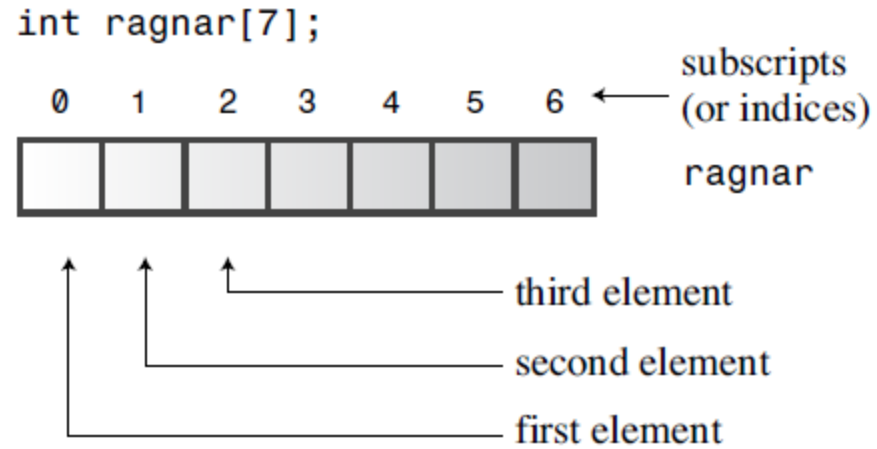


# **Array / Vector / Reference / Normal Distribution**

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금융공학 프로그래밍

# 배열



ragnar is an array holding seven values,  
each of which is a type `int` variable

Figure 4.1 Creating an array.

## 배열 초기화

```
int cards[4] = {3, 6, 8, 10};    // okay
int hand[4];                     // okay
hand[4] = {5, 6, 7, 9};         // not allowed
hand = cards;                   // not allowed
```

```
float hotelTips[5] = {5.0, 2.5};
```

```
long totals[500] = {0};
```

```
short things[] = {1, 5, 3, 8};
```

## 구조체 배열

```
inflatable guests[2] =           // initializing an array of structs
{
    {"Bambi", 0.5, 21.99},        // first structure in array
    {"Godzilla", 2000, 565.99}    // next structure in array
};
```

# std::vector

```
#include <vector>
...
using namespace std;
vector<int> vi;           // create a zero-size array of int
int n;
cin >> n;
vector<double> vd(n);    // create an array of n doubles
```

```
vector<double> scores;   // create an empty vector
double temp;
while (cin >> temp && temp >= 0)
    scores.push_back(temp);
cout << "You entered " << scores.size() << " scores.\n";
```

