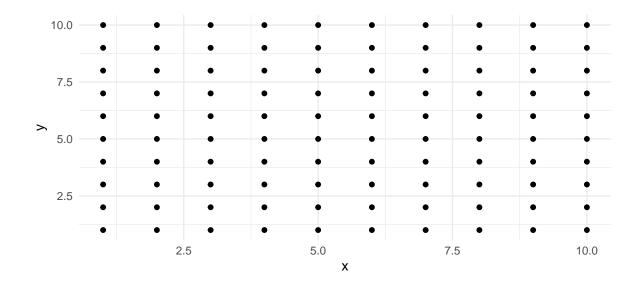
$\mathrm{STA}\ 6375$

Homework 3

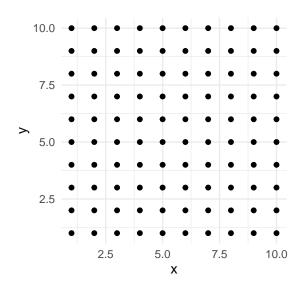
Question 1

```
a. library("tidyverse")

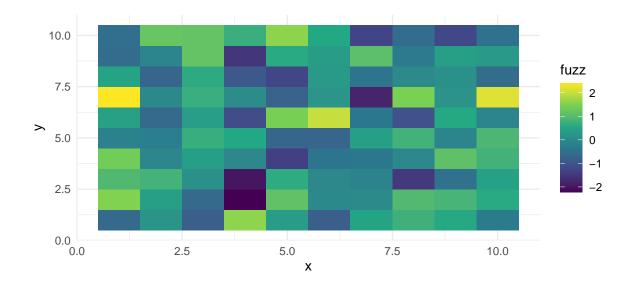
df <- expand.grid("x" = 1:10, "y" = 1:10)
ggplot(df, aes(x, y)) +
    geom_point() +
    theme_minimal()</pre>
```



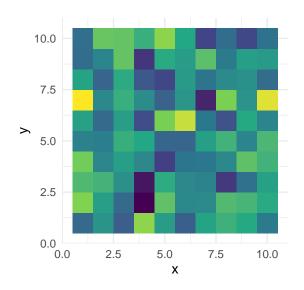
```
b. ggplot(df, aes(x, y)) +
    geom_point() +
    theme_minimal() +
    coord_equal()
```



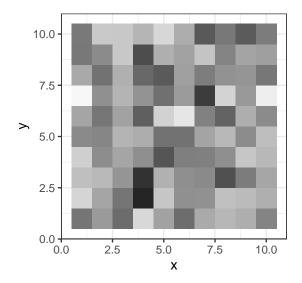
```
c. set.seed(1)
fuzz <- rnorm(nrow(df))
ggplot(df, aes(x, y, fill = fuzz)) +
    theme_minimal() +
    geom_tile()</pre>
```



```
d. set.seed(1)
  fuzz <- rnorm(nrow(df))
  ggplot(df, aes(x, y, fill = fuzz)) +
    theme_minimal() +
    geom_tile() +
    theme(legend.position = "none") +
    coord_equal()</pre>
```

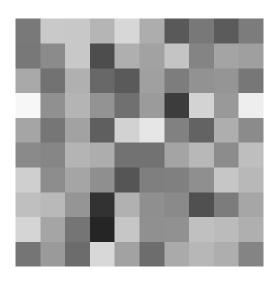


```
e. set.seed(1)
fuzz <- rnorm(nrow(df))
ggplot(df, aes(x, y, fill = fuzz)) +
    theme_bw() +
    geom_tile() +
    coord_equal() +
    theme(legend.position = "none") +
    scale_fill_distiller(palette = "Greys")</pre>
```

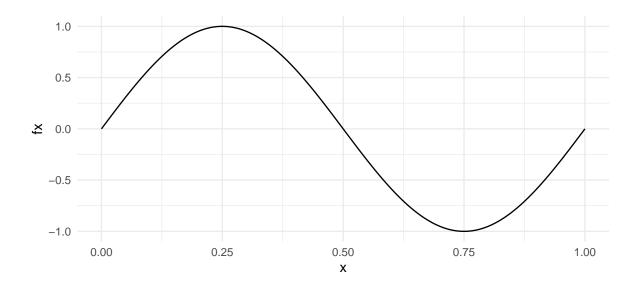


```
f. set.seed(1)
  fuzz <- rnorm(nrow(df))
  ggplot(df, aes(x, y, fill = fuzz)) +
     geom_tile() +
     coord_equal() +
     scale_fill_distiller(palette = "Greys") +
     ylab(NULL) +</pre>
```

```
xlab(NULL) +
theme_void() +
theme(legend.position = "none")
```

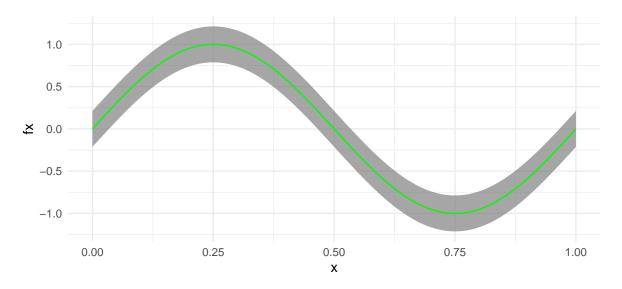


```
g. x <- seq(0, 1, 1e-4)
  fx <- sin(2*pi*x)
  sine <- data.frame("x" = x, "y" = fx)
  ggplot(sine, aes(x, fx)) +
    theme_minimal() +
    geom_line()</pre>
```



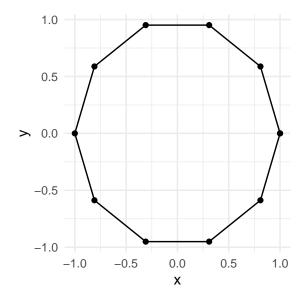
```
h. x <- seq(0, 1, 1e-4)
fx <- sin(2*pi*x)
sine <- data.frame("x" = x, "y" = fx)
ggplot(sine, aes(x, fx)) +
```

```
theme_minimal() +
geom_ribbon(aes(ymin = fx - 0.2125, ymax = fx + 0.2125), fill = "grey50", alpha = 0.7) +
geom_line(color = "green")
```

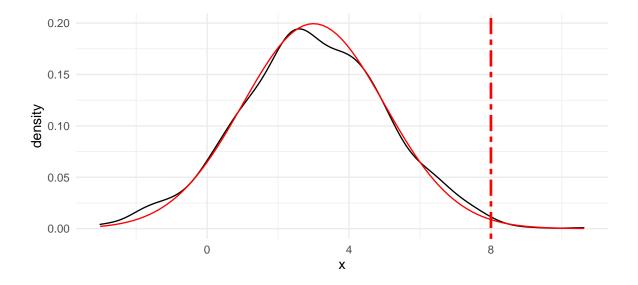


```
i. x <-
y <- c()
for (i in 0:10) {
    x <- c(x, cos(i*pi/5))
    y <- c(y, sin(i*pi/5))
}

decagon <- data.frame(x, y)
ggplot(decagon, aes(x, y)) +
    geom_point() +
    geom_path() +
    theme_minimal()</pre>
```



```
j. set.seed(1)
  df <- data.frame(x = rnorm(1e3, mean = 3, sd = 2))
  ggplot(df, aes(x)) +
    geom_density() +
    stat_function(fun = dnorm, args = list(mean = 3, sd = 2), color = "red") +
    geom_vline(xintercept = 8, color = "red", linetype = "twodash", size = 1) +
    theme_minimal()</pre>
```



Question 2

```
a. A <- matrix(c(</pre>
    -1, 3, 1,
    -7, 9, 1,
    -2, 3, 4),
    nrow = 3, byrow = TRUE)
  r <- eigen(A)
  (V <- r$vector)
  ##
                            [,2]
                 [,1]
                                        [,3]
  ## [1,] -0.3796421 0.3574067 0.6785983
  ## [2,] -0.6749193 0.3574067 0.6785983
  ## [3,] -0.6327368 0.8628562 -0.2810846
  (lam <- r$values)</pre>
  ## [1] 6.000000 4.414214 1.585786
  Lambda <- diag(lam, nrow = 3, ncol = 3)</pre>
  V %*% Lambda %*% solve(V)
```

```
## [,1] [,2] [,3]
  ## [1,] -1 3 1
  ## [2,] -7 9 1
  ## [3,] -2 3 4
b. A <- matrix(c(
   10, 2, -6,
    2, 7, 0,
    -6, 0, 2),
   nrow = 3, byrow = TRUE)
  r <- eigen(A)
  V <- r$vector</pre>
  lam <- r$values
  Lambda <- diag(lam, nrow = 3, ncol = 3)</pre>
  # V is orthogonal
  zapsmall(crossprod(V))
        [,1] [,2] [,3]
  ##
  ## [1,]
         1 0 0
          0
  ## [2,]
                 1
                      0
  ## [3,] 0 0 1
  zapsmall(V %*% Lambda %*% t(V))
  ## [,1] [,2] [,3]
  ## [1,] 10 2 -6
  ## [2,] 2 7 0
  ## [3,] -6 0 2
c. A <- matrix(c(
    1, 5, 6,
    2, 6, 8,
    3, 7, 10,
   4, 8, 12),
   nrow = 4, byrow = TRUE)
  s \leftarrow svd(A, nu = 4)
  s$u
  ##
               [,1]
                          [,2]
                                    [,3]
  ## [1,] -0.3340803 -0.7670661 0.5425798 -0.0748813
  ## [2,] -0.4359333 -0.3316054 -0.6676264 0.5042568
  ## [3,] -0.5377863  0.1038552 -0.2924864 -0.7838697
  ## [4,] -0.6396393  0.5393158  0.4175331  0.3544942
  # s$u is orthogonal
  zapsmall(s$u %*% t(s$u))
```

```
## [,1] [,2] [,3] [,4]
  ## [1,] 1 0 0 0
  ## [2,] 0 1 0 0
  ## [3,] 0 0 1 0
  ## [4,] 0 0 0 1
  s$v
                        [,2]
  ##
               [,1]
                                   [,3]
  ## [1,] -0.2301002  0.7834032  0.5773503
  ## [2,] -0.5633970 -0.5909742 0.5773503
  ## [3,] -0.7934972 0.1924290 -0.5773503
  # s$v is orthogonal
  zapsmall(s$v %*% t(s$v))
       [,1] [,2] [,3]
  ##
  ## [1,] 1 0 0
  ## [2,] 0
                1
                     0
  ## [3,] 0
                   1
              0
  (zapsmall(D \leftarrow diag(s$d, nrow = dim(s$u)[1], ncol = dim(s$v)[2])))
             [,1]
                     [,2] [,3]
  ## [1,] 23.37183 0.000000 0
  ## [2,] 0.00000 1.325693
                            0
  ## [3,] 0.00000 0.000000
  ## [4,] 0.00000 0.000000 0
  s$u %*% D %*% t(V)
  ##
               [,1]
                      [,2]
                                [,3]
  ## [1,] -6.535987 -2.984797 3.220538
  ## [2,] -8.681785 -3.043515 4.400411
  ## [3,] -10.827584 -3.102234 5.580284
  ## [4,] -12.973383 -3.160952 6.760157
d. (A <- matrix(1:4, nrow = 2)) # A is invertible
  ##
        [,1] [,2]
  ## [1,] 1 3
  ## [2,]
  (elu <- Matrix::expand(Matrix::lu(A)))</pre>
  ## $L
  ## 2 x 2 Matrix of class "dtrMatrix" (unitriangular)
  ## [,1] [,2]
  ## [1,] 1.0
  ## [2,] 0.5 1.0
```

```
##
  ## $U
  ## 2 x 2 Matrix of class "dtrMatrix"
  ## [,1] [,2]
  ## [1,] 2 4
  ## [2,] . 1
  ##
  ## $P
  ## 2 x 2 sparse Matrix of class "pMatrix"
  ## [1,] . |
  ## [2,] | .
  with(elu, P %*% L %*% U)
  ## 2 x 2 Matrix of class "dgeMatrix"
  ## [,1] [,2]
  ## [1,] 1 3
  ## [2,] 2
e. A <- matrix(c(
   4, 2, 1,
   2, 4, 2,
   1, 2, 4),
   nrow = 3, byrow = TRUE)
  # A is a square 3x3 matrix
  # A is a symmetric matrix positive definite matrix since
  # the entries are positive and a_{ij} = a_{ji} for all i and j
  (U <- chol(A))
  ## [,1] [,2]
                           [,3]
  ## [1,] 2 1.000000 0.5000000
  ## [2,] 0 1.732051 0.8660254
  ## [3,] 0 0.000000 1.7320508
  # U is orthogonal
  crossprod(U)
  ## [,1] [,2] [,3]
  ## [1,] 4 2 1
  ## [2,] 2 4 2
  ## [3,] 1
f. A <- matrix(c(</pre>
   1, 3, 2,
    3, 0, 0,
    0, 1, 3,
   0, 1, 0),
   nrow = 4, byrow = TRUE)
  (U \leftarrow qr.R(qr(A)))
```

```
##
           [,1] [,2] [,3]
## [1,] -3.162278 -0.9486833 -0.6324555
## [2,] 0.000000 3.1780497 2.6431305
## [3,] 0.000000 0.0000000 -2.3693589
(Q \leftarrow qr.Q(qr(A)))
                      [,2]
            [,1]
## [1,] -0.3162278  0.8495776  0.18804435
## [2,] -0.9486833 -0.2831925 -0.06268145
## [3,] 0.0000000 0.3146584 -0.91514919
## [4,] 0.0000000 0.3146584 0.35101613
# Q is orthogonal
zapsmall(crossprod(Q))
    [,1] [,2] [,3]
##
## [1,] 1 0 0
## [2,] 0
## [3,] 0
            0
zapsmall(Q %*% U)
## [,1] [,2] [,3]
## [1,] 1 3 2
## [2,] 3
             0 0
## [3,] 0 1
                  3
## [4,] 0 1 0
```