

Lab 7

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11:59PM April 22, 2021

We will get some experience with speeding up R code using C++ via the Rcpp package.

First, clear the workspace and load the Rcpp package.

```
pacman::p_load(Rcpp)
```

Create a variable `n` to be 10 and a variable `Nvec` to be 100 initially. Create a random vector via `rnorm` `Nvec` times and load it into a `Nvec` x `n` dimensional matrix.

```
n=10
Nvec=100
X=matrix(data=rnorm(Nvec*n), nrow=Nvec, ncol=n)
head(X)

##           [,1]      [,2]      [,3]      [,4]      [,5]      [,6]
## [1,] -0.5244505  0.8784550  0.1032754 -0.1961418  1.3316479 -0.42355677
## [2,] -2.0396655  1.2125500  0.7139426 -0.3007843  0.3456104 -0.01736970
## [3,] -0.7203845 -1.6244293 -0.5252175 -0.6642094  1.7918216  0.76601917
## [4,] -0.2819080  0.6103835 -0.5815852 -0.6541447  1.7908089  0.05398963
## [5,]  0.5480315 -0.1137883 -1.8707033  0.1857361 -1.7532119 -1.07996065
## [6,] -0.6019071  1.2816607  0.1123712  0.4462137  1.2573843 -0.08834486
##           [,7]      [,8]      [,9]      [,10]
## [1,] -1.2616912 -1.52872003 -0.65200494 -0.1604301
## [2,]  0.7704068 -0.03932468 -0.43790830 -2.2488365
## [3,] -0.9727069 -1.58934492 -0.27026273  0.4789867
## [4,]  0.8050429  2.02661328 -0.52061150  0.6828799
## [5,]  0.3162035  1.00481594 -0.51855713  1.6057275
## [6,] -1.3723291 -1.27424375 -0.01504413  1.9213735
```

Write a function `all_angles` that measures the angle between each of the pairs of vectors. You should measure the vector on a scale of 0 to 180 degrees with negative angles coerced to be positive.

```
angle = function(u,v){
  acos(sum(u*v)/sqrt(sum(u^2)*sum(v^2)))*(180/pi)
}

all_angles = function(X){
  A=matrix(NA, nrow=nrow(X), ncol=nrow(X))
  for(i in 1:(nrow(X)-1)){
    for(j in (i+1):nrow(X)){
      A[i,j]=angle(X[i,],X[j,])
    }
  }
}
```

```

    }
    A
}
all_angles(X)

##      [,1]      [,2]      [,3]      [,4]      [,5]      [,6]      [,7]
[,8]
## [1,]    NA 74.96096 58.30506 95.14488 117.37176 44.41146 77.16515
56.76138
## [2,]    NA      NA 98.34774 85.05845 121.95566 100.73389 93.65988
60.09741
## [3,]    NA      NA      NA 91.79928 111.56005 66.55170 111.26631
84.35589
## [4,]    NA      NA      NA      NA 83.68704 87.39752 73.30535
83.46179
## [5,]    NA      NA      NA      NA      NA 96.65098 89.75711
121.88241
## [6,]    NA      NA      NA      NA      NA      NA 74.74980
55.19153
## [7,]    NA      NA      NA      NA      NA      NA      NA
87.16600
## [8,]    NA      NA      NA      NA      NA      NA      NA
NA
## [9,]    NA      NA      NA      NA      NA      NA      NA
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## [10,]   NA      NA      NA      NA      NA      NA      NA
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## [11,]   NA      NA      NA      NA      NA      NA      NA
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## [12,]   NA      NA      NA      NA      NA      NA      NA
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## [13,]   NA      NA      NA      NA      NA      NA      NA
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## [14,]   NA      NA      NA      NA      NA      NA      NA
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##	[,9]	[,10]	[,11]	[,12]	[,13]	[,14]	[,15]
## [1,]	60.59757	97.26438	93.56614	80.52468	105.27069	104.92753	104.30534
## [2,]	62.55616	109.69861	84.23470	63.54389	100.99383	73.00741	87.68469
## [3,]	78.94462	71.79650	80.85141	57.81922	98.40114	126.56114	112.29206
## [4,]	83.30746	82.34693	122.69800	85.29530	80.29521	86.47545	59.51062
## [5,]	131.59485	105.55147	103.27777	118.77607	67.66877	66.83092	65.58701
## [6,]	64.09884	99.69495	99.71056	102.34458	109.28511	98.99705	90.31687
## [7,]	76.86236	97.77261	108.48006	130.24591	81.16166	83.73414	77.38380
## [8,]	30.30287	91.81374	83.89255	75.49393	134.35808	81.89048	81.02478
## [9,]	NA	85.06199	73.10132	76.41457	128.57666	82.89797	80.02632
## [10,]	NA	NA	79.86289	68.54413	110.93908	128.44481	104.91299
## [11,]	NA	NA	NA	84.07293	112.53367	86.56154	90.69649
## [12,]	NA	NA	NA	NA	109.65610	106.65114	108.43218
## [13,]	NA	NA	NA	NA	NA	79.18247	76.16355
## [14,]	NA	NA	NA	NA	NA	NA	39.29581
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## [100,]	NA	NA	NA	NA	NA	NA	NA
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##	[,16]	[,17]	[,18]	[,19]	[,20]	[,21]	[,22]
## [1,]	91.98214	68.06754	91.54459	80.95780	84.84030	128.57494	90.45932
## [2,]	103.06467	112.11123	90.99458	63.24730	80.45766	106.39780	72.83575
## [3,]	85.01218	64.07856	80.06673	97.03381	78.06210	108.85076	110.37590
## [4,]	108.91790	65.83452	48.32446	62.82481	98.43500	93.92910	44.18006
## [5,]	89.33365	94.60526	88.39732	80.50524	129.33105	91.18200	74.60763
## [6,]	77.15475	72.10205	77.92631	104.07996	102.53450	104.28836	100.10577
## [7,]	80.01281	71.00167	82.38293	78.18361	102.66497	97.77852	61.21458
## [8,]	91.36410	92.46143	87.56575	101.22362	77.18124	85.55245	93.92356
## [9,]	77.61099	87.85596	90.16290	102.66485	72.41494	80.88375	94.96139
## [10,]	99.73696	58.99458	83.05380	114.03912	53.35998	64.81252	96.16805
## [11,]	80.00053	99.09818	116.30250	113.10306	66.27202	70.63742	117.26747
## [12,]	100.66036	93.59760	83.50694	86.12970	67.97998	97.10962	94.82765
## [13,]	106.19302	80.19818	98.29565	53.89205	98.51877	104.04790	77.35714
## [14,]	88.25644	118.27950	112.68559	73.49474	106.35235	80.47863	78.98142
## [15,]	103.78361	84.99745	96.47167	71.80581	95.78443	74.53930	68.54371
## [16,]	NA	115.24882	83.29011	120.67432	119.51729	84.05717	110.38046
## [17,]	NA	NA	81.78279	79.94363	69.21357	99.32962	76.37906
## [18,]	NA	NA	NA	84.95671	116.24318	103.32634	62.39624
## [19,]	NA	NA	NA	NA	100.32935	131.90807	41.13716
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108.94092						
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114.96974						
## [22,]	NA	NA	NA	NA	NA	NA
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##	[92,]	NA	NA	NA	NA	NA	NA
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##	[93,]	NA	NA	NA	NA	NA	NA
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##	[94,]	NA	NA	NA	NA	NA	NA
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##	[95,]	NA	NA	NA	NA	NA	NA

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## [96,]	NA	NA	NA	NA	NA	NA	NA
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## [97,]	NA	NA	NA	NA	NA	NA	NA
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## [98,]	NA	NA	NA	NA	NA	NA	NA
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## [99,]	NA	NA	NA	NA	NA	NA	NA
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## [100,]	NA	NA	NA	NA	NA	NA	NA
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##	[,23]	[,24]	[,25]	[,26]	[,27]	[,28]	[,29]
## [1,]	121.55778	67.57681	81.75875	91.45731	88.58148	114.27518	105.27142
## [2,]	97.75274	75.81881	113.35499	88.68689	64.34215	97.59511	84.85499
## [3,]	80.47371	71.58851	90.91357	114.44428	112.69241	91.06972	106.84797
## [4,]	81.84031	94.02179	75.60113	139.82884	75.62958	56.34639	31.99502
## [5,]	76.97775	86.24645	66.45985	95.41582	76.97236	63.43646	80.00763
## [6,]	107.40008	88.37305	57.93561	96.97067	87.80392	88.92652	92.65139
## [7,]	105.35871	114.94031	90.38281	88.53410	93.94594	104.22665	58.61851
## [8,]	114.23023	96.61969	75.27627	95.01237	59.21425	95.84037	93.38507
## [9,]	101.11394	113.17747	93.40009	100.49108	75.26599	101.30014	86.36431
## [10,]	91.76468	108.63249	92.17741	105.76015	98.80750	106.80888	99.53459
## [11,]	71.81020	105.56276	107.92367	76.63521	92.20353	104.81925	120.16151
## [12,]	87.38478	69.80631	107.11653	113.40302	80.09303	94.10321	104.22555
## [13,]	82.99690	69.18425	86.71816	82.93624	120.41315	67.41222	70.75334
## [14,]	90.02133	96.39598	80.05769	82.54200	62.01859	67.92931	75.79609
## [15,]	85.55285	101.75218	61.61565	103.95548	68.60957	51.93287	59.32771
## [16,]	66.62748	122.82064	114.01767	92.69522	99.19768	97.74341	89.23920
## [17,]	103.71573	85.06835	67.52095	108.81949	108.38981	93.31938	82.85427
## [18,]	65.70801	95.23543	93.71289	135.46158	81.95109	70.36459	51.27777
## [19,]	94.54239	54.81827	92.79186	102.92295	80.39125	78.78969	

65.13774						
## [20,]	109.59847	91.11799	91.09322	75.12045	104.64089	109.25563
112.90875						
## [21,]	83.05146	134.69377	82.89060	79.80845	92.27051	81.51257
91.40109						
## [22,]	91.15508	84.54451	91.58731	117.92126	63.03390	82.70297
47.11483						
## [23,]	NA	104.62525	114.03440	115.81360	100.88039	60.45532
70.48229						
## [24,]	NA	NA	79.11552	86.34290	88.85533	85.33582
107.50622						
## [25,]	NA	NA	NA	91.33120	77.99220	64.89548
90.49910						
## [26,]	NA	NA	NA	NA	103.71543	116.10841
123.80683						
## [27,]	NA	NA	NA	NA	NA	86.17393
84.93536						
## [28,]	NA	NA	NA	NA	NA	NA
56.98281						
## [29,]	NA	NA	NA	NA	NA	NA
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## [33,]	NA	NA	NA	NA	NA	NA
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## [36,]	NA	NA	NA	NA	NA	NA
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## [41,]	NA	NA	NA	NA	NA	NA
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## [42,]	NA	NA	NA	NA	NA	NA
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## [44,]	NA	NA	NA	NA	NA	NA

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##	[96,]	NA	NA	NA	NA	NA	NA
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##	[98,]	NA	NA	NA	NA	NA	NA
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##	[99,]	NA	NA	NA	NA	NA	NA
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##	[100,]	NA	NA	NA	NA	NA	NA
NA							
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[,36]							
##	[1,]	66.45258	61.00755	72.28247	83.92081	78.73531	105.22744
101.20947							
##	[2,]	110.59404	63.34378	94.68981	61.67224	77.94747	120.37691
88.09326							
##	[3,]	63.27947	68.46336	57.76947	81.85014	82.26801	106.58461
70.99485							
##	[4,]	109.27015	95.09481	73.79018	102.61759	65.42123	66.78330
58.29385							
##	[5,]	95.62230	90.45621	72.14685	116.25523	103.73521	51.18826
84.94778							
##	[6,]	63.49576	73.93083	82.79854	94.41585	78.11812	79.14295
101.69693							
##	[7,]	112.51852	112.40139	100.06256	134.85151	80.90126	61.37836
109.21268							
##	[8,]	79.16941	72.15233	98.68701	64.38608	84.26171	110.80054
93.14568							
##	[9,]	93.61569	83.81215	98.32163	81.10123	89.12864	109.43339
87.80077							
##	[10,]	77.01126	112.41848	87.21323	88.07758	95.68108	108.92964
76.84915							
##	[11,]	98.27467	77.58391	85.63609	85.98625	134.97065	130.77897
106.02315							
##	[12,]	77.78575	68.98070	75.35225	49.69975	76.49242	126.00515
50.98562							
##	[13,]	97.88879	105.36315	82.96131	106.42626	91.45579	62.57177
89.70968							
##	[14,]	110.91902	88.04959	95.60681	92.49347	112.31252	75.68191
87.95174							
##	[15,]	108.98991	95.06190	80.27425	103.19237	114.05539	71.06724
81.40542							
##	[16,]	101.47258	95.45959	103.98254	112.69542	80.87442	70.54986
84.86807							
##	[17,]	75.04833	98.92064	62.01826	108.93434	94.01513	88.57647
90.94712							
##	[18,]	107.52915	81.08545	78.94664	103.05910	41.10887	70.06719

67.72580						
## [19,]	110.29696	71.99552	61.79357	96.57670	79.99284	83.43363
79.94954						
## [20,]	72.20853	104.97418	99.78679	61.99451	112.56049	136.09320
98.90906						
## [21,]	89.94819	129.96487	124.75552	83.26382	114.36762	92.17383
90.90544						
## [22,]	124.70058	83.03699	68.92784	113.10504	72.14966	73.28982
77.89930						
## [23,]	123.83731	83.54367	76.53131	108.16391	88.85409	80.64400
69.28752						
## [24,]	65.78111	53.50670	61.86398	63.81811	81.58631	102.60192
87.82940						
## [25,]	56.03038	90.35624	81.10662	84.60187	101.87898	73.63362
95.94481						
## [26,]	76.18118	102.28519	126.03004	76.41613	111.92591	103.40957
142.00474						
## [27,]	99.93913	63.97309	82.01260	77.96772	89.84906	95.96978
80.11997						
## [28,]	98.05141	87.11495	78.56316	89.91734	86.10347	62.24510
64.89347						
## [29,]	130.12601	104.16107	89.42991	118.00195	63.72501	51.60234
69.95368						
## [30,]	NA	88.48314	89.61583	60.34967	93.33033	99.65159
93.76709						
## [31,]	NA	NA	52.65593	74.51096	86.19389	112.25851
88.12692						
## [32,]	NA	NA	NA	103.66416	97.71130	93.38619
69.86286						
## [33,]	NA	NA	NA	NA	86.22660	127.75580
85.04837						
## [34,]	NA	NA	NA	NA	NA	71.73549
70.95016						
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78.95323						
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## [43,]	NA	NA	NA	NA	NA	NA

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##	[44,]	NA	NA	NA	NA	NA	NA
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##	[45,]	NA	NA	NA	NA	NA	NA
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##	[46,]	NA	NA	NA	NA	NA	NA
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##	[48,]	NA	NA	NA	NA	NA	NA
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##	[49,]	NA	NA	NA	NA	NA	NA
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##	[62,]	NA	NA	NA	NA	NA	NA
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##	[67,]	NA	NA	NA	NA	NA	NA
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##		[,37]	[,38]	[,39]	[,40]	[,41]	[,42]
[,43]							
##	[1,]	81.01843	43.48128	131.31129	88.91146	85.53458	62.47276
109.50676							
##	[2,]	93.93589	74.79411	97.59905	109.83133	121.66784	74.17696
96.08316							
##	[3,]	60.29523	68.09765	122.15826	88.66658	78.72131	109.54205
123.08527							
##	[4,]	100.98923	128.26318	67.00187	89.39084	93.56333	94.51010
97.36976							
##	[5,]	90.95608	107.99931	69.28346	67.56626	88.65379	105.23388
62.28681							
##	[6,]	89.46139	66.33324	122.81936	85.14346	80.00183	62.24319
112.30152							
##	[7,]	104.47406	92.74131	68.58593	62.88354	60.66927	38.63330
64.40068							
##	[8,]	97.18560	70.20069	121.05868	119.50946	118.13521	64.97801
126.02355							
##	[9,]	89.18780	70.41984	111.04913	103.47865	100.93759	62.35632
119.67428							
##	[10,]	79.32879	103.11834	83.41436	116.74602	93.21403	114.83563
105.54618							
##	[11,]	43.98957	59.45992	90.42745	103.67887	99.87016	93.96991
97.34884							
##	[12,]	83.83072	84.77156	115.71687	118.44789	120.70599	123.53916
119.41309							
##	[13,]	96.33664	111.71010	69.18841	50.31228	53.71066	98.79952
74.58933							
##	[14,]	103.61508	94.96715	84.29269	74.89258	102.54841	79.89009
83.52490							
##	[15,]	92.10576	109.51012	71.81344	78.88951	94.66786	87.76875
98.06009							
##	[16,]	92.97262	79.62880	97.21409	63.81162	73.65251	75.00221
72.12481							
##	[17,]	72.32115	91.97276	84.84005	85.83282	65.90386	92.02421

106.22619						
## [18,]	92.63375	111.71633	73.17231	95.14474	94.88786	90.67152
83.49133						
## [19,]	89.94953	93.24636	76.74270	73.31738	90.58528	88.10197
77.04341						
## [20,]	79.78984	85.90076	97.43531	121.06269	93.51387	100.51761
124.84452						
## [21,]	100.27558	117.47105	76.75795	108.03660	94.73081	101.17130
103.57906						
## [22,]	95.49181	106.51266	57.59406	84.47389	99.93179	79.76279
64.91598						
## [23,]	63.83894	104.18616	63.06465	77.22315	85.15709	111.63905
77.73723						
## [24,]	83.61328	73.57297	113.56246	92.45608	98.69113	106.35774
99.61429						
## [25,]	98.66066	98.61816	102.87885	95.24107	92.16361	93.02892
116.56428						
## [26,]	99.65222	72.36423	97.08397	92.78334	81.82554	70.59420
80.08432						
## [27,]	97.85478	86.71299	92.70955	116.39697	148.53369	85.35498
88.20016						
## [28,]	93.68077	124.88658	77.77474	80.46691	90.93467	112.05148
104.41191						
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77.29665						
## [30,]	97.36759	77.05540	138.74556	102.66247	88.37983	104.60753
125.49485						
## [31,]	60.18029	50.97737	112.15588	101.33565	119.48529	91.09890
96.87073						
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94.14227						
## [33,]	101.20130	84.13752	124.81034	133.20158	125.64444	108.25189
128.26770						
## [34,]	118.68868	104.58545	94.75625	89.53754	89.07418	81.24987
84.24714						
## [35,]	117.87745	121.74767	72.82023	46.92658	61.28197	82.04262
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## [36,]	98.12845	115.30800	94.91161	85.44813	101.74127	127.96443
102.95590						
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##	[6,]	106.36367	58.00728	77.26595	85.19988	107.76993	74.28958
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74.55619							
##	[8,]	81.93394	55.72418	80.66175	68.27104	94.83185	96.85092
112.20161							
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92.67578							
##	[10,]	108.09545	83.54024	116.76095	111.90870	46.10800	107.95058
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NA							
##	[85,]	NA	NA	NA	NA	NA	NA
NA							
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NA							
##	[88,]	NA	NA	NA	NA	NA	NA
NA							
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NA							
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NA							
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NA							
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## [1,]	81.59287	68.47282	75.39687	80.66601	80.17749	73.27594	
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## [2,]	94.65121	96.43896	73.60668	94.33425	64.45937	99.93101	
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## [3,]	98.23845	82.39410	67.52648	86.58718	96.08290	55.41903	
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## [4,]	92.11667	99.07505	128.12568	99.12300	97.60041	105.48499	
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## [5,]	91.75598	71.59258	102.31217	108.62963	96.16744	103.28973	
79.68669							
## [6,]	82.28115	46.12920	87.88133	62.94911	90.98335	92.06835	
61.48902							
## [7,]	89.39408	91.13199	132.14733	96.84200	90.69626	101.46098	
62.38342							
## [8,]	62.37867	73.80810	84.56893	71.23884	62.73696	98.55211	
78.06821							
## [9,]	70.13283	87.80706	90.79824	86.89950	57.98043	89.90525	
92.00763							
## [10,]	63.58595	120.16730	111.48861	94.20503	94.51941	61.97598	
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## [12,]	84.06143	103.82702	61.96290	95.72028	69.98998	56.84780	
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## [13,]	118.03334	108.38220	94.32634	98.07291	125.71332	103.34222	
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105.84824
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105.81775
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76.12114						
## [40,]	115.74504	84.12779	92.13509	109.36585	95.08666	85.70240
89.78253						
## [41,]	112.43399	98.44691	100.85969	86.19852	121.42600	85.19760
84.93301						
## [42,]	91.26170	72.90970	103.76824	78.33627	81.71295	108.98080
62.81434						
## [43,]	111.66214	85.20626	106.26702	112.65661	86.86027	91.15750
87.39529						
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110.73405						
## [45,]	72.08240	77.68162	107.87267	98.60377	81.02153	96.06640
74.79882						
## [46,]	77.41253	66.80072	84.13416	118.20354	47.99359	89.06949
100.91144						
## [47,]	59.78625	73.94577	73.80387	80.29244	67.72719	102.14611
88.96222						
## [48,]	67.12627	106.87844	126.27988	116.97149	87.83787	89.05971
96.65006						
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99.38005						
## [50,]	112.99946	81.21165	83.66192	104.71522	84.26120	84.81103
106.34080						
## [51,]	115.12668	74.13533	65.81337	79.99217	95.04751	84.83924
104.22815						
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99.55980						
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67.27485						
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[,71]							
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##	[3,]	99.44843	70.25662	52.49140	81.20948	84.87318	95.23564
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##	[5,]	73.49020	97.98017	117.29835	130.87093	71.09160	81.00485
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##	[9,]	117.22261	109.22042	76.97290	66.03533	104.93663	97.60152
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116.37225						
## [64,]	100.71466	112.35338	104.90171	94.89745	51.51203	114.43322
92.38837						
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98.21560						
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108.22661						
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103.54430						
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## [88,]	NA	NA	NA	NA	NA	NA

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	[,78]						
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		87.26148					
##	[3,]	69.69995	101.06493	104.02283	73.40820	89.29689	116.53470
		86.89906					
##	[4,]	127.62994	63.58751	92.66263	110.72560	111.32586	87.92237
		115.45926					
##	[5,]	124.16616	90.84033	77.96324	132.81590	75.08305	48.71182
		116.99311					
##	[6,]	88.66801	95.34575	84.23667	95.10450	63.86625	100.40833
		113.84263					
##	[7,]	90.03179	80.72452	68.11741	98.63284	95.30036	77.98271
		104.34272					
##	[8,]	95.48575	89.98478	87.73914	79.78585	73.88961	109.00684
		91.77035					
##	[9,]	83.42452	103.51398	94.56955	72.04818	88.89991	112.20906
		75.69821					
##	[10,]	64.36328	99.79565	106.16172	73.77062	122.36370	86.34815
		73.34526					
##	[11,]	71.07136	134.33121	88.95687	89.35030	98.75180	95.57518
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##	[12,]	84.76856	79.11302	104.64553	56.12189	92.38725	118.32802

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## [38,]	71.44576	100.66300	60.40864	79.01086	58.11920	104.51735
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## [39,]	103.92481	83.33929	79.88970	119.26565	134.12195	74.49867
97.50966						
## [40,]	92.31671	99.65976	90.47966	98.99124	80.54387	76.81836
92.26511						
## [41,]	66.60234	105.61415	103.19246	90.67846	100.81699	83.05627
80.52808						
## [42,]	84.29725	83.50363	62.72613	90.07555	79.71721	97.54693
101.54810						
## [43,]	91.02255	74.71243	57.65541	97.93657	94.04781	79.75701
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## [44,]	116.15329	74.06950	86.53274	81.37095	58.59447	86.01373
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## [45,]	94.27056	90.18533	55.66438	104.81648	85.37403	92.26984
109.01543						
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91.60198						
## [47,]	98.18176	84.82426	65.52134	91.09538	46.77407	72.58179
93.75117						
## [48,]	97.02640	95.00180	77.76090	108.97446	118.68457	71.74492
95.25275						
## [49,]	60.71259	105.65293	98.82146	64.51778	73.73426	94.08795
74.68025						
## [50,]	76.27705	125.52990	101.42960	88.98871	87.01775	86.75147
72.78628						
## [51,]	83.25708	114.13585	124.70354	85.04504	89.08376	98.34746
77.53444						
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73.00644						
## [53,]	106.29068	76.78885	104.49531	114.56624	126.64874	91.76592
109.06934						
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## [57,]	61.11631	93.87782	110.59236	56.49938	118.31586	135.76424
74.54446						
## [58,]	91.50907	100.48931	89.21393	86.59814	72.71020	58.30082
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135.41324						
## [65,]	78.32171	107.53251	103.22908	96.35102	125.85195	97.33960
79.39433						
## [66,]	67.57870	107.49872	132.97945	73.06202	94.93559	96.13466
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## [67,]	66.32631	111.01435	131.29322	62.74613	91.05235	130.59678
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## [68,]	76.24559	70.57233	93.33927	54.60408	104.41878	127.06464
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## [69,]	97.53618	93.45285	91.61965	124.34802	86.98165	68.18443
113.87042						
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##	[3,]	69.64072	94.36382	96.11323	111.27130	103.68920	65.21612
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##	[4,]	86.24309	105.71291	119.48695	97.96377	78.65832	98.22227
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##	[5,]	74.18650	120.12478	78.18083	83.75269	62.42741	138.67419
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##	[6,]	90.57894	82.31150	92.31396	89.57232	84.84649	71.72996
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##	[11,]	78.33858	66.86833	77.01590	68.86608	105.33970	79.50394

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91.76845						
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96.88682						
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105.92702						
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101.20045						
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129.15449						
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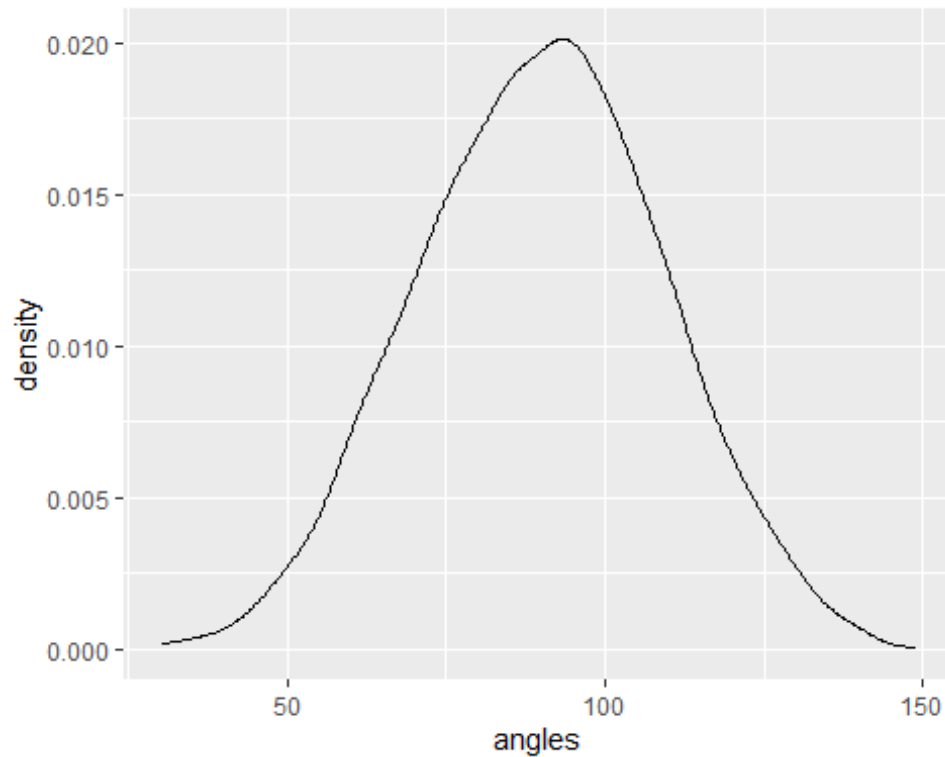
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```

Plot the density of these angles.

