MA615-HW4

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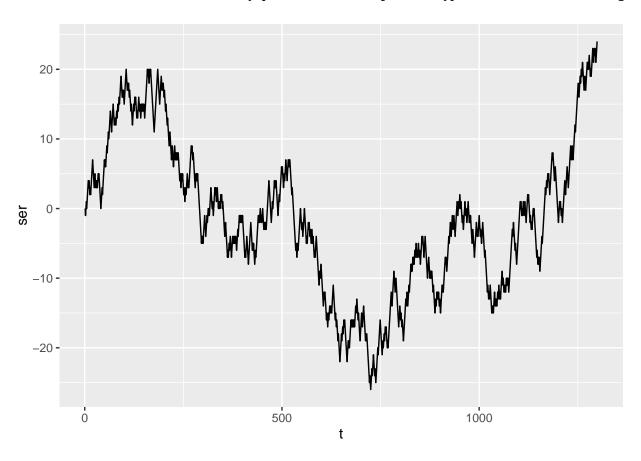
1. Warm-Up

```
#1
library(ggplot2)
#(a)
xstat <- function(x){</pre>
  if(is.numeric(x)==F)stop("Invalid input. xstat only takes numeric vectors.")
  return(list(mean(x),median(x),var(x)))
z <- c(seq(1:10))
z1 <- c("Alex", "Bob", "Catherine", "Daniel")</pre>
#(b)
summ <- function(x, n){</pre>
  return(sum(exp(-x)*x^(seq(0, n, by=1)))/factorial(seq(0, n, by=1))))
\# x = log 2
\# n = 10
summ(log(2), 10)
## [1] 1
#(c) goes through every entry in a list, checks whether it is a character vector
m<-list("abc", 31, "John", "z", 7, -5)
c <- unlist(m[sapply(m, function(x) is.character(x))])</pre>
cat(c)
## abc John z
#(d) random walk function
rands <- function(k){</pre>
  # check to make sure input is an integer.
 k1 = as.integer(k)
  if(k1 != k)stop('rands() requires an integer value to start.')
  \# initialize i and x
  i=1
  x=0
  while(x[i] != k){
   if(runif(1) < .5)D = 1
    else D = -1
    i = i+1
  x[i] = x[i-1] + D
```

```
}
return(data.frame(x))
}

## try it with 24
set.seed(10)
ser <- data.frame(rands(24))
t <- 1:length(ser$x)
qplot(t,ser, data=ser, geom="line")</pre>
```

Don't know how to automatically pick scale for object of type data.frame. Defaulting to continuous.



2. Moving Average

```
# (a)
set.seed(10)

rand <- rnorm(20)

ma3 <- function(x)
{
    #check for size and type
    r=length(x)</pre>
```

```
x=c(x,0,0,0,x,0,0,0,x)
  x=matrix(x, ncol = r+2, nrow = 3, byrow = TRUE)
  return(as.vector(colMeans(x)))
}
mov <- ma3(rand)
# (b)
ma3_2 <- function(x,k){filter(x,rep(1/k,k), sides=2)}</pre>
# TEST: when length(x) = 10 and k = 3
ma3_2(c(seq(1:10)), 3)
## Time Series:
## Start = 1
## End = 10
## Frequency = 1
## [1] NA 2 3 4 5 6 7 8 9 NA
# (c)
# TEST: when length(x) = 10 and k = 12
# ma3_2(c(seq(1:10)), 12)
print("Error in filter(x, rep(1/k, k), sides = 2) : ")
## [1] "Error in filter(x, rep(1/k, k), sides = 2) : "
print(" filter is longer than time series.")
## [1] " filter is longer than time series."
Error occurs when k is greater than length of vector x. This makes sense because it can not average over a
domain larger than the given domain defined in x.
# (d)
ma3_3 <- function(x,k){</pre>
  if(length(x)<=k)stop("Error in ma3_3: sequence cannot be longer than length of vector .")
  else return(filter(x,rep(1/k,k), sides=2))
}
# TEST: when length(x) = 10 and k = 12
# ma3\ 2(c(seg(1:10)),\ 12)
#
# (e)
ma3_3(c(seq(1:10)), 1)
```

```
## Time Series:
## Start = 1
## End = 10
## Frequency = 1
## [1] 1 2 3 4 5 6 7 8 9 10
```

