Homework 1: Simulations & Data Visualization

Instructor: Daniel L. Pimentel-Alarcón Due 01/31/2019

In this homework you will simulate and visualize data using Matlab (or your preferred coding language).

The ambient dimension of the data will be D=4. You may choose the number of samples N; I suggest at least N=100. The 4 rows in this matrix will contain information about height, weight, glucose level, and a label in $\{0,1\}$ indicating healthy or diabetic.

- (a) Generate a 4×100 data matrix **X**, initially populated with zeros.
- (b) Populate the first row with i.i.d. random variables $\mathcal{N}(165, 25)$ (simulating height), and the second row with i.i.d. random variables $\mathcal{N}(137, 100)$ (simulating weight).
- (c) Does this data make sense? Are all values reasonable? How would you clean/preprocess this data?
- (d) Visualize/plot your preprocessed data (in two dimensions).
- (e) Compute the weight/height ratio of each sample, and show its histogram.
- (f) Model/simulate the glucose level of each individual as a noisy version of its weight/height ratio (ratio + noise), and store this value in the third row of your data matrix **X**. Let the noise be i.i.d. $\mathcal{N}(0, \sigma^2)$.
- (g) We will model an individual as healthy (label = 0) if its glucose level (as defined above) is below a threshold τ , and diabetic otherwise (label = 1). Store these labels in the fourth row of your data matrix \mathbf{X} .
- (h) Visualize/plot the clustered data (in two dimensions) for different values of σ and τ .
- (i) How do σ and τ affect the data?