```
pacman::p_load(ggplot2) #Load ggplot

ggplot(data.frame(angles=c(all_angles(X)))) + aes(x=angles) +geom_density()
## Warning: Removed 5050 rows containing non-finite values (stat_density).
```



Write an Rcpp function `all_angles_cpp` that does the same thing. Use an IDE if you want, but write it below in-line.

```
writeLines('PATH="${RTTOOLS40_HOME}\\usr\\bin;${PATH}"', con = "~/.Renviron")

cppFunction('
NumericMatrix all_angles_cpp(NumericMatrix X) {
  int n = X.nrow();
  int p = X.ncol();
  NumericMatrix A(n, n);
  std::fill(A.begin(), A.end(), NA_REAL);
  for (int i_1 = 0; i_1 < (n - 1); i_1++){
    //Rcout << "computing for row #: " << (i_1 + 1) << "\\n";
    for (int i_2 = i_1 + 1; i_2 < n; i_2++){
      double sum_sqd_u = 0;
      double sum_sqd_v = 0;
      double sum_u_v = 0;
      for (int j = 0; j < p; j++){
        sum_sqd_u += pow(X(i_1, j), 2);
        sum_sqd_v += pow(X(i_2, j), 2);
        sum_u_v = X(i_1, j) * X(i_2, j);
        //acos(sum(u * v)/sqrt(sum(u^2)*sum(v^2)))
        acos(sum_u_v/sqrt(sum_sqd_u * sum_sqd_v)) * (180/M_PI);
      }
      A(i_1, i_2) = acos(sum_u_v/sqrt(sum_sqd_u * sum_sqd_v)) * (180/M_PI);
    }
  }
}
```

```

    return A;
  }
}')
#all_angles_cpp(X)

```

Test the time difference between these functions for $n = 1000$ and $Nvec = 100, 500, 1000, 5000$. Store the results in a matrix.

#Practice Lecture 18 Notes

```

pacman::p_load(microbenchmark)
n=1000
Nvec=100
X=matrix(data=rnorm(Nvec*n), nrow=Nvec, ncol=n)

microbenchmark(all_angles(X),all_angles_cpp(X), times=10)

## Unit: milliseconds
##           expr      min       lq      mean    median      uq      max
neval
##   all_angles(X) 99.2188 146.1557 154.45308 154.7281 169.0726 216.7984
10
## all_angles_cpp(X) 38.5164 43.4165 54.45628 55.1737 60.7115 70.5362
10

#C++ is faster by about 20x
time_r = c()
time_cpp = c()
for (i in 1:length(Nvec)){
  X = c()
  for (j in 1:n){
    x = rnorm(Nvec[i])
    X = cbind(X, x)
  }
  time_r = c(time_r, mean(microbenchmark(angles_r = all_angles(X), times = 3,
unit = "s")$time))
  time_cpp = c(time_cpp, mean(microbenchmark(angles_cpp = all_angles_cpp(X),
times = 3, unit = "s")$time))
}

```

Plot the divergence of performance (in log seconds) over n using a line geometry. Use two different colors for the R and CPP functions. Make sure there's a color legend on your plot.

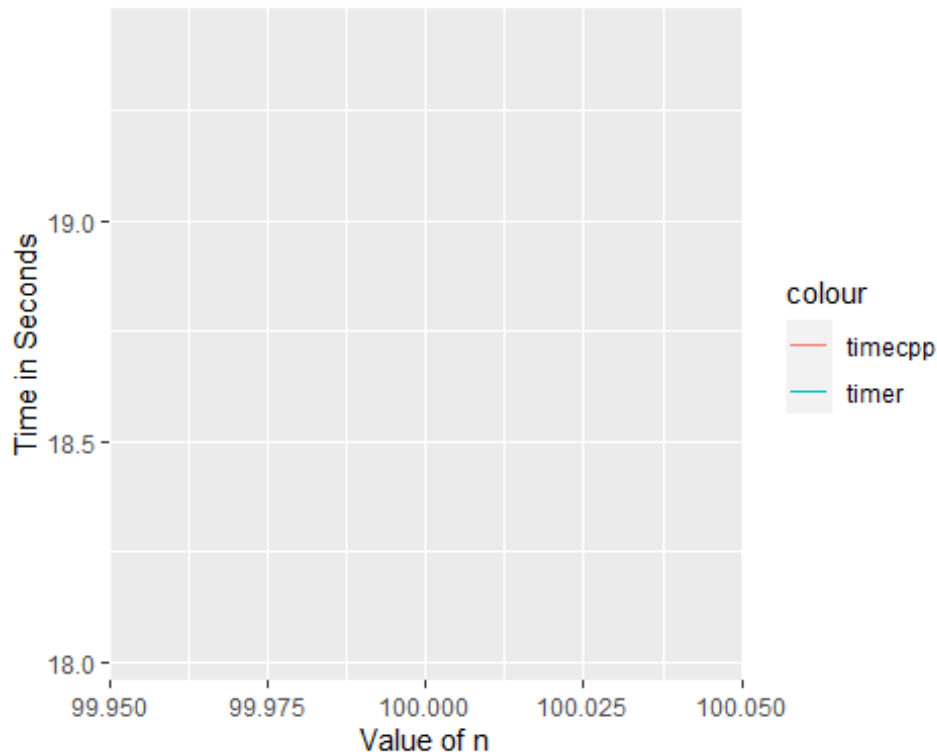
```

pacman::p_load(ggplot2)

ggplot() +
  geom_line(aes(x = Nvec, y = log(time_r), col = "timer")) +
  geom_line(aes(x = Nvec, y = log(time_cpp), col = "timecpp")) +
  xlab("Value of n") +
  ylab("Time in Seconds")

```

