

Data Analytics

Mini Project - 1

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0.1 Overview for simulating the experment

Given:

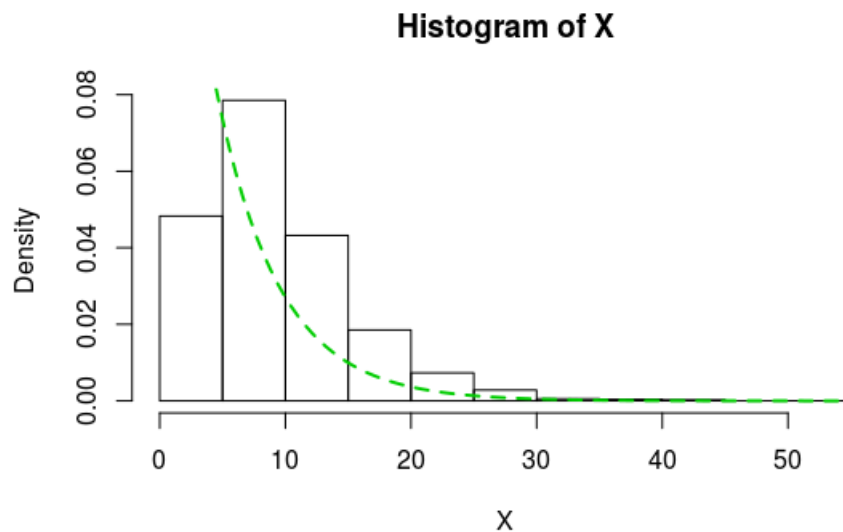
- A program is divided into 3 blocks & each block runs in parallel manner.
- Average time taken by each block = 5 minutes (independent of other blocks).
- Each block takes an exponential amount of time.
- Program completes, when all blocks get completed.

Algorithm

- From above given conditions, it is evident that time required for program to get completely compiled = Execution time of slowest thread.
- Therefore, \mathbf{X} (time taken by program for compilation) = Maximum(value of x_1, x_2, x_3 , name of each thread as denoted in below R code).
- Finally, $E[X]$ = average of all values of X .

0.2 Section 2

Part A & B



The image represents the histogram generated from simulated values and the green dotted line shows the density function for exponential distribution.

Part C

Using, the fact that:

$$E[X] = 1/\lambda = 5, \text{ Var}[X] = 1/\lambda^2 = 25$$

$$\& \text{ Var}[X] = E[X^2] - E[X]^2$$

Therefore, $E[X^2]$ (theoritical) = 50

But, $E[X^2](\text{experimental}) = 116.66$

Difference = 66.66

Part D

$E[X^2]_1(\text{experimental}) = 117.12$ & Difference = 67.12

$E[X^2]_2(\text{experimental}) = 116.15$ & Difference = 66.15

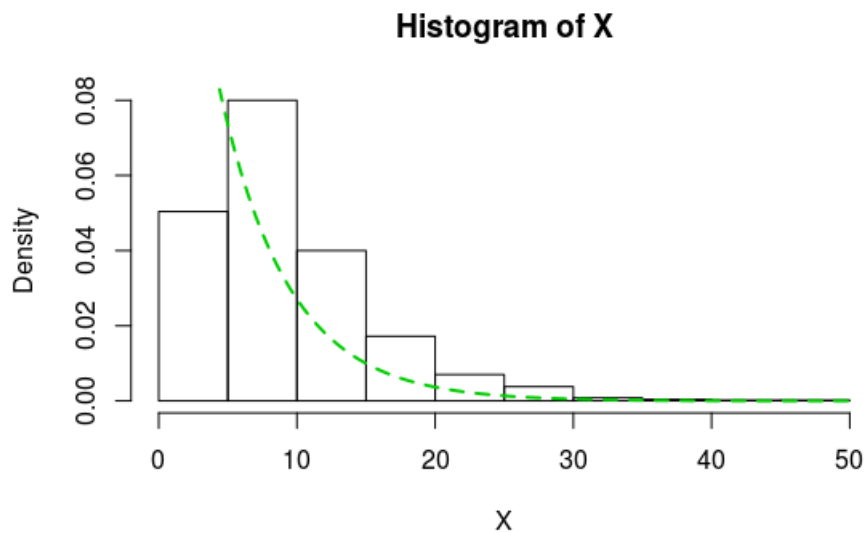
$E[X^2]_3(\text{experimental}) = 117.14$ & Difference = 67.14

$E[X^2]_4(\text{experimental}) = 118.64$ & Difference = 68.64

$E[X^2]_5(\text{experimental}) = 120.29$ & Difference = 70.29

Part E

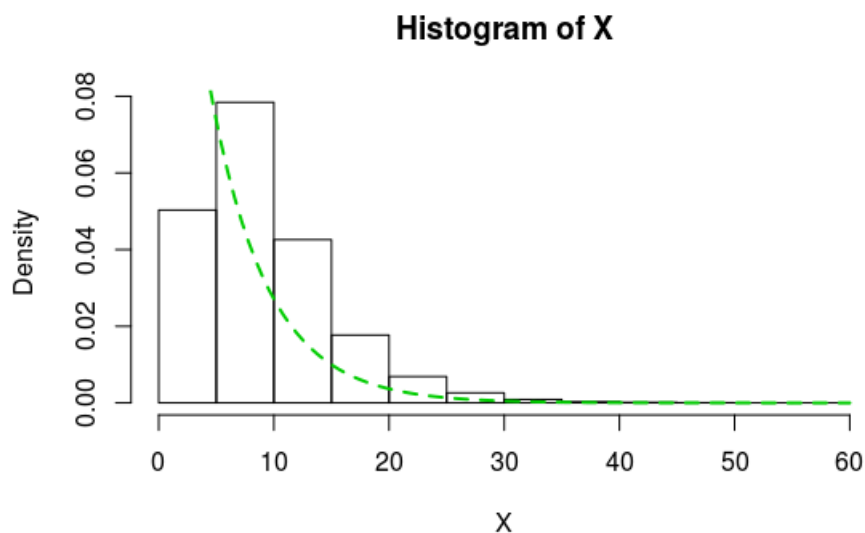
For 1,000 replications:



$E[X] = 9.27$

$E[X^2] = 123.47$

For 1,00,000 replications:



$$E[X] = 9.19$$
$$E[X^2] = 118.74$$

Inference:

Between 1,000 and 1,00,000 simulations, there is a slight difference in $E[X]$ and a significant difference is observed in $E[X^2]$. This is because as number of simulations increases $E[X]$ & $E[X^2]$ gets more closer to the theoretical $E[X]$ & $E[X^2]$.

0.3 R-Code

For Part A & Part B

```
X=c() #initializing a column vector of total time for
      #complete compilation of program
X2=c()#square of total time

for (i in 1:10000) #for each i
{
  x1 = rexp(1,rate=0.2) # generate random x1, x2, x3
  x2 = rexp(1,rate=0.2)  # for exponential distribution ,
                        #for rate = 0.2
  x3 = rexp(1,rate=0.2)
  m=max(x1,x2,x3)
  X=c(X,m) #appending the maximum time taken by a thread
           #into compilation time vector
  X2 = c(X2,m^2)
}
hist(X,prob=TRUE) #here curve in plotting is used to
                  #superimpose two graphs
curve(dexp(x,rate=0.2), col=3, lty=2,lwd=2,add=TRUE)
mean(X) #Expectatio of X
mean(X2)#Expectation of X^2
```