It returns the vector again. We can write a case for k = 1 such that it does not have to do the computation at all.

```
ma3_4 <- function(x,k){
   if(length(x)<k)stop("Error in ma3_3: sequence cannot be longer than length of vector .")
   else if(k == length(x))return(mean(x))
   else if(k == 1)return(x)
   else return(filter(x,rep(1/k,k), sides=2))
}

ma3_4(c(seq(1:10)), 1) # k = 1

## [1] 1 2 3 4 5 6 7 8 9 10

ma3_4(c(seq(1:10)), 10) # k = length(x)

## [1] 5.5</pre>
```

3. Optional Plot

```
left <- function (x) {</pre>
  return(x ^2 + 2 * x + 3)
mid <- function (x) {
  return(x + 3)
}
right <- function (x) {
  return(x ^2 + 4 * x - 7)
combo <- function(x){</pre>
  if(x<0){return(left(x))}</pre>
  else if(x >=0 & x<2) \{return(mid(x))\}
  else if(x>=2) {return(right(x))}
  else(stop("undefined domain x!"))
}
four24 <- function(x, plot = FALSE){</pre>
  loops = length(x)
  out = rep(0, loops)
  for (i in 1:loops) {
    if(x[i] \le -4 \mid x[i] \ge 4){
      warning("input values outside the domain -4<x<4 are skipped")</pre>
      out[i] = NA
      next
    }
  out[i] = combo(x[i])
  if(plot == TRUE){
```

```
plot(out)
}
return(out)
}

y <- four24(c(-7:4))

## Warning in four24(c(-7:4)): input values outside the domain -4<x<4 are
## skipped

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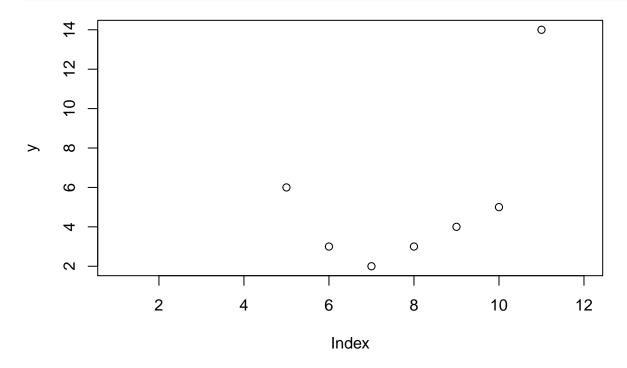
## Warning in four24(c(-7:4)): input values outside the domain -4<x<4 are
## skipped

## Warning in four24(c(-7:4)): input values outside the domain -4<x<4 are
## skipped

## Warning in four24(c(-7:4)): input values outside the domain -4<x<4 are
## skipped

## Warning in four24(c(-7:4)): input values outside the domain -4<x<4 are
## skipped</pre>
```

plot(y)



4. Matrix Input

```
dblodd = function(mx) {
  ifelse(mx %% 2 == 0, mx, 2*mx)
}
```

```
mx \leftarrow matrix(c(1,1,3,5,2,6,-2,-1,-3), nrow = 3, byrow = TRUE)
##
        [,1] [,2] [,3]
## [1,]
          1 1
## [2,]
          5
                2
                     6
## [3,]
         -2
              -1
                    -3
res <- dblodd(mx)
res
        [,1] [,2] [,3]
## [1,]
          2
              2
         10
## [2,]
                2
                     6
               -2
## [3,]
         -2
                    -6
5. Poisson Process
library(ggplot2)
library(qualityTools)
## Loading required package: Rsolnp
## Loading required package: MASS
## Attaching package: 'qualityTools'
## The following object is masked from 'package:stats':
##
##
       sigma
# (a)
poi.test = function(lambda, M) {
  res = rexp(1, lambda)
  len = 1
 while (res[len] < M){
# keep adding values until one exceeds M
    res = c(res, res[len] + rexp(1, lambda))
    len = len + 1
 }
  # return everything except the value > M
 return(res[-len])
#(b)
lens = numeric(10000)
for (i in 1:10000)
 lens[i] = length(poi.test(5, 1))
hist(lens)
```

Histogram of lens