```
## geom_path: Each group consists of only one observation. Do you need to
adjust
## the group aesthetic?
## geom_path: Each group consists of only one observation. Do you need to
adjust
## the group aesthetic?
```



Let $N_{\text{vec}} = 10000$ and vary n to be 10, 100, 1000. Plot the density of angles for all three values of n on one plot using color to signify n . Make sure you have a color legend. This is not easy.

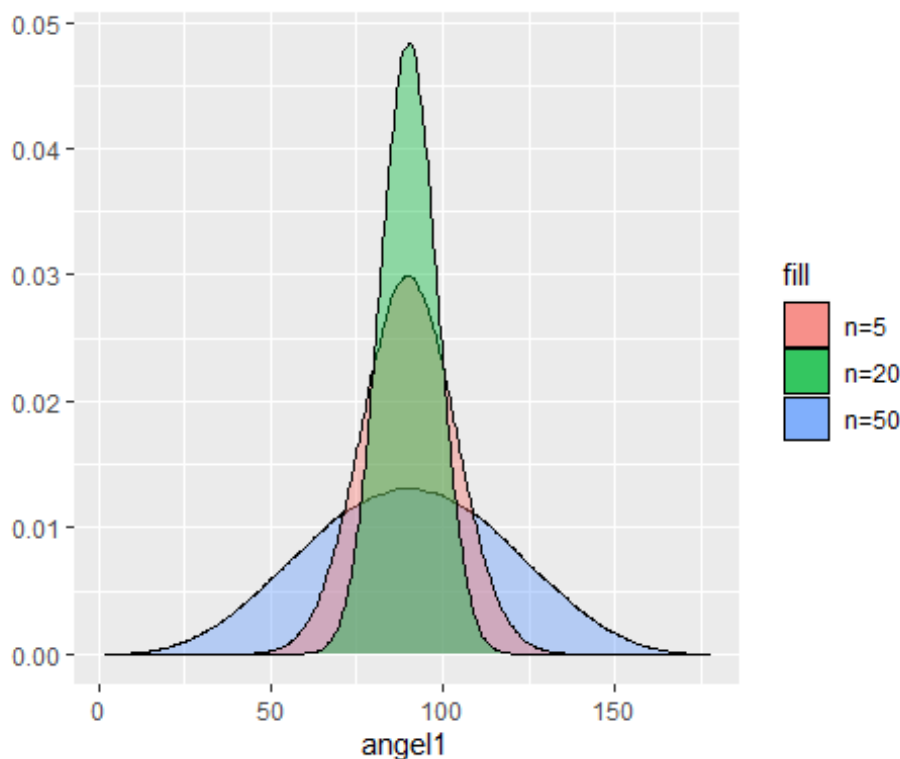
```
Nvec = 1000
X = c()
for (i in 1:5){
  x = rnorm(Nvec)
  X = cbind(X, x)
}
angel1 = all_angles(X)
X = c()
for (i in 1:20){
  x = rnorm(Nvec)
  X = cbind(X, x)
}
angel2 = all_angles(X)
X = c()
for (i in 1:50){
  x = rnorm(Nvec)
```

```

X = cbind(X, x)
}
angel3 = all_angles(X)
ggplot() +
  geom_density(aes(x = angel1, fill = "red"), alpha = .4) +
  geom_density(aes(x = angel2, fill = "blue"), alpha = .4) +
  geom_density(aes(x = angel3, fill = "green"), alpha = .4) +
  scale_fill_discrete(labels = c("n=5", "n=20", "n=50")) +
  ylab("Density") +
  ylab("")

## Warning: Removed 500500 rows containing non-finite values (stat_density).
## Warning: Removed 500500 rows containing non-finite values (stat_density).
## Warning: Removed 500500 rows containing non-finite values (stat_density).

```



Write an R function `nth_fibonacci` that finds the `nth` Fibonacci number via recursion but allows you to specify the starting number. For instance, if the sequence started at 1, you get the familiar 1, 1, 2, 3, 5, etc. But if it started at 0.01, you would get 0.01, 0.01, 0.02, 0.03, 0.05, etc.

```

nth_fibonacci = function(n, start){
  if (n == 1 | n == 2) return(start)
  else return(nth_fibonacci(n-1, start) + nth_fibonacci(n-2, start))
}
nth_fibonacci(5, 0.01)

```



```
## [1] 0.05
```

Write an Rcpp function `nth_fibonacci_cpp` that does the same thing. Use an IDE if you want, but write it below in-line.

```
cppFunction('
  double nth_fibonacci_cpp(int n, double start) {
    if(n == 1 || n == 2)
      return start;
    return ( nth_fibonacci_cpp(n-1, start) + nth_fibonacci_cpp(n-2, start) );
  }
')
nth_fibonacci_cpp(5,1)
```

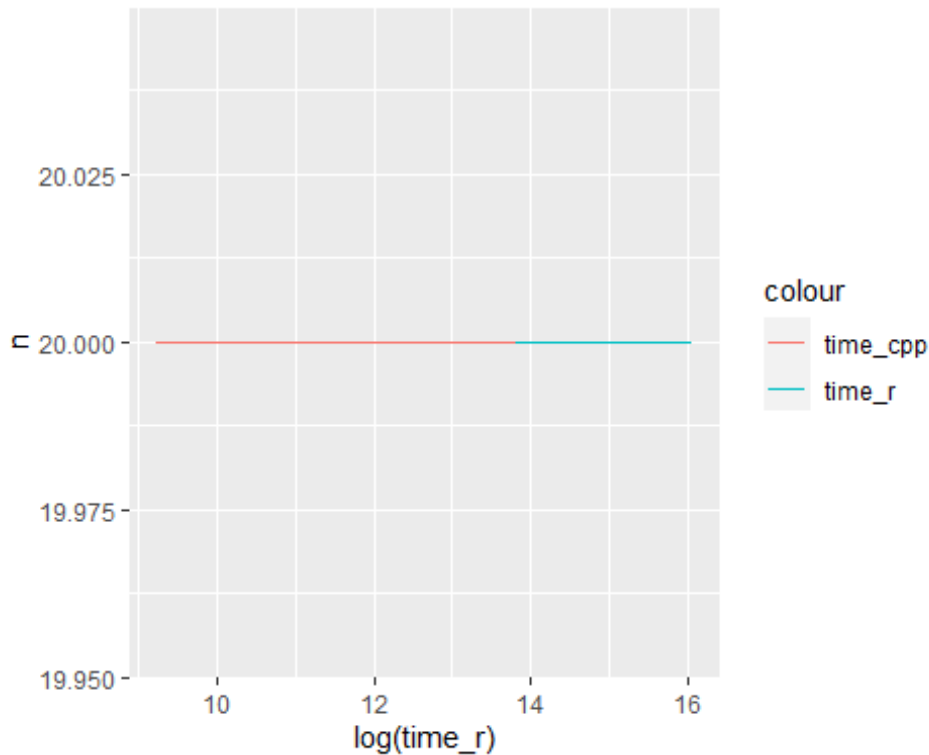
```
## [1] 5
```

Time the difference in these functions for $n = 100, 200, \dots, 1500$ while starting the sequence at the smallest possible floating point value in R. Store the results in a matrix.

```
n = 20
time_r = c()
time_cpp = c()
for (i in 1:n){
  time_r = c(time_r, mean(microbenchmark(fib_r = nth_fibonacci(i,
    .Machine$double.xmin), times = 3, unit = "s")$time))
  time_cpp = c(time_cpp, mean(microbenchmark(fib_cpp = nth_fibonacci_cpp(i,
    .Machine$double.xmin), times = 3, unit = "s")$time))
}
```

Plot the divergence of performance (in log seconds) over n using a line geometry. Use two different colors for the R and CPP functions. Make sure there's a color legend on your plot.

```
ggplot() +
  geom_line(aes(y = n, x = log(time_r), col = "time_r")) +
  geom_line(aes(y = n, x = log(time_cpp), col = "time_cpp"))
```



Data Wrangling / Munging / Carpentry

Throughout this assignment you can use either the tidyverse package suite or `data.table` to answer but not base R. You can mix `data.table` with magrittr piping if you wish but don't go back and forth between `tbl_df`'s and `data.table` objects.

```
pacman::p_load(tidyverse, magrittr, data.table)
```

Load the storms dataset from the dplyr package and investigate it using `str` and `summary` and `head`. Which two columns should be converted to type factor? Do so below.

