CS 6347 Results Daniel Crawford

Note: 100 means no adaptive, a100 means adaptive was used

Average error:

| | name | 100 | 1000 | 10000 | 20000 | a100 | a1000 | a10000 | a20000 |
|---|----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| 0 | Grids_14 | -0.260213 | -0.256469 | -0.256250 | -0.256151 | -0.282260 | -0.279297 | -0.279287 | -0.279028 |
| 1 | Grids_15 | -0.152081 | -0.152799 | -0.152516 | -0.152605 | -0.318137 | -0.317835 | -0.317643 | -0.317728 |
| 2 | Grids_16 | -0.203352 | -0.201413 | -0.201212 | -0.201147 | -0.263834 | -0.264133 | -0.264050 | -0.264081 |
| 3 | Grids_17 | -0.165748 | -0.165401 | -0.165579 | -0.165377 | -0.191070 | -0.188707 | -0.188801 | -0.188883 |
| 4 | Grids_18 | -0.166556 | -0.165757 | -0.165656 | -0.165667 | -0.182691 | -0.180488 | -0.180501 | -0.180517 |

Standard deviation on error:

| | name | 100 | 1000 | 10000 | 20000 | a100 | a1000 | a10000 | a20000 |
|---|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| 0 | Grids_14 | 0.004630 | 0.000966 | 0.000319 | 0.000315 | 0.004397 | 0.001187 | 0.000303 | 0.000395 |
| 1 | Grids_15 | 0.002056 | 0.000362 | 0.000174 | 0.000232 | 0.000844 | 0.000282 | 0.000218 | 0.000222 |
| 2 | Grids_16 | 0.002120 | 0.000048 | 0.000110 | 0.000173 | 0.004506 | 0.000286 | 0.000218 | 0.000153 |
| 3 | Grids_17 | 0.002750 | 0.000510 | 0.000342 | 0.000183 | 0.000747 | 0.000679 | 0.000228 | 0.000101 |
| 4 | Grids_18 | 0.001120 | 0.000533 | 0.000154 | 0.000127 | 0.001355 | 0.000494 | 0.000105 | 0.000137 |

Average time (in seconds):

| | name | 100 | 1000 | 10000 | 20000 |
|---|----------|------------|-------------|--------------|--------------|
| 0 | Grids_14 | 19.907518 | 195.569250 | 3976.919811 | 21473.241583 |
| 1 | Grids_15 | 266.235258 | 2640.266839 | 28743.708351 | 70746.161467 |
| 2 | Grids_16 | 254.430284 | 2530.681101 | 27554.966810 | 65443.922687 |
| 3 | Grids_17 | 236.854985 | 2396.503109 | 26164.519272 | 63901.282595 |
| 4 | Grids_18 | 239.826573 | 2393.757432 | 26072.386227 | 61666.681251 |

Standard deviation on time (in seconds):

| | name | 100 | 1000 | 10000 | 20000 |
|---|----------|----------|-----------|-----------|------------|
| 0 | Grids_14 | 0.093758 | 0.236995 | 6.834217 | 94.606370 |
| 1 | Grids_15 | 3.521363 | 3.892399 | 25.597664 | 323.341791 |
| 2 | Grids_16 | 0.188323 | 13.485652 | 67.131144 | 238.239292 |
| 3 | Grids_17 | 0.133810 | 7.495164 | 30.289066 | 75.104563 |
| 4 | Grids_18 | 1.734855 | 6.038096 | 97.905749 | 278.427981 |

Report:

As we can see from the results, we can obtain a fairly good estimate on most of our models with low sample sizes. Around N=1000 we are obtaining our best estimate, and higher results seem to not matter as much. The adaptive proposal seemed reasonable at first but we are seeing worse results from it than just normal uniform results. However, there may have been errors with floating precision in this case, as that seemed to skew many of the true results since these numbers ended up being extremely large.

Based on these results, it is reasonable to conclude that using around N=1000 is the best method for this case because time complexity jumps by a lot for each new sample needed to be computed.

Notes:

Due to time constraints, these tables only use Grids_14 when w=1, Grids_15 when w=2 and so on. This also limited me to only 4 samples of each at the end instead of 10. Sorry for this error, but I just did not have enough time to compute this.