

Intermediate Problems

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1 Intermediate Problems

1.1 MyRange and LinSpace Problem

Part 1

Let's create our own implementation of the range type. The `Range` type is what you get from `1:2:20`. It's form is `start:step:stop`. If you know `start`, `step`, and `stop`, how do you calculate the `i`th value? Create a type `MyRange` which stores `start`, `step`, and `stop`. Can you create a function `_MyRange(a,i)` which for `a` being a `MyRange`, it returns what `a[i]` should be? After getting this correct, use the [Julia array interface](#) in order to define the function for the `a[i]` syntax on your type.

```
[3]: struct MyRange
      start
      step
      stop
end

function _MyRange(a::MyRange, i::Int)
    ans = a.start + (a.step)*(i-1)
    if ans > a.stop
        error("Index out of Range")
    else
        return ans
    end
end
```

```
[3]: _MyRange (generic function with 1 method)
```

```
[5]: _MyRange(MyRange(2,5,20),4)
```

```
[5]: 17
```

Part 2

A `LinSpace` object is a lazy representation of `N` values from `start` to `stop`. Use the `Array` interface to implement a lazy version of the `LinSpace`. Test against `range(start,stop=stop,length=N)`.

<http://ucdatascienceinitiative.github.io/IntroToJulia/Html/ArrayIteratorInterfaces>

(Note, Base's range type has extra accuracy enhancing changes. Just do the “simple” implementation”)

```
[9]: struct Mylinspace
      start
      stop
      length
    end

    function _Mylinspace(a::Mylinspace, i::Int)
      diff = (a.stop - a.start)/a.length
      ans = a.start + (i-1)*diff
      return ans
    end
```

```
[9]: _Mylinspace (generic function with 1 method)
```

```
[10]: @show _Mylinspace(Mylinspace(1,20,100), 30)
      @show range(1,stop=20,length=100)[30];
```

```
_Mylinspace(Mylinspace(1, 20, 100), 30) = 6.51
(range(1, stop=20, length=100))[30] = 6.565656565656566
```

Part 3 Check out the call overloading notebook:

<http://ucdatascienceinitiative.github.io/IntroToJulia/Html/CallOverloading>

Overload the call on the UnitStepRange to give an interpolated value at intermediate points, i.e. if $a=1:2:10$, then $a(1.5)=2$.

```
[14]: (c::MyRange)(i::Float64) = (c.start + c.step * (i-1))
```

```
[15]: r = MyRange(1,2,10)
      r(1.5)
```

```
[15]: 2.0
```

1.2 Regression Problem

Prepare Data For Regression Problem

```
X = rand(1000, 3)           # feature matrix
a0 = rand(3)                 # ground truths
y = X * a0 + 0.1 * randn(1000); # generate response
```

Data For Regression Problem Part 2

```
X = rand(100);
y = 2X + 0.1 * randn(100);
```

Given an $N \times 3$ array of data (`randn(N,3)`) and a $N \times 1$ array of outcomes, produce the data matrix X which appends a column of 1's to the front of the data matrix, and solve for the 4×1 array β via $X\beta = y$ using `qrfact`, or `\`, or [the definition of the OLS estimator](#). (Note: This is linear regression).

Compare your results to that of using `llsq` from `MultivariateStats.jl` (note: you need to go find the documentation to find out how to use this!). Compare your results to that of using ordinary least squares regression from `GLM.jl`.

```
[17]: ##### Prepare Data For Regression Problem

X = rand(1000, 3)           # feature matrix
a0 = rand(3)                # ground truths
y = X * a0 + 0.1 * randn(1000); # generate response
```

```
[31]: _X = hcat(X,ones(1000))

      = _X \ y
println("Actual:$a0 ")
println("Calculated: $( [1:3] )")
```

```
Actual:[0.357679, 0.863759, 0.510622]
Calculated: [0.351879, 0.867535, 0.523324]
```

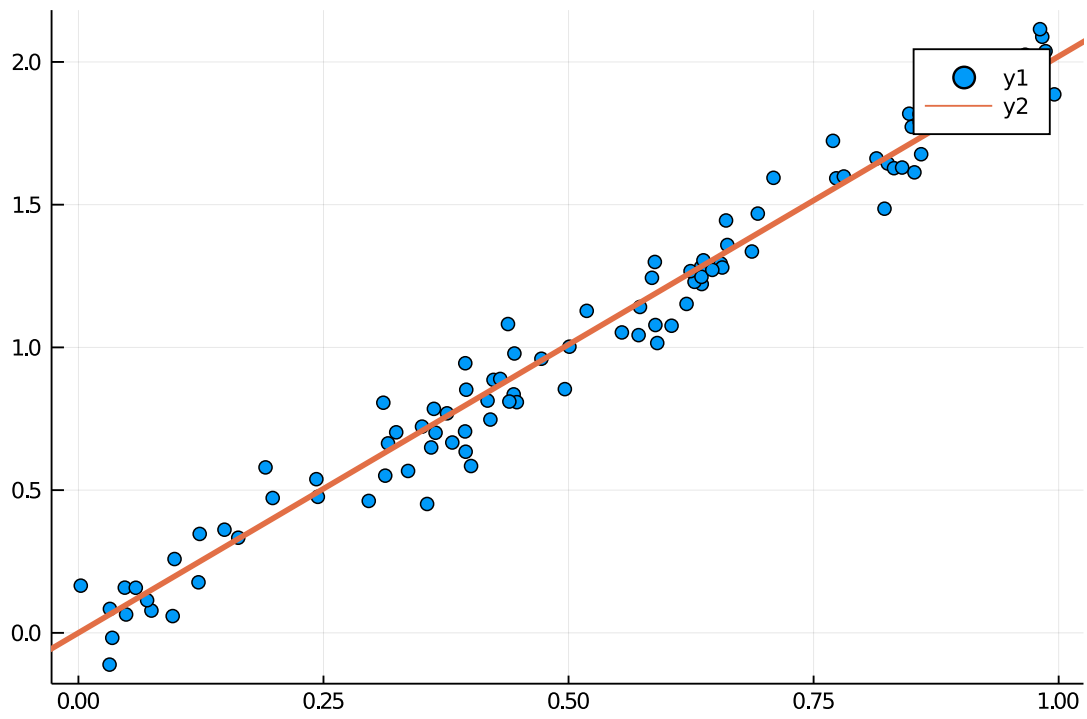
Regression Problem Part 2 Using your OLS estimator or one of the aforementioned packages, solve for the regression line using the (X,y) data above. Plot the (X,y) scatter plot using `scatter!` from `Plots.jl`. Add the regression line using `abline!`. Add a title saying “Regression Plot on Fake Data”, and label the x and y axis.

```
[32]: # Data For Regression Problem Part 2
X = rand(100);
y = 2X + 0.1 * randn(100);
```

```
[35]: using Plots
@show _X = X \ y
scatter(X,y)
Plots.abline!([1],0.0, lw=3)

_X \ y = 2.0196208903196835
```

```
[35]:
```



[]: