you with a simulated data sample "**sample_trials.csv**". In the file, each column contains 5000 data sample draw from one of the 5 distributions. However, your teammate did not label them properly. Since your teammate is on vacation, you decide to figure them out by yourself.

- (1) Do the columns have discrete value or continuous value?
- (2) As a first step, you investigate the distribution probability of each column by plot their histograms.
- (3) Label the column properly using the distribution name.
- (4) Calculate the mean and variance of each column. Write down the distribution formula and the corresponding parameters.