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Program # 2
Markov Chain
February 28, 2020

Abstract

Given a single transaction matrix the program will take this matrix and compute the values of a Markov chain using two separate algorithms. From what I can gather the purpose is to demonstrate that the second algorithm with the Fibonacci sequence is faster and a better option to use.

The algorithms are basically the same as listed below. The difference between the two will be indicated when that step is reached.

- Initialize both transaction matrix
- Initialize results matrix and supporting variables for time tracking etc.
- Iterate and process the matrix based on iteration counter
 - Multiply the first transaction matrix by the second to get current SX
 - ALGORITHMS DIFFERENCE
 - For the second algorithm we are, from what I can understand using a Fibonacci sequence to increment the state so 1,1,2,3,5,8,13 etc. I feel that I do not understand what was really required here. But this is my best guess.
 - Copy results of above math to second transaction matrix so $SX + 1$ can be calculated
- Print the results matrix
- Calculate run time and display

The code for this program is rough and “nasty”. The Fibonacci sequence portion of algorithm 2 is sloppy and weak in my opinion and not even deserving of a junior level programmer. This part of the code bothers me to no end and requires that I come back to it once I have time to resolve the way it is. It can be done better.

I have ran this multiple times and for the most part the second algorithm is faster. While both will complete in under 150ms there are instances where the second algorithm completes in less than 10 for the same number of iterations ran. This is not always the case and I am uncertain as to why this is.

App.java

```
package app;

import java.text.DecimalFormat;
import java.time.Duration;
import java.time.Instant;
import java.util.Arrays;

/**
 * There is unfortunately a lot of duplicated code in this program. I wanted to work out how to use generics f
 * or the matrix math. Had trouble resolving the problem that java has no idea what generics are at compile tim
 * e so you cannot use math against them without some funky moves...ill figure this one out.
 */

public class App {

    /**
     *
     * @param args command line not used
     * @throws Exception errors
     */
    public static void main(String[] args) throws Exception {

        // final int A1_ITERATION = 50;

        // variables
        double[][] _mOne = {
            {0.90, 0.05, 0.05},
            {0.05, 0.90, 0.05},
            {0.05, 0.05, 0.90} };
        double[][] _mTwo = {
            {0.90, 0.05, 0.05},
            {0.05, 0.90, 0.05},
            {0.05, 0.05, 0.90} };

        // time trap
        Instant _startTime = null;
        Instant _endTime = null;
        Duration _timeElapsed = null;

        Algorithm_One(_mOne, _mTwo, _startTime, _endTime, _timeElapsed);

        Algorithm_Two(_mOne, _mTwo, _startTime, _endTime, _timeElapsed);

    } // end main

    /**
     *
     * @param _a1 first array to process

```

```

* @param _a2 second array to process
* @param _sTime start time, just passing so I do not have to declare more than once
* @param _eTime end time, just passing so I do not have to declare more than once
* @param _tElapsed time elapsed, just passing so I do not have to declare more than once
*/
public static void Algorithm_Two (double[][] _a1, double[][] _a2,
    Instant _sTime, Instant _eTime, Duration _tElapsed) {

    final int A2_ITERATION = 50;

    double[][] _mResults = new double[_a1.length][_a2.length];

    System.out.println("\n***** Algorithm 2 *****");

    // start time
    _sTime = Instant.now();

    System.out.println("\nSTART TIME: " + _sTime + "\n");

    System.out.println("Iterations: " + A2_ITERATION + "\n");

    // variables to do slopy math for fibo sequence
    int _mCount1 = 1;
    int _mCount2 = 1;
    int _mTotal = 0;

    // loop the math
    while (_mTotal <= A2_ITERATION){

        if(_mCount1 + _mCount2 > A2_ITERATION) {

            // loop the matrix
            for (int _loopOuter = 0; _loopOuter < _a1.length; _loopOuter++){

                for (int _loopInner = 0; _loopInner < _a2.length; _loopInner++){

                    // clear the matrix index
                    _mResults[_loopOuter][_loopInner] = 0;

                    for(int _k = 0; _k < _a2.length; _k++){

                        // funky math
                        _mResults[_loopOuter][_loopInner]
                            += _a1[_loopOuter][_k]
                                * _a2[_k][_loopInner];

                    } // _k

                } // end _loopInner

            } // end _loopOuter

        }

    }