# **std::vector**

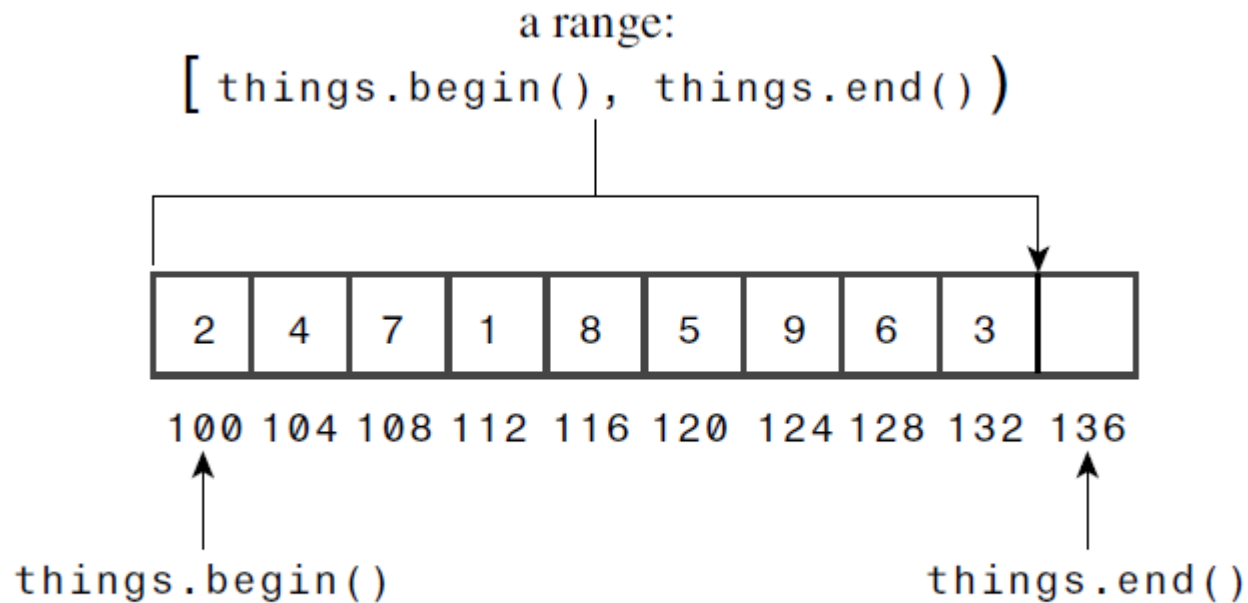


Figure 16.3 The STL range concept.

```
scores.erase(scores.begin(), scores.begin() + 2);  
  
vector<int> old_v;  
vector<int> new_v;  
...  
old_v.insert(old_v.begin(), new_v.begin() + 1, new_v.end());
```

# Array as Arguments

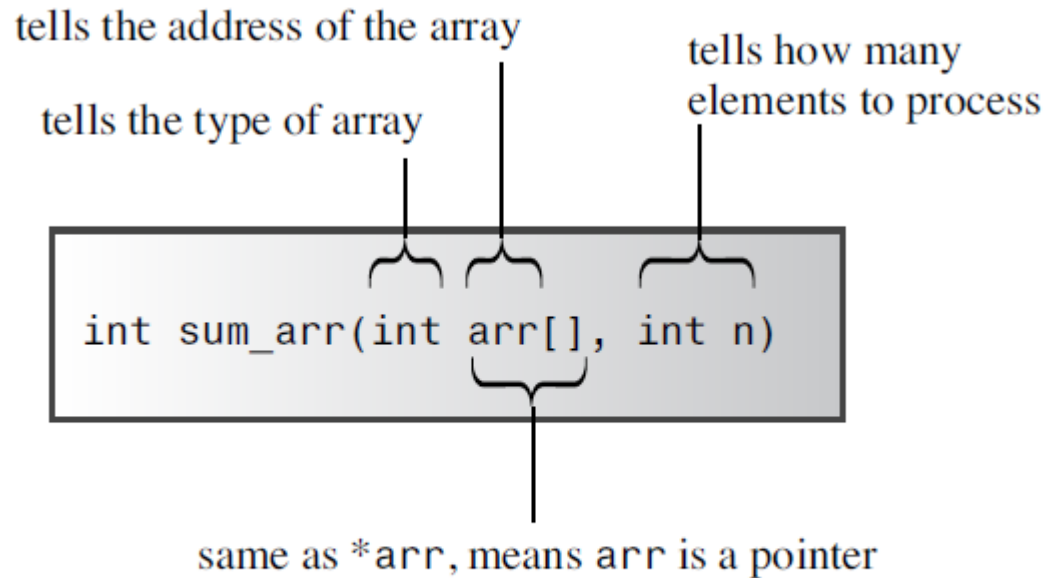


Figure 7.4 Telling a function about an array.