```
data(storms)
str(storms)

## tibble [10,010 x 13] (S3: tbl_df/tbl/data.frame)
## $ name      : chr [1:10010] "Amy" "Amy" "Amy" "Amy" ...
## $ year      : num [1:10010] 1975 1975 1975 1975 1975 ...
## $ month     : num [1:10010] 6 6 6 6 6 6 6 6 6 6 ...
## $ day       : int [1:10010] 27 27 27 27 28 28 28 28 29 29 ...
## $ hour      : num [1:10010] 0 6 12 18 0 6 12 18 0 6 ...
## $ lat       : num [1:10010] 27.5 28.5 29.5 30.5 31.5 32.4 33.3 34 34.4
## $ long      : num [1:10010] -79 -79 -79 -79 -78.8 -78.7 -78 -77 -75.8 -
## $ status    : chr [1:10010] "tropical depression" "tropical depression"
##              "tropical depression" "tropical depression" ...
```

```
## $ category : Ord.factor w/ 7 levels "-1"<"0"<"1"<"2"<...: 1 1 1 1 1 1 1
1 2 2 ...
## $ wind      : int [1:10010] 25 25 25 25 25 25 25 30 35 40 ...
## $ pressure  : int [1:10010] 1013 1013 1013 1013 1012 1012 1011 1006 1004
1002 ...
## $ ts_diameter: num [1:10010] NA NA NA NA NA NA NA NA NA NA ...
## $ hu_diameter: num [1:10010] NA NA NA NA NA NA NA NA NA NA ...
```

```
head(storms)
```

```
## # A tibble: 6 x 13
##   name   year month   day hour   lat   long status      category wind
pressure
##   <chr> <dbl> <dbl> <int> <dbl> <dbl> <dbl> <chr>      <ord>    <int>
<int>
## 1 Amy    1975     6    27     0  27.5 -79   tropical de~ -1        25
1013
## 2 Amy    1975     6    27     6  28.5 -79   tropical de~ -1        25
1013
## 3 Amy    1975     6    27    12  29.5 -79   tropical de~ -1        25
1013
## 4 Amy    1975     6    27    18  30.5 -79   tropical de~ -1        25
1013
## 5 Amy    1975     6    28     0  31.5 -78.8 tropical de~ -1        25
1012
## 6 Amy    1975     6    28     6  32.4 -78.7 tropical de~ -1        25
1012
## # ... with 2 more variables: ts_diameter <dbl>, hu_diameter <dbl>
```

Reorder the columns so name is first, status is second, category is third and the rest are the same.

```
storms %>%
  select(name, status, category, everything())

## # A tibble: 10,010 x 13
##   name status      category year month   day hour   lat   long wind
pressure
##   <chr> <chr>      <ord>    <dbl> <dbl> <int> <dbl> <dbl> <dbl> <int>
<int>
## 1 Amy    tropical d~ -1        1975     6    27     0  27.5 -79        25
1013
## 2 Amy    tropical d~ -1        1975     6    27     6  28.5 -79        25
1013
## 3 Amy    tropical d~ -1        1975     6    27    12  29.5 -79        25
1013
## 4 Amy    tropical d~ -1        1975     6    27    18  30.5 -79        25
1013
## 5 Amy    tropical d~ -1        1975     6    28     0  31.5 -78.8      25
1012
## 6 Amy    tropical d~ -1        1975     6    28     6  32.4 -78.7      25
```

```

1012
## 7 Amy tropical d~ -1 1975 6 28 12 33.3 -78 25
1011
## 8 Amy tropical d~ -1 1975 6 28 18 34 -77 30
1006
## 9 Amy tropical s~ 0 1975 6 29 0 34.4 -75.8 35
1004
## 10 Amy tropical s~ 0 1975 6 29 6 34 -74.8 40
1002
## # ... with 10,000 more rows, and 2 more variables: ts_diameter <dbl>,
## # hu_diameter <dbl>

```

Find a subset of the data of storms only in the 1970's.

```

storms %>%
  filter(year>=1970 & year<=1979)

## # A tibble: 546 x 13
##   name year month day hour lat long status category wind
pressure
##   <chr> <dbl> <dbl> <int> <dbl> <dbl> <dbl> <chr> <ord> <int>
<int>
## 1 Amy 1975 6 27 0 27.5 -79 tropical d~ -1 25
1013
## 2 Amy 1975 6 27 6 28.5 -79 tropical d~ -1 25
1013
## 3 Amy 1975 6 27 12 29.5 -79 tropical d~ -1 25
1013
## 4 Amy 1975 6 27 18 30.5 -79 tropical d~ -1 25
1013
## 5 Amy 1975 6 28 0 31.5 -78.8 tropical d~ -1 25
1012
## 6 Amy 1975 6 28 6 32.4 -78.7 tropical d~ -1 25
1012
## 7 Amy 1975 6 28 12 33.3 -78 tropical d~ -1 25
1011
## 8 Amy 1975 6 28 18 34 -77 tropical d~ -1 30
1006
## 9 Amy 1975 6 29 0 34.4 -75.8 tropical s~ 0 35
1004
## 10 Amy 1975 6 29 6 34 -74.8 tropical s~ 0 40
1002
## # ... with 536 more rows, and 2 more variables: ts_diameter <dbl>,
## # hu_diameter <dbl>

```

Find a subset of the data of storm observations only with category 4 and above and wind speed 100MPH and above.

```

storms %>%
  filter(category>=4 & wind>=100)

```

```
## # A tibble: 416 x 13
##   name   year month   day hour   lat   long status   category wind
pressure
##   <chr> <dbl> <dbl> <int> <dbl> <dbl> <dbl> <chr>     <ord>    <int>
<int>
## 1 Anita   1977     9     2     0  24.6 -96.2 hurricane 5          140
931
## 2 Anita   1977     9     2     6  24.2 -97.1 hurricane 5          150
926
## 3 Anita   1977     9     2    12  23.7 -98   hurricane 4          120
940
## 4 David   1979     8    28     0  12.2 -52.9 hurricane 4          115
947
## 5 David   1979     8    28     6  12.5 -54.4 hurricane 4          125
941
## 6 David   1979     8    28    12  12.8 -55.7 hurricane 4          130
938
## 7 David   1979     8    28    18  13.2 -56.9 hurricane 4          125
941
## 8 David   1979     8    29     0  13.7 -58   hurricane 4          120
944
## 9 David   1979     8    29     6  14.2 -59.2 hurricane 4          120
942
## 10 David  1979     8    29    12  14.8 -60.3 hurricane 4          125
938
## # ... with 406 more rows, and 2 more variables: ts_diameter <dbl>,
## #   hu_diameter <dbl>
```

Create a new feature `wind_speed_per_unit_pressure`.

```
storms %>%
  mutate(wind_speed_per_unit_pressure = wind/pressure)

## # A tibble: 10,010 x 14
##   name   year month   day hour   lat   long status   category wind
pressure
##   <chr> <dbl> <dbl> <int> <dbl> <dbl> <dbl> <chr>     <ord>    <int>
<int>
## 1 Amy    1975     6    27     0  27.5 -79   tropical d~ -1          25
1013
## 2 Amy    1975     6    27     6  28.5 -79   tropical d~ -1          25
1013
## 3 Amy    1975     6    27    12  29.5 -79   tropical d~ -1          25
1013
## 4 Amy    1975     6    27    18  30.5 -79   tropical d~ -1          25
1013
## 5 Amy    1975     6    28     0  31.5 -78.8 tropical d~ -1          25
1012
## 6 Amy    1975     6    28     6  32.4 -78.7 tropical d~ -1          25
1012
```

```
## 7 Amy      1975      6      28      12 33.3 -78 tropical d~ -1      25
1011
## 8 Amy      1975      6      28      18 34   -77 tropical d~ -1      30
1006
## 9 Amy      1975      6      29      0 34.4 -75.8 tropical s~ 0      35
1004
## 10 Amy     1975      6      29      6 34   -74.8 tropical s~ 0      40
1002
## # ... with 10,000 more rows, and 3 more variables: ts_diameter <dbl>,
## # hu_diameter <dbl>, wind_speed_per_unit_pressure <dbl>
```

Create a new feature: `average_diameter` which averages the two diameter metrics. If one is missing, then use the value of the one that is present. If both are missing, leave missing.

```
storms %>%
  rowwise() %>%
  arrange(desc(year)) %>%
  mutate(average_diameter = mean(c(ts_diameter, hu_diameter), na.rm=TRUE))

## # A tibble: 10,010 x 14
## # Rowwise:
##   name    year month   day  hour   lat  long status      category  wind
pressure
##   <chr> <dbl> <dbl> <int> <dbl> <dbl> <dbl> <chr>      <ord>    <int>
<int>
## 1 Ana    2015      5      9      6 32.2 -77.5 tropical s~ 0      50
998
## 2 Ana    2015      5      9     12 32.5 -77.8 tropical s~ 0      50
1001
## 3 Ana    2015      5      9     18 32.7 -78   tropical s~ 0      45
1001
## 4 Ana    2015      5     10      0 33.1 -78.3 tropical s~ 0      45
1001
## 5 Ana    2015      5     10      6 33.5 -78.6 tropical s~ 0      40
1002
## 6 Ana    2015      5     10     10 33.8 -78.8 tropical s~ 0      40
1002
## 7 Ana    2015      5     10     12 33.9 -78.8 tropical s~ 0      35
1002
## 8 Ana    2015      5     10     18 34.3 -78.7 tropical d~ -1      30
1006
## 9 Ana    2015      5     11      0 34.7 -78.5 tropical d~ -1      30
1009
## 10 Ana   2015      5     11      6 35.5 -78   tropical d~ -1      30
1010
## # ... with 10,000 more rows, and 3 more variables: ts_diameter <dbl>,
## # hu_diameter <dbl>, average_diameter <dbl>
```

#Replace zeros with NA in category

For each storm, summarize the maximum wind speed. “Summarize” means create a new dataframe with only the summary metrics you care about.

```
storms %>%
  group_by(name) %>%
  summarize(max_wind_speed = max(wind, na.rm=TRUE))

## # A tibble: 198 x 2
##   name      max_wind_speed
##   <chr>          <int>
## 1 AL011993         30
## 2 AL012000         25
## 3 AL021992         30
## 4 AL021994         30
## 5 AL021999         30
## 6 AL022000         30
## 7 AL022001         25
## 8 AL022003         30
## 9 AL022006         45
## 10 AL031987         40
## # ... with 188 more rows
```

Order your dataset by maximum wind speed storm but within the rows of storm show the observations in time order from early to late.

```
storms %>%
  group_by(name) %>%
  mutate(max_wind_by_storm = max(wind, na.rm=TRUE)) %>%
  select(name, max_wind_by_storm, everything()) %>% #Make max_wind_by_storm
the first column
  arrange(desc(max_wind_by_storm), year, month, day, hour)

## # A tibble: 10,010 x 14
## # Groups:   name [198]
##   name      max_wind_by_sto~ year month   day hour   lat  long status
category
##   <chr>          <int> <dbl> <dbl> <int> <dbl> <dbl> <dbl> <chr>
<ord>
## 1 Gilbe~         160  1988     9     8    18  12   -54  tropica~ -1
## 2 Gilbe~         160  1988     9     9     0  12.7 -55.6 tropica~ -1
## 3 Gilbe~         160  1988     9     9     6  13.3 -57.1 tropica~ -1
## 4 Gilbe~         160  1988     9     9    12  14   -58.6 tropica~ -1
## 5 Gilbe~         160  1988     9     9    18  14.5 -60.1 tropica~ 0
## 6 Gilbe~         160  1988     9    10     0  14.8 -61.5 tropica~ 0
## 7 Gilbe~         160  1988     9    10     6  15   -62.8 tropica~ 0
## 8 Gilbe~         160  1988     9    10    12  15.3 -64.1 tropica~ 0
## 9 Gilbe~         160  1988     9    10    18  15.7 -65.4 tropica~ 0
## 10 Gilbe~         160  1988     9    11     0  15.9 -66.8 hurrica~ 1
## # ... with 10,000 more rows, and 4 more variables: wind <int>, pressure
<int>,
## #   ts_diameter <dbl>, hu_diameter <dbl>
```

Find the strongest storm by wind speed per year.

