FF_DISC_RAND_VAR_STATS Examples

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This is the example vignette for function: **ff_disc_rand_var_stats** from the **MEconTools Package.** This function summarizes statistics of matrixes stored in a container map, as well as scalar, string, function and other values stored in container maps.

Test FF_DISC_RAND_VAR_STATS Defaults

Call the function with defaults.

11 12

13

ff_disc_rand_var_stats(); Summary Statistics for: binom fl choice mean -1.0000 fl choice sd 2.5100 fl_choice_coefofvar -2.5100 fl_choice_prob_zero 0.1416 fl_choice_prob_below_zero 0.5888 fl_choice_prob_above_zero 0.2696 fl_choice_prob_max 2.0589e-16 tb disc cumu binomDiscreteVal binomDiscreteValProbMass CDF cumsumFrac 0.0022539 0.00022539 -10 2.2539e-05 -9 0.00028979 0.0028335 0.031233 -8 0.0018008 0.01724 0.21132 -7 0.067664 0.0072034 0.93166 -6 0.020838 3.0155 0.19269 -5 0.04644 7.6595 0.42489 -4 0.082928 15.952 0.75661 -3 0.12185 28.138 1.1222 -2 0.15014 43.152 1.4224 0.15729 58.881 1.5797 binomDiscreteVal binomDiscreteValProbMass CDF cumsumFrac

6.0392e-06

1.0588e-06

1.5784e-07

100

100

100

1

1

1

14	1.973e-08	100	1	
15	2.0293e-09	100) 1	
16	1.6725e-10	100) 1	
17	1.0619e-11	100) 1	
18	4.8762e-13	100) 1	
19	1.4412e-14	100) 1	
20	2.0589e-16	100	1	
tb_prob_drv				
percentiles	binomDiscreteValPercentileValues		fracOfSumH	eldBelowThisPercentile
0.1	-8			0.01724
1	-6			0.19269
5	-5			0.42489
10	-4			0.75661
15	-4			0.75661
20	-3			1.1222
25	-3			1.1222
35	-2			1.4224
50	-1			1.5797
65	0			1.5797
75	1			1.4694
80	1			1.4694
85	2			1.3197
90	2			1.3197
95	3			1.1865
99	5			1.0412
99.9	7			1.0052

Test FF DISC RAND VAR STATS 0 and 1 Random Variable

The simplest discrete random variable has two values, zero or one. The probability of zero is 30 percent, and 70 percent is the probability of one.

```
fl_choice_coefofvar
   0.6547
fl_choice_prob_zero
   0.3000
fl_choice_prob_below_zero
fl_choice_prob_above_zero
    0.7000
fl_choice_prob_max
   0.7000
tb disc cumu
    bernoulliDiscreteVal
                            bernoulliDiscreteValProbMass
                                                             CDF
                                                                    cumsumFrac
             0
                                        0.3
                                                             30
                                                                        0
             1
                                        0.7
                                                             100
                                                                        1
    bernoulliDiscreteVal
                            bernoulliDiscreteValProbMass
                                                             CDF
                                                                    cumsumFrac
             0
                                        0.3
                                                             30
                                                                        0
             1
                                        0.7
                                                             100
                                                                        1
tb prob drv
   percentiles
                   bernoulliDiscreteValPercentileValues
                                                            fracOfSumHeldBelowThisPercentile
        0.1
                                    0
                                                                           0
         5
                                    0
                                                                           0
        25
                                    0
                                                                           0
         50
                                    1
                                                                           1
        75
                                    1
                                                                           1
        95
                                    1
                                                                           1
       99.9
```

Test FF_DISC_RAND_VAR_STATS with Poisson

Poisson random variable, with mean equals to ten, summarize over umsymmetric percentiles. Note that the poisson random variable has no upper bound.

```
% Parameters
% 1. specify the random variable
st_var_name = 'poisson';
mu = 10;
ar_choice_unique_sorted = 0:1:50;
ar_choice_prob = poisspdf(ar_choice_unique_sorted, mu);
% 2. percentiles of interest, unsymmetric
ar_fl_percentiles = [0.1 5 10 25 50 90 95 99 99.99 99.999 99.9999];
% 3. print resutls
bl_display_drvstats = true;
% Call Function
[ds_stats_map] = ff_disc_rand_var_stats(st_var_name, ...
ar_choice_unique_sorted, ar_choice_prob, ...
ar_fl_percentiles, bl_display_drvstats);
```