# Reference variable

## Listing 8.2 `firstref.cpp`

```
// firstref.cpp -- defining and using a reference
#include <iostream>
int main()
{
    using namespace std;
    int rats = 101;
    int & rodents = rats;    // rodents is a reference
    cout << "rats = " << rats;
    cout << ", rodents = " << rodents << endl;
    rodents++;
    cout << "rats = " << rats;
    cout << ", rodents = " << rodents << endl;

    // some implementations require type casting the following
    // addresses to type unsigned
    cout << "rats address = " << &rats;
    cout << ", rodents address = " << &rodents << endl;
    return 0;
}
```



# Passing by value

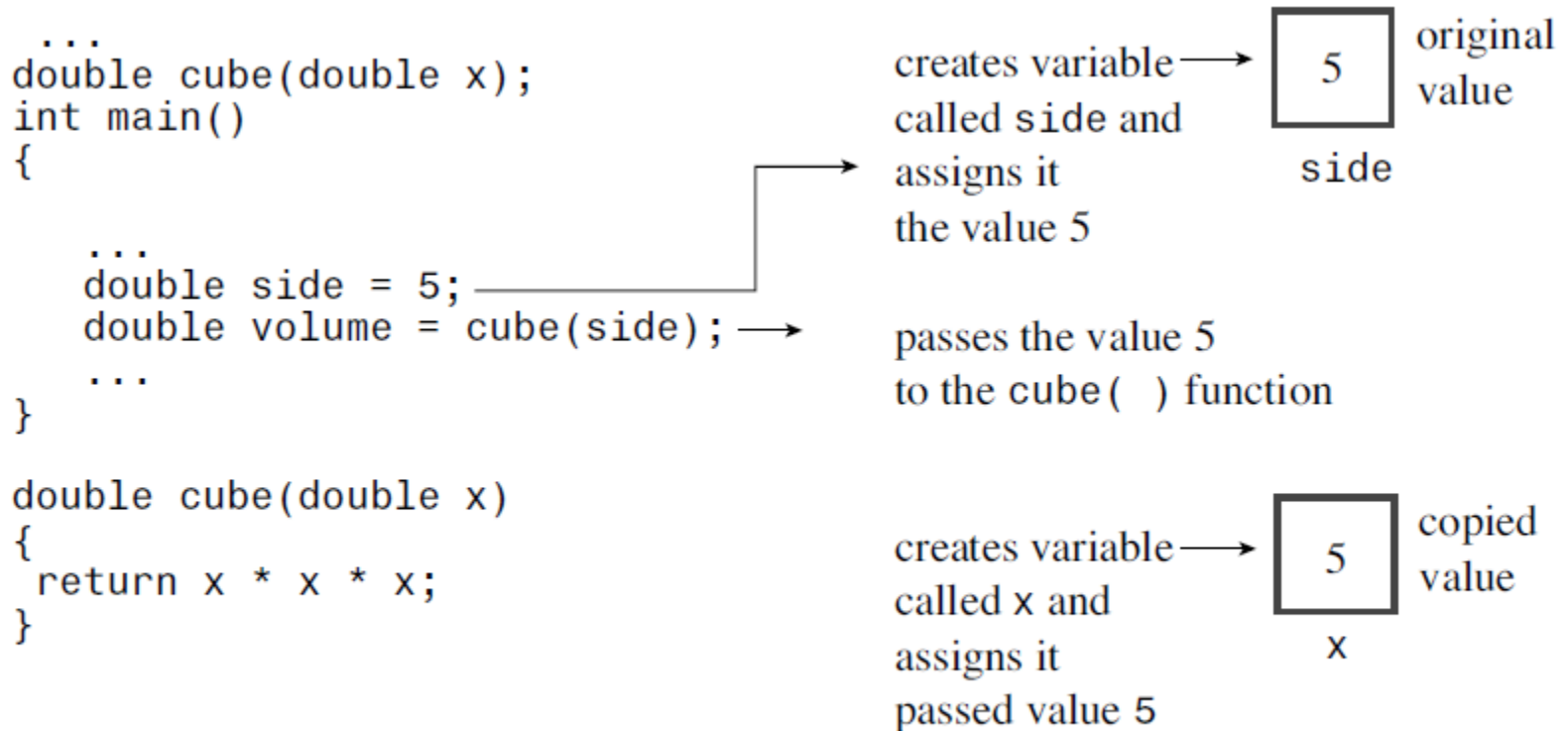


Figure 7.2 Passing by value.