```
storms %>%
  group_by(year) %>%
  arrange(year, desc(wind)) %>%
  slice(1) %>% #gives the first row for every storm
  select(name, year)

## # A tibble: 41 x 2
## # Groups:   year [41]
##   name      year
##   <chr>    <dbl>
## 1 Caroline 1975
## 2 Belle    1976
## 3 Anita    1977
## 4 Cora     1978
## 5 David    1979
## 6 Ivan     1980
## 7 Harvey   1981
## 8 Debby    1982
## 9 Alicia   1983
## 10 Diana   1984
## # ... with 31 more rows
```

For each named storm, find its maximum category, wind speed, pressure and diameters. Do not allow the max to be NA (unless all the measurements for that storm were NA).

```
storms %>%
  group_by(name) %>%
  mutate(maximum_wind_by_storm = max(wind, na.rm = TRUE)) %>%
  select(name, maximum_wind_by_storm, everything()) %>%
  arrange(maximum_wind_by_storm, year, month, day, hour)

## # A tibble: 10,010 x 14
## # Groups:   name [198]
##   name      maximum_wind_by_~ year month   day  hour   lat  long status
##   <chr>          <int> <dbl> <dbl> <int> <dbl> <dbl> <dbl> <chr>
##   <ord>
## 1 AL101~          25 1991    10    24    12  13.4 -42.3 tropic~ -1
## 2 AL101~          25 1991    10    24    18  13.7 -43.6 tropic~ -1
## 3 AL101~          25 1991    10    25     0  13.8 -44.9 tropic~ -1
## 4 AL101~          25 1991    10    25     6  14   -46.4 tropic~ -1
## 5 AL101~          25 1991    10    25    12  14.1 -47.7 tropic~ -1
## 6 AL012~          25 2000     6     7    18  21   -93   tropic~ -1
## 7 AL012~          25 2000     6     8     0  20.9 -92.8 tropic~ -1
## 8 AL012~          25 2000     6     8     6  20.7 -93.1 tropic~ -1
## 9 AL012~          25 2000     6     8    12  20.8 -93.5 tropic~ -1
## 10 AL022~          25 2001     7    11    18  10.9 -42.1 tropic~ -1
## # ... with 10,000 more rows, and 4 more variables: wind <int>, pressure
```



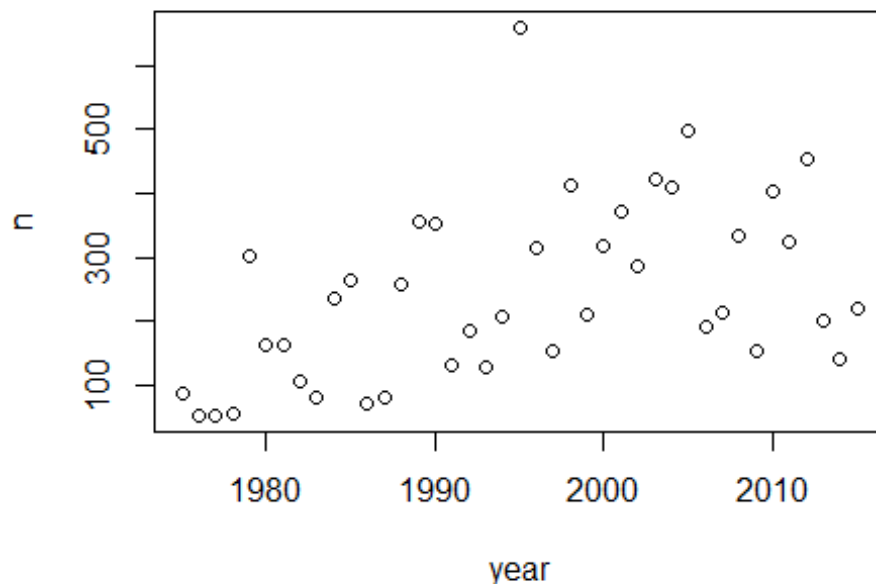
```
<int>,  
## #   ts_diameter <dbl>, hu_diameter <dbl>
```

For each year in the dataset, tally the number of storms. “Tally” is a fancy word for “count the number of”. Plot the number of storms by year. Any pattern?

```
storms %>%  
  group_by(year) %>%  
  summarize(num_storms = n_distinct(name))
```

```
## # A tibble: 41 x 2  
##   year num_storms  
##   <dbl>     <int>  
## 1 1975         3  
## 2 1976         2  
## 3 1977         3  
## 4 1978         4  
## 5 1979         7  
## 6 1980         8  
## 7 1981         5  
## 8 1982         5  
## 9 1983         4  
## 10 1984        10  
## # ... with 31 more rows
```

```
storms_per_year =  
storms %>%  
  count(year, sort = TRUE)  
plot(storms_per_year)
```



#As the years increase the number of storms increases

For each year in the dataset, tally the storms by category.

```
storms_per_year_and_category =
  storms %>%
    group_by(year, category) %>%
    count(category, sort = TRUE)
storms_per_year_and_category
```

```
## # A tibble: 233 x 3
## # Groups:   year, category [233]
##   year category     n
##   <dbl> <ord>    <int>
## 1  2012  0         276
## 2  1995  0         247
## 3  2005  0         221
## 4  2011  0         203
## 5  2010  0         193
## 6  2003  0         186
## 7  2008  0         183
## 8  2004  0         166
## 9  1995  1         164
## 10 1995 -1         158
## # ... with 223 more rows
```

For each year in the dataset, find the maximum wind speed per status level.

```
storms %>%
  group_by(status) %>%
  summarize(max_wind_speed = max(wind))

## # A tibble: 3 x 2
##   status      max_wind_speed
##   <chr>          <int>
## 1 hurricane         160
## 2 tropical depression    30
## 3 tropical storm        70
```

For each storm, summarize its average location in latitude / longitude coordinates.

```
storms %>%
  group_by(name) %>%
  summarize(avg_lat = mean(lat), avg_long = mean(long))

## # A tibble: 198 x 3
##   name      avg_lat avg_long
##   <chr>      <dbl>   <dbl>
## 1 AL011993   24.7    -78.0
## 2 AL012000   20.8    -93.1
## 3 AL021992   26.7    -84.5
## 4 AL021994   33.6    -79.7
## 5 AL021999   20.4    -96.4
## 6 AL022000    9.9    -28.5
## 7 AL022001   11.9    -45.3
## 8 AL022003    9.62   -43.4
## 9 AL022006   41.3    -63.5
## 10 AL031987  30.8    -88.7
## # ... with 188 more rows
```

For each storm, summarize its duration in number of hours (to the nearest 6hr increment).

```
storms %>%
  group_by(name) %>%
  summarise(duration = ifelse(sum(hour) %% 6 == 0, sum(hour),
                             ifelse(sum(hour) %% 6 < 3, sum(hour) - (sum(hour) %%
6),
                                     sum(hour) + (6-(sum(hour) %% 6)))))

## # A tibble: 198 x 2
##   name      duration
##   <chr>      <dbl>
## 1 AL011993        72
## 2 AL012000        36
## 3 AL021992        48
## 4 AL021994        54
## 5 AL021999        30
## 6 AL022000       108
## 7 AL022001        54
```

```
## 8 AL022003      36
## 9 AL022006      42
## 10 AL031987     288
## # ... with 188 more rows
```

For storm in a category, create a variable `storm_number` that enumerates the storms 1, 2, ... (in date order).

```
storms %>%
  group_by(category, name) %>%
  slice(1) %>%
  group_by(category) %>%
  mutate(storm_number = dense_rank(paste(year, as.numeric(month), day))) %>%
  select(category, storm_number, year, month, day, name) %>%
  distinct %>%
  arrange(category, storm_number)
```

```
## # A tibble: 687 x 6
## # Groups:   category [7]
##   category storm_number year month   day name
##   <ord>         <int> <dbl> <dbl> <int> <chr>
## 1 -1             1  1975     6    27 Amy
## 2 -1             2  1975     8    24 Caroline
## 3 -1             3  1976     8     6 Belle
## 4 -1             4  1976     9    26 Gloria
## 5 -1             5  1977    10    13 Evelyn
## 6 -1             6  1977     8    29 Anita
## 7 -1             7  1977     9     5 Clara
## 8 -1             8  1978    10     7 Juliet
## 9 -1             9  1978     7    30 Amelia
## 10 -1            10  1978     8     5 Bess
## # ... with 677 more rows
```

Convert year, month, day, hour into the variable `timestamp` using the `lubridate` package. Although the new package `clock` just came out, `lubridate` still seems to be standard. Next year I'll probably switch the class to be using `clock`.

```
pacman::p_load(lubridate)
library(lubridate)
storms %<>%
  mutate(timestamp = ymd_h(paste(year, month, day, hour, sep = "-"))) %<>%
  select(-year, -month, -day, -hour)
storms
```

```
## # A tibble: 10,010 x 10
##   name    lat long status      category wind pressure ts_diameter
##   <chr> <dbl> <dbl> <chr>         <ord>    <int>    <int>         <dbl>
## 1 Amy    27.5 -79  tropical d~ -1         25      1013          NA
## 2 Amy    27.5 -79  tropical d~ -1         25      1013          NA
## 3 Amy    27.5 -79  tropical d~ -1         25      1013          NA
## 4 Amy    27.5 -79  tropical d~ -1         25      1013          NA
## 5 Amy    27.5 -79  tropical d~ -1         25      1013          NA
## 6 Amy    27.5 -79  tropical d~ -1         25      1013          NA
## 7 Amy    27.5 -79  tropical d~ -1         25      1013          NA
## 8 Amy    27.5 -79  tropical d~ -1         25      1013          NA
## 9 Amy    27.5 -79  tropical d~ -1         25      1013          NA
## 10 Amy   27.5 -79  tropical d~ -1         25      1013          NA
## # ... with 9,990 more rows
```

```
## 2 Amy      28.5 -79    tropical d~ -1          25      1013      NA
NA
## 3 Amy      29.5 -79    tropical d~ -1          25      1013      NA
NA
## 4 Amy      30.5 -79    tropical d~ -1          25      1013      NA
NA
## 5 Amy      31.5 -78.8 tropical d~ -1          25      1012      NA
NA
## 6 Amy      32.4 -78.7 tropical d~ -1          25      1012      NA
NA
## 7 Amy      33.3 -78    tropical d~ -1          25      1011      NA
NA
## 8 Amy      34      -77    tropical d~ -1          30      1006      NA
NA
## 9 Amy      34.4 -75.8 tropical s~ 0           35      1004      NA
NA
## 10 Amy     34      -74.8 tropical s~ 0          40      1002      NA
NA
## # ... with 10,000 more rows, and 1 more variable: timestamp <dtm>
```

Using the lubridate package, create new variables `day_of_week` which is a factor with levels “Sunday”, “Monday”, ... “Saturday” and `week_of_year` which is integer 1, 2, ..., 52.