fl_choice_mean 10

fl_choice_sd 3.1623

fl_choice_coefofvar
 0.3162

fl_choice_prob_zero 4.5400e-05

fl_choice_prob_below_zero
0

fl_choice_prob_above_zero
 1.0000

fl_choice_prob_max 1.4927e-19

tb disc cumu

poissonDiscret	eVal poissonDiscreteValProbMass	CDF	cumsumFrac
0	4.54e-05	0.004	54 0
1	0.000454	0.049	94 4.54e-05
2	0.00227	0.276	94 0.0004994
3	0.0075667	1.03	36 0.0027694
4	0.018917	2.92	53 0.010336
5	0.037833	6.70	86 0.029253
6	0.063055	13.0	14 0.067086
7	0.090079	22.0	22 0.13014
8	0.1126	33.2	
9	0.12511	45.7	93 0.33282
poissonDiscret	eVal poissonDiscreteValProbMass	CDF	cumsumFrac
41	1.3571e-13	100	1
42	3.2313e-14	100	1
43	7.5146e-15	100	_ 1
44	1.7079e-15	100	1
45	3.7953e-16	100	1
46	8.2506e-17	100	1
47	1.7554e-17	100	1
48	3.6572e-18	100	1
49	7.4636e-19	100	1
50	1.4927e-19	100	1
prob_drv			
percentiles	poissonDiscreteValPercentileValue	es frac	OfSumHeldBelowThisPercent
0.1	2		0.0004994
5	5		0.029253
10	6		0.067086
25	8		0.22022
50	10		0.45793

90	14	0.86446
95	15	0.91654
99	18	0.98572
99.9	21	0.99841
99.99	24	0.99988
99.999	26	0.99998
100	28	1

% Print out full Stored Matrix

% Note that the outputs are single row arrays.

ff_container_map_display(ds_stats_map, 100, 100)

CONTAINER NAME: ds_stats_map ND Array (Matrix etc)

XXX	XXXXXX	XXXXXX	XXXXXX	XXXXXX	xxxxxxx i	(XXXXXX) i d :		dim	numel	row	N	colN	sum	mean		std	coefvari
					_						_						
	ar ch	hoice_	perc f	rachel	d 1	1		2	12	1		12	7.54	0.62833	3	0.435	0.69231
	_	hoice_	_		2	2		2	12	1		12	177	14.7	5 8	.7399	0.59254
	_	l_perc			3	3		2	12	1		12	773.99	64.499	9 4	2.887	0.66492
XXX	TABLE	E:ar cl	hoice	perc f	rachelo	d xxxx	×××××	xxxxx	ΚΧΧ								
		c			c2		с3		:4	c 5		с6	c7	7	с8	C	9 (
	r1	0.00	04994	0.0	29253	0.0	57086	0.2	22022	0.457	93	0.8644	16 0.91	L654 0	.98572	0.9	9841 0.9
XXX	TABLE	E:ar cl	hoice	percen	tiles	(XXXXX	xxxxx	XXXXXX	(
		c1	c2	c 3	c4	c 5	с6	с7	c8	с9	c10	c11	c12				
		_	_		_		_	_	_								
	r1	2	5	6	8	10	14	15	18	21	24	26	28				
xxx	TABLE	E:ar f	l perc	entile	s xxxx	(XXXXX	xxxxx	XX									
		c1	c2	с3	с4	c 5	с6	с7	c8	с9		c10	c11	c12			
	r1	0.1	5	10	25	50	90	95	99	99.9		99.99	99.999	100			

\^^^^^							
	i	idx	value				
	_						
fl_choice_coefofvar	1	4	0.31623				
fl_choice_max	2	5	50				
fl_choice_mean	3	6	10				
fl_choice_min	4	7	0				
fl_choice_prob_above_zero	5	8	0.99995				
fl_choice_prob_below_zero	6	9	0				
fl_choice_prob_max	7	10	1.4927e-19				
fl_choice_prob_min	8	11	4.54e-05				
fl_choice_prob_zero	9	12	4.54e-05				
fl_choice_sd	10	13	3.1623				