```

```

// loop and change the first matrix
for (int _loopOuter = 0; _loopOuter < _a1.length; _loopOuter++){

    for(int _k = 0; _k < _a1.length; _k++){

        _a1[_loopOuter][_k] = _mResults[_loopOuter][_k];

    } // _k

} // end _loopOuter

_mTotal++;

}
else{

    System.out.println(_mCount1 + " " + _mCount2 + " " + _mTotal);

    // loop the array again for the fibo sequence stuff
    for (int _loopOuter = 0; _loopOuter < _a1.length; _loopOuter++){

        for (int _loopInner = 0; _loopInner < _a2.length; _loopInner++){

            _mResults[_loopOuter][_loopInner] = 0;

            for(int _k = 0; _k < _a2.length; _k++){

                // more funky matrix math
                _mResults[_loopOuter][_loopInner]
                += _a1[_loopOuter][_k]
                * _a1[_k][_loopInner];

            } // _k

        } // end _loopInner

    } // end _loopOuter

    // copy _a2 into _a1
    _a1 = Arrays.stream(_a2).map(_tempItem -> Arrays.copyOf(_tempItem, _tempItem.length)).toArray(
        double[][]::new);

    // copy _mResults into _a2
    _a2 = Arrays.stream(_mResults).map(_tempItem -> Arrays.copyOf(_tempItem, _tempItem.length))
        .toArray(double[][]::new);

    // math clean-up
    _mTotal = _mCount1 + _mCount2;
    _mCount1 = _mCount2;
    _mCount2 = _mTotal;
}

```

```

    } // end while

    System.out.println(PrintMatrix(_mResults));

    // end time
    _eTime = Instant.now();

    // difference in start to end time
    _tElapsed = Duration.between(_sTime, _eTime);

    System.out.println("\nEND TIME: " + _eTime);

    System.out.println("\nTime for completion (milliseconds): " + _tElapsed.toMillis() + "\n");

    System.out.println("***** Algorithm 2 *****");

} // end Algorithm_Two

/**
 *
 * @param _a1 first array to process
 * @param _a2 second array to process
 * @param _sTime start time, just passing so I do not have to declare more than once
 * @param _eTime end time, just passing so I do not have to declare more than once
 * @param _tElapsed time elapsed, just passing so I do not have to declare more than once
 */
public static void Algorithm_One(double[][] _a1, double[][] _a2,
    Instant _sTime, Instant _eTime, Duration _tElapsed) {

    final int A1_ITERATION = 50;

    double[][] _mResults = new double[_a1.length][_a2.length];

    System.out.println("\n***** Algorithm 1 *****");

    // start time
    _sTime = Instant.now();

    System.out.println("\nSTART TIME: " + _sTime + "\n");

    System.out.println("Iterations: " + A1_ITERATION + "\n");

    // loop iteration
    for (int _iteration = 1; _iteration <= A1_ITERATION; _iteration++){

        // loop outter index
        for (int _loopOutter = 0; _loopOutter < _a1.length; _loopOutter++){

            // loop inner index
            for (int _loopInner = 0; _loopInner < _a2.length; _loopInner++){

                // make sure the array index is empty

```

```

        _mResults[_loopOuter][_loopInner] = 0;

        // loop the math
        for(int _k = 0; _k < _a2.length; _k++){

            // set array value
            _mResults[_loopOuter][_loopInner]
                += _a1[_loopOuter][_k]
                * _a2[_k][_loopInner];

        } // _k

    } // end _loopInner

} // end _loopOuter

// copy array
_a2 = Arrays.stream(_mResults).map(_tempItem -> Arrays.copyOf(_tempItem, _tempItem.length)).
toArray(double[][]::new);

} // end _iteration

System.out.println(PrintMatrix(_mResults));

// end time
_eTime = Instant.now();

// difference in start to end time
_tElapsed = Duration.between(_sTime, _eTime);

System.out.println("\nEND TIME: " + _eTime);

System.out.println("\nTime for completion (milliseconds): " + _tElapsed.toMillis() + "\n");

System.out.println("***** Algorithm 1 *****");

} // end Algorithm_One

/**
 *
 * @param _aMtraix matrix to print
 * @return formatted matrix ready to print
 */
public static String PrintMatrix(double[][] _aMtraix){

    // variables
    String _ans = "";

    DecimalFormat _decimalFormat = new DecimalFormat("#.###");

    // loop row
    for(int _loopRow = 0; _loopRow < _aMtraix.length; _loopRow++){

```

```
// loop col
for(int _loopCol = 0; _loopCol < _aMtraix.length; _loopCol++){

    // create return for matrix
    _ans+= _decimalFormat.format(_aMtraix[_loopRow][_loopCol]) + "\t";

} // end for _loopCol

// create final output
_ans+= "\n";

} // end for _loopRow

return _ans;

} // end toString

} // end App
```


Console Output

***** Algorithm 1 *****

START TIME: 2020-02-28T23:03:01.161Z

Iterations: 50

0.334 0.333 0.333
0.333 0.334 0.333
0.333 0.333 0.334

END TIME: 2020-02-28T23:03:01.257Z

Time for completion (milliseconds): 96

***** Algorithm 1 *****

***** Algorithm 2 *****

START TIME: 2020-02-28T23:03:01.260Z

Iterations: 50

1 1 0
1 2 2
2 3 3
3 5 5
5 8 8
8 13 13
13 21 21
0.333 0.333 0.333
0.333 0.333 0.333
0.333 0.333 0.333

END TIME: 2020-02-28T23:03:01.264Z

Time for completion (milliseconds): 4

***** Algorithm 2 *****