# Passing by reference

## Passing by reference

```
void grumpy(int &x);  
int main()  
{  
    int times = 20;  
    grumpy(times);  
    ...  
}
```

→ creates a variable  
called `times`, assigns  
it the value of 20



→ one variable,  
two names

`times, x`

```
void grumpy(int &x)  
{  
    ...  
}
```

→ makes `x` an  
alias for `times`



## Listing 8.5   `cubes.cpp`

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```
// cubes.cpp -- regular and reference arguments
#include <iostream>
double cube(double a);
double refcube(double &ra);
int main ()
{
    using namespace std;
    double x = 3.0;

    cout << cube(x);
    cout << " = cube of " << x << endl;
    cout << refcube(x);
    cout << " = cube of " << x << endl;
    return 0;
}

double cube(double a)
{
    a *= a * a;
    return a;
}

double refcube(double &ra)
{
    ra *= ra * ra;
    return ra;
}
```

# Function overloading

```
void print(const char * str, int width); // #1
void print(double d, int width);        // #2
void print(long l, int width);          // #3
void print(int i, int width);           // #4
void print(const char *str);            // #5
```

# Random number

## ❖ rand() / srand(seed)

- rand() : 0과 RAND\_MAX 사이의 임의의 정수 리턴
- srand(seed) : pseudo-random number 생성을 위한 seed 값 설정

```
v1 = rand() % 100;      // v1 in the range 0 to 99  
v2 = rand() % 100 + 1;  // v2 in the range 1 to 100  
v3 = rand() % 30 + 1985; // v3 in the range 1985-2014
```

# <random>

## ❖ #include <random>

- C++ 11 에서 추가된 header
- Generators: uniform distribution 의 난수 생성
- Distributions: generator에서 생성된 난수를 해당 분포로 transform

## ❖ Generator

- default\_random\_engine
- mt19937
- mt19937\_64

## ❖ Distributions

- binomial\_distribution
- poisson\_distribution
- exponential\_distribution
- normal\_distribution
- lognormal\_distribution etc.

# Normal random number

```
#include <iostream>
#include <random>
int main() {
    const int nrolls=10000; // number of experiments
    const int nstars=100;   // maximum number of stars to distribute
    std::default_random_engine generator;
    std::normal_distribution<double> distribution(5.0,2.0);
    int p[10]={};
    for (int i=0; i<nrolls; ++i) {
        double number = distribution(generator);
        if ((number>=0.0)&&(number<10.0)) ++p[int(number)];
    }
    std::cout << "normal_distribution (5.0,2.0):" << std::endl;
    for (int i=0; i<10; ++i) {
        std::cout << i << "-" << (i+1) << ": ";
        std::cout << std::string(p[i]*nstars/nrolls,'*') << std::endl;
    }
    return 0;
}
```

# Normal distribution pdf & cdf

❖ pdf is straight forward.

$$p(x|\mu, \sigma) = \frac{1}{\sigma\sqrt{2\pi}} \cdot e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

❖ cdf is not easy. (error function을 이용함)

```
double normalCFD(double value) {  
    return 0.5 * erfc(-value * M_SQRT1_2);  
}
```

❖ 표준정규분포의 cdf

❖  $M\_SQRT1\_2 = 1/(\sqrt{2})$

❖ Or use boost!!

$$\begin{aligned}\operatorname{erf}(x) &= \frac{1}{\sqrt{\pi}} \int_{-x}^x e^{-t^2} dt \\ &= \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt.\end{aligned}$$

$$\begin{aligned}\operatorname{erfc}(x) &= 1 - \operatorname{erf}(x) \\ &= \frac{2}{\sqrt{\pi}} \int_x^\infty e^{-t^2} dt \\ &= e^{-x^2} \operatorname{erfcx}(x),\end{aligned}$$



# **Q & A**

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