```
storms %<>%
  mutate(day_of_week = weekdays(timestamp),
         week_of_year = week(timestamp))
```

For each storm, summarize the day in which is started in the following format “Friday, June 27, 1975”.

```
storms %>%
  group_by(name) %>%
  summarize(start_date = min(timestamp)) %>%
  mutate(start_date = paste(weekdays(start_date),
                           paste(months(start_date), day(start_date), sep =
" "),
                           year(start_date), sep = ", "))

## # A tibble: 198 x 2
##   name      start_date
##   <chr>    <chr>
## 1 AL011993 Monday, May 31, 1993
## 2 AL012000 Wednesday, June 7, 2000
## 3 AL021992 Thursday, June 25, 1992
## 4 AL021994 Wednesday, July 20, 1994
## 5 AL021999 Friday, July 2, 1999
## 6 AL022000 Friday, June 23, 2000
## 7 AL022001 Wednesday, July 11, 2001
## 8 AL022003 Wednesday, June 11, 2003
## 9 AL022006 Monday, July 17, 2006
```

```
## 10 AL031987 Sunday, August 9, 1987
## # ... with 188 more rows
```

Create a new factor variable `decile_windspeed` by binning wind speed into 10 bins.

```
bins = 0:10
storms %<>%
  mutate(decile_windspeed = factor(cut(wind, breaks = quantile(wind,
bins/10), labels = FALSE)))
```

Create a new data frame `serious_storms` which are category 3 and above hurricanes.

```
serious_storms =
  storms %>%
    filter(category >= 3)
serious_storms

## # A tibble: 779 x 13
##   name      lat long status  category wind pressure ts_diameter
##   <chr>    <dbl> <dbl> <chr>   <ord>    <int>    <int>      <dbl>
##   <dbl>
## 1 Caroline  24   -97  hurrica~ 3         100      973        NA
## 2 Caroline  24.1 -97.5 hurrica~ 3         100      963        NA
## 3 Belle     29.5 -75.3 hurrica~ 3         100      958        NA
## 4 Belle     30.9 -75.3 hurrica~ 3         105      957        NA
## 5 Belle     32.5 -75.2 hurrica~ 3         105      959        NA
## 6 Anita     25.2 -95.5 hurrica~ 3         110      945        NA
## 7 Anita     24.6 -96.2 hurrica~ 5         140      931        NA
## 8 Anita     24.2 -97.1 hurrica~ 5         150      926        NA
## 9 Anita     23.7 -98   hurrica~ 4         120      940        NA
## 10 David    12.2 -52.9 hurrica~ 4         115      947        NA
## # ... with 769 more rows, and 4 more variables: timestamp <dtm>,
## #   day_of_week <chr>, week_of_year <dbl>, decile_windspeed <fct>
```

In `serious_storms`, merge the variables `lat` and `long` together into `lat_long` with values `lat / long` as a string.

```
serious_storms %<>%
  unite(lat_long, lat, long, sep = " / ")
```

Let's return now to the original storms data frame. For each category, find the average wind speed, pressure and diameters (do not count the NA's in your averaging).

```
storms %>%
  group_by(category) %>%
  summarise(avg_wind_speed = mean(wind),
            avg_pressure = mean(pressure),
            avg_ts_diameter = mean(ts_diameter, na.rm = TRUE),
            avg_hu_diameter = mean(hu_diameter, na.rm = TRUE))
```

A tibble: 7 x 5

##	category	avg_wind_speed	avg_pressure	avg_ts_diameter	avg_hu_diameter
##	<ord>	<dbl>	<dbl>	<dbl>	<dbl>
## 1	-1	27.3	1008.	0	0
## 2	0	45.8	999.	160.	0
## 3	1	70.9	982.	278.	57.3
## 4	2	89.4	967.	282.	78.8
## 5	3	105.	954.	307.	91.4
## 6	4	122.	940.	315.	102.
## 7	5	145.	916.	317.	120.

For each named storm, find its maximum category, wind speed, pressure and diameters (do not allow the max to be NA) and the number of readings (i.e. observations).

```
storms %>%
  group_by(name) %>%
  summarize(max_category = max(category),
            max_wind_speed = max(wind),
            max_pressure = max(pressure),
            max_hu_diameter = max(hu_diameter, na.rm = TRUE),
            max_ts_diameter = max(ts_diameter, na.rm = TRUE),
            readings = n())
```

Warning in max(hu_diameter, na.rm = TRUE): no non-missing arguments to max;
returning -Inf

Warning in max(hu_diameter, na.rm = TRUE): no non-missing arguments to max;
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Warning in max(hu_diameter, na.rm = TRUE): no non-missing arguments to max;
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returning -Inf

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```
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## returning -Inf

## Warning in max(ts_diameter, na.rm = TRUE): no non-missing arguments to
max;
## returning -Inf

## Warning in max(ts_diameter, na.rm = TRUE): no non-missing arguments to
max;
## returning -Inf

## # A tibble: 198 x 7
##   name      max_category max_wind_speed max_pressure max_hu_diameter
##   <chr>      <ord>          <int>          <int>          <dbl>
## 1 AL011993 -1              30            1003          -Inf
## 2 AL012000 -1              25            1010          -Inf
## 3 AL021992 -1              30            1009          -Inf
## 4 AL021994 -1              30            1017          -Inf
## 5 AL021999 -1              30            1006          -Inf
## 6 AL022000 -1              30            1010          -Inf
## 7 AL022001 -1              25            1012          -Inf
## 8 AL022003 -1              30            1010          -Inf
## 9 AL022006 0              45            1008           0
## 10 AL031987 0              40            1015          -Inf
## # ... with 188 more rows, and 2 more variables: max_ts_diameter <dbl>,
## #   readings <int>
```

Calculate the distance from each storm observation to Miami in a new variable `distance_to_miami`. This is very challenging. You will need a function that computes distances from two sets of latitude / longitude coordinates.

```
MIAMI_LAT_LONG_COORDS = c(25.7617, -80.1918)
distance = function(lat1, long1, lat2, long2){
  lat1 = lat1 * 180/pi
  lat2 = lat2 * 180/pi
  long1 = long1 * 180/pi
  long2 = long2 * 180/pi
  a = sin(lat2 - lat1 / 2)^2 + (cos(lat2) * cos(lat1)) * sin(long2 - long1 /
2)^2
  b = 2 * atan2(sqrt(a), sqrt(1 - a))
  distance = 6373.0 * b # Multiplying by radius of earth in KM
  return(distance)
}
```

```

storms %>%
  mutate(distance_to_miami = distance(lat, long, MIAMI_LAT_LONG_COORDS[1],
MIAMI_LAT_LONG_COORDS[2]))

## Warning in sqrt(a): NaNs produced

## Warning in sqrt(1 - a): NaNs produced

## # A tibble: 10,010 x 14
##   name      lat long status      category  wind pressure ts_diameter
##   <chr> <dbl> <dbl> <chr>      <ord>    <int>    <int>    <dbl>
##   <dbl>
## 1 Amy      27.5 -79   tropical d~ -1      25      1013      NA
NA
## 2 Amy      28.5 -79   tropical d~ -1      25      1013      NA
NA
## 3 Amy      29.5 -79   tropical d~ -1      25      1013      NA
NA
## 4 Amy      30.5 -79   tropical d~ -1      25      1013      NA
NA
## 5 Amy      31.5 -78.8 tropical d~ -1      25      1012      NA
NA
## 6 Amy      32.4 -78.7 tropical d~ -1      25      1012      NA
NA
## 7 Amy      33.3 -78   tropical d~ -1      25      1011      NA
NA
## 8 Amy      34    -77   tropical d~ -1      30      1006      NA
NA
## 9 Amy      34.4 -75.8 tropical s~ 0      35      1004      NA
NA
## 10 Amy     34    -74.8 tropical s~ 0      40      1002      NA
NA
## # ... with 10,000 more rows, and 5 more variables: timestamp <dtm>,
## #   day_of_week <chr>, week_of_year <dbl>, decile_windspeed <fct>,
## #   distance_to_miami <dbl>

```

For each storm observation, use the function from the previous question to calculate the distance it moved since the previous observation.

```

storms %<>%
  group_by(name) %>%
  mutate(dist_from_prev = ifelse(name != lag(name), 0, distance(lat, long,
lag(lat), lag(long)))) %>%
  mutate(dist_from_prev = ifelse(is.na(dist_from_prev), 0, dist_from_prev))

## Warning in sqrt(1 - a): NaNs produced

## Warning in sqrt(1 - a): NaNs produced

## Warning in sqrt(1 - a): NaNs produced

```

[illegible]

```
## Warning in sqrt(1 - a): NaNs produced
## Warning in sqrt(a): NaNs produced
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```


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```
## Warning in sqrt(a): NaNs produced
## Warning in sqrt(a): NaNs produced
## Warning in sqrt(1 - a): NaNs produced
## Warning in sqrt(a): NaNs produced
## Warning in sqrt(1 - a): NaNs produced
## Warning in sqrt(a): NaNs produced
## Warning in sqrt(1 - a): NaNs produced
## Warning in sqrt(a): NaNs produced
## Warning in sqrt(1 - a): NaNs produced
head(storms)
## # A tibble: 6 x 14
## # Groups:   name [1]
##   name    lat long status      category  wind pressure ts_diameter
hu_diameter
##   <chr> <dbl> <dbl> <chr>      <ord>    <int>    <int>      <dbl>
<dbl>
## 1 Amy    27.5 -79   tropical de~ -1        25      1013        NA
NA
## 2 Amy    28.5 -79   tropical de~ -1        25      1013        NA
NA
## 3 Amy    29.5 -79   tropical de~ -1        25      1013        NA
NA
## 4 Amy    30.5 -79   tropical de~ -1        25      1013        NA
NA
## 5 Amy    31.5 -78.8 tropical de~ -1        25      1012        NA
NA
## 6 Amy    32.4 -78.7 tropical de~ -1        25      1012        NA
NA
## # ... with 5 more variables: timestamp <dtm>, day_of_week <chr>,
## #   week_of_year <dbl>, decile_windspeed <fct>, dist_from_prev <dbl>
```

For each storm, find the total distance it moved over its observations and its total displacement. “Distance” is a scalar quantity that refers to “how much ground an object has covered” during its motion. “Displacement” is a vector quantity that refers to “how far out of place an object is”; it is the object’s overall change in position.

```
storms %>%
  group_by(name) %>%
  summarise(Distance = sum(dist_from_prev),
            Displacement = paste(round(last(lat) - first(lat), 2),
                                round(last(long) - first(long), 2), sep = " / "))
```

```
## # A tibble: 198 x 3
##   name      Distance Displacement
##   <chr>      <dbl> <chr>
## 1 AL011993  48147. 6.3 / 12.2
## 2 AL012000  20759. -0.2 / -0.5
## 3 AL021992  46119. 4 / 2.6
## 4 AL021994  34482. 3 / -2.1
## 5 AL021999  23063. 0.2 / -2.3
## 6 AL022000  86454. 0.2 / -18.4
## 7 AL022001  23191. 2.2 / -6.4
## 8 AL022003  15264. 0.2 / -5.1
## 9 AL022006  24361. 4.6 / 6.3
## 10 AL031987 220656. 5.5 / 11.3
## # ... with 188 more rows
```

For each storm observation, calculate the average speed the storm moved in location.

```
storms %<>%
  mutate(speed = dist_from_prev / 6)
```

For each storm, calculate its average ground speed (how fast its eye is moving which is different from windspeed around the eye).

```
storms %>%
  group_by(name) %>%
  summarise(avg_ground_speed = mean(speed))
```

```
## # A tibble: 198 x 2
##   name      avg_ground_speed
##   <chr>      <dbl>
## 1 AL011993      1003.
## 2 AL012000       865.
## 3 AL021992     1537.
## 4 AL021994       958.
## 5 AL021999       961.
## 6 AL022000     1201.
## 7 AL022001       773.
## 8 AL022003       636.
## 9 AL022006       812.
## 10 AL031987     1149.
## # ... with 188 more rows
```

Is there a relationship between average ground speed and maximum category attained? Use a dataframe summary (not a regression).

```
speed_and_category = storms %>%
  group_by(name) %>%
  summarize(avg_ground_speed = mean(speed), maximum_category =
as.numeric(max(category)))
cor(speed_and_category[,2], speed_and_category[,3])
```

```
##               maximum_category
## avg_ground_speed      0.2590877
```

Now we want to transition to building real design matrices for prediction. This is more in tune with what happens in the real world. Large data dump and you convert it into X and y how you see fit.

Suppose we wish to predict the following: given the first three readings of a storm, can you predict its maximum wind speed? Identify the y and identify which features you need x_1, \dots, x_p and build that matrix with `dplyr` functions. This is not easy, but it is what it's all about. Feel free to "featurize" as creatively as you would like. You aren't going to overfit if you only build a few features relative to the total 198 storms.

```
storms_m = storms %>%
  group_by(name) %>%
  summarise(y = max(wind),
            avg_pressure = mean(pressure),
            avg_distance = mean(dist_from_prev),
            final_status = last(status)) %>%
  select(-name)
```

Fit your model. Validate it.

```
mod = lm(y ~ 0 + ., data = storms_m)
summary(mod)

##
## Call:
## lm(formula = y ~ 0 + ., data = storms_m)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -48.329 -14.249  -0.884  13.175  46.367
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## avg_pressure      -2.780e+00  1.314e-01 -21.159  <2e-16 ***
## avg_distance       1.969e-03  9.110e-04   2.162   0.0319 *
## final_statushurricane  2.819e+03  1.304e+02  21.610  <2e-16 ***
## final_statustropical depression  2.835e+03  1.326e+02  21.382  <2e-16 ***
## final_statustropical storm    2.837e+03  1.317e+02  21.537  <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 19.62 on 193 degrees of freedom
## Multiple R-squared:  0.9512, Adjusted R-squared:  0.95
## F-statistic: 753.1 on 5 and 193 DF,  p-value: < 2.2e-16

n = nrow(storms_m)
K = 5
test_indices = sample(1 : n, 1 / K * n)
```

```

train_indices = setdiff(1 : n, test_indices)
X = select(storms_m, -y)
y = storms_m$y
X_train = X[train_indices, ]
y_train = y[train_indices]
X_test = X[test_indices, ]
y_test = y[test_indices]
modv = lm(y_train ~ ., data.frame(X_train))
yhat_oos = predict(mod, data.frame(X_test))
oos_residuals = y_test - yhat_oos
sd(modv$residuals) - sd(oos_residuals)

## [1] -0.4585245

head(cbind(y_test, yhat_oos))

##   y_test yhat_oos
## 1     30 33.01424
## 2     30 66.75854
## 3     85 80.42200
## 4    100 98.19577
## 5     65 67.27280
## 6     30 22.55551

```

Assess your level of success at this endeavor.

#TO-DO

#The Forward Stepwise Procedure for Probability Estimation Models

Set a seed and load the adult dataset and remove missingness and randomize the order.

```

set.seed(1)
pacman::p_load_gh("coatless/ucidata")
data(adult)
adult = na.omit(adult)
adult = adult[sample(1 : nrow(adult)), ]

```

Copy from the previous lab all cleanups you did to this dataset.

```

adult$fnlwgt = NULL
adult$marital_status = as.character(adult$marital_status)
adult$marital_status = ifelse(adult$marital_status == "Married-AF-spouse" |
adult$marital_status == "Married-civ-spouse", "Married",
adult$marital_status)
adult$marital_status = as.factor(adult$marital_status)
adult$education = as.character(adult$education)
adult$education = ifelse(adult$education == "1st-4th" | adult$education ==
"Preschool", "<=4th", adult$education)
adult$education = as.factor(adult$education)
adult$education = NULL
tab = sort(table(adult$native_country))

```

```

adult$native_country = as.character(adult$native_country)
adult$native_country = ifelse(adult$native_country %in% names(tab[tab<50]),
"Other", adult$native_country)
adult$native_country = as.factor(adult$native_country)
adult$worktype = paste(adult$occupation, adult$workclass, sep = ":")
tab_worktype = sort(table(adult$worktype))
adult$occupation = NULL
adult$workclass = NULL
adult$worktype = as.character(adult$worktype)
adult$worktype = ifelse(adult$worktype %in%
names(tab_worktype[tab_worktype<100]), "Other", adult$worktype)
adult$worktype = as.factor(adult$worktype)
adult$status = paste(as.character(adult$relationship),
as.character(adult$marital_status), sep = ":")
adult$status = as.character(adult$status)
tab_status = sort(table(adult$status))
adult$relationship = NULL
adult$marital_status = NULL
adult$status = as.factor(adult$status)

```

We will be doing model selection. We will split the dataset into 3 distinct subsets. Set the size of our splits here. For simplicity, all three splits will be identically sized. We are making it small so the stepwise algorithm can compute quickly. If you have a faster machine, feel free to increase this.

```
Nsplitsize = 1000
```

Now create the following variables: Xtrain, ytrain, Xselect, yselect, Xtest, ytest with Nsplitsize observations. Binarize the y values.

```

Xtrain = adult[1 : Nsplitsize, ]
Xtrain$income = NULL
ytrain = ifelse(adult[1 : Nsplitsize, "income"] == ">50K", 1, 0)
Xselect = adult[(Nsplitsize + 1) : (2 * Nsplitsize), ]
Xselect$income = NULL
yselect = ifelse(adult[(Nsplitsize + 1) : (2 * Nsplitsize), "income"]
==">50K", 1, 0)
Xtest = adult[(2 * Nsplitsize + 1) : (3 * Nsplitsize), ]
Xtest$income = NULL
ytest = ifelse(adult[(2 * Nsplitsize + 1) : (3 * Nsplitsize), "income"] ==
">50K", 1, 0)

```

Fit a vanilla logistic regression on the training set.

```
#logistic_mod = glm(ytrain ~ ., Xtrain, family = binomial(link = logit))
```

and report the log scoring rule, the Brier scoring rule.

```

#p_hat_train = predict(logistic_mod, Xtrain, type = 'response')
#mean(ytrain * log(p_hat_train) + (1 - ytrain) * log(1 - p_hat_train))
#mean(-(ytrain - p_hat_train)^2)

```

We will be doing model selection using a basis of linear features consisting of all first-order interactions of the 14 raw features (this will include square terms as squares are interactions with oneself).

Create a model matrix from the training data containing all these features. Make sure it has an intercept column too (the one vector is usually an important feature). Cast it as a data frame so we can use it more easily for modeling later on. We're going to need those model matrices (as data frames) for both the select and test sets. So make them here too (copy-paste). Make sure their dimensions are sensible.

```
Xmm_train = data.frame(model.matrix(~ . * ., Xtrain))
Xmm_select = data.frame(model.matrix(~ . * ., Xselect))
Xmm_test = data.frame(model.matrix(~ . * ., Xtest))
dim(Xmm_train)

## [1] 1000 3104

dim(Xmm_select)

## [1] 1000 3104

dim(Xmm_test)

## [1] 1000 3104
```

Write code that will fit a model stepwise. You can refer to the chunk in the practice lecture. Use the negative Brier score to do the selection. The negative of the Brier score is always positive and lower means better making this metric kind of like s_e so the picture will be the same as the canonical U-shape for oos performance.

Run the code and hit "stop" when you begin to see the Brier score degrade appreciably oos. Be patient as it will wobble.

```
#pacman::p_Load(Matrix)
#p_plus_one = ncol(Xmm_train)
#predictor_by_iteration = c() #keep a growing list of predictors by iteration
#in_sample_brier_by_iteration = c() #keep a growing list of briers by iteration
#oos_brier_by_iteration = c() #keep a growing list of briers by iteration
#i = 1
#repeat {
  #all_briers = array(NA, p_plus_one)
  #for (j_try in 1 : p_plus_one){
    #if (j_try %in% predictor_by_iteration){
      #next
    #}
    #Xmm_sub = Xmm_train[, c(predictor_by_iteration, j_try), drop = FALSE]
    #logistic_mod = suppressWarnings(glm(ytrain ~ ., Xmm_sub, family =
"binomial"))
    #phat_train = suppressWarnings(predict(logistic_mod, Xmm_sub, type =
'response'))
```



```

    #all_briers[j_try] = -mean(-(ytrain - phat_train)^2)
  #}
  #j_star = which.max(all_briers)
  #predictor_by_iteration = c(predictor_by_iteration, j_star)
  #in_sample_brier_by_iteration = c(in_sample_brier_by_iteration,
all_briers[j_star])
  #Xmm_sub = Xmm_train[, predictor_by_iteration, drop = FALSE]
  #logistic_mod = suppressWarnings(glm(ytrain ~ ., Xmm_sub, family =
"binomial"))
  #phat_train = suppressWarnings(predict(logistic_mod, Xmm_sub, type =
'response'))
  #all_briers[j_try] = -mean(-(ytrain - phat_train)^2)
  #phat_select = suppressWarnings(predict(logistic_mod, Xmm_select[,
predictor_by_iteration, drop = FALSE], type = 'response'))
  #oos_brier = -mean(-(yselect - phat_select)^2)
  #oos_brier_by_iteration = c(oos_brier_by_iteration, oos_brier)
  #cat("i =", i, "in-sample_brier =", all_briers[j_star], "oos_brier =",
oos_brier, "\n  predictor added:", colnames(Xmm_train)[j_star], "\n")
  #i = i + 1
  #if (i > Nsplitsize || i > p_plus_one){
    #break
  #}
#}
#}

```

Plot the in-sample and oos (select set) Brier score by p . Does this look like what's expected?

```

#in_sample = -(ytrain - phat_train)**2

```