STAT 580 Homework 3

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1. 2. 3.

```
#include <stdio.h>
#define N 16 /* number of observations */
#define P 2 /* number of predictors */
void dgels_(char *TRANS, int *m, int *n, int *NRHS, double *A, int *LDA,
    double *B, int *LDB, double *WORK, int *LWORK, int *INFO);
int main()
    /* longley dataset from R: Employed (Y) GNP. deflator and Population
       (X) */
    double Y[N] = {60.323, 61.122, 60.171, 61.187, 63.221, 63.639,
       64.989,
                   63.761, 66.019, 67.857, 68.169, 66.513, 68.655,
                       69.564,
                   69.331, 70.551
    double X[N][P] =
        {83, 107.608},
        {88.5, 108.632},
        {88.2, 109.773},
        {89.5, 110.929},
       {96.2, 112.075},
        {98.1, 113.27},
        {99, 115.094},
        {100, 116.219},
        {101.2, 117.388},
        {104.6, 118.734},
        {108.4, 120.445},
        {110.8, 121.95},
        {112.6, 123.366},
        {114.2, 125.368},
        {115.7, 127.852},
        {116.9, 130.081}
    } ;
```

```
char trans = 'N';
   int m = N;
   int n = P+1;
   int nrhs = 1;
   int lwork = 2 * m*n;
   double work[lwork];
   int info;
   int i, j;
   double A[m * n];
   double B[m];
   for (i=0; i<m; i++) {
  A[i]=1;
   for (i = 0; i < m; i++)</pre>
       for (j = 1; j < n+1; j++)
           A[j * m + i] = X[i][j-1];
   }
    for (i = 0; i < m; i++)</pre>
       B[i] = Y[i];
   dgels_(&trans, &m, &n, &nrhs, A, &m, B, &m, work, &lwork, &info);
   if (info != 0)
       printf("dgels_error_%d\n", info);
   }
   else
       printf("The_regression_coefficients:_");
       for (i = 0; i < n; i++)</pre>
           printf("%.6f\t", B[i]);
       printf("\n");
   }
return 0;
```

4.

```
#include <stdio.h>
#include <stdlib.h>
#include <assert.h>

#define N 16 /* number of observations */
#define P 2 /* number of predictors */
```

```
void dgesvd_(char *JOBU, char *JOBVT, int *m, int *n, double *A, int *
   LDA, double *S, double *U, int *LDU, double *VT, int *LDVT, double *
   WORK, int *LWORK, int *INFO);
int main()
    char jobu = 'S';
    char jobvt = 'A';
    int m = N;
    int n = P;
    double A[m * n];
    double s[n];
    double u[m * n];
    double vt[n * n];
    double *work;
    int lwork = -1;
    double lworkopt;
    int i, j, info;
    /* longley dataset from R */
    double X[N][P] =
    {
        {83, 107.608},
        {88.5, 108.632},
        {88.2, 109.773},
        {89.5, 110.929},
        {96.2, 112.075},
        {98.1, 113.27},
        {99, 115.094},
        {100, 116.219},
        {101.2, 117.388},
        {104.6, 118.734},
        {108.4, 120.445},
        {110.8, 121.95},
        {112.6, 123.366},
        {114.2, 125.368},
        {115.7, 127.852},
        {116.9, 130.081}
    };
    double Xbar[P];
    for (j = 0; j < P; j++)
        Xbar[j] = 0;
        for (i = 0; i < N; i++)</pre>
            Xbar[j] = Xbar[j] + X[i][j];
        Xbar[j] = Xbar[j] / (double) N ;
    for (i = 0; i < m; i++)</pre>
        for (j = 0; j < n; j++)
            A[j * m + i] = X[i][j] - Xbar[j];
```

```
}
dgesvd_(&jobu, &jobvt, &m, &n, A, &m, s, u, &m, vt, &n, &lworkopt, &
   lwork, &info);
if (info != 0)
    printf("The_dgesvd_error_%d\n", info);
else
    lwork = (int) lworkopt;
    work = (double *) malloc(lwork * sizeof(double));
   assert (work != NULL);
    \label{eq:desvd_(&jobu, &jobvt, &m, &n, A, &m, s, u, &m, vt, &n, work, &} \\
       lwork, &info);
   if (info != 0)
        printf("The_dgesvd_error_%d\n", info);
    else
        printf("The principal component scores:\n");
        for (i = 0; i < m; i++)</pre>
            for (j = 0; j < n; j++)
                printf("%.6f\t", u[j * m + i] * s[j]);
            printf("\n");
        }
    }
return 0;
```

5.

```
#include <stdio.h>
#define N 10
int main(){
    double x[N] = {3.1, -1.2, 5.3, 1, 4.4, 21, 3, 7, -1.2, 3.2};
    int i, j;
    double temp;
    for (i = 1; i < N; i++){
        j = i;
        while (j > 0 && x[j-1] > x[j]){
            temp = x[j-1];
            x[j-1] = x[j];
            x[j] = temp;
            j--;
        }
}
```

```
}
printf("Sorted_data:\n");
for (i=0; i < N; i++) {
    printf("%f_", x[i]);
}

printf("\n_Median:\n");
if (N%2 == 0) {
    printf("%f\n", (x[N/2 -1] + x[N/2])/2.0);
} else {
    printf("%f\n", x[N/2]);
}
return 0;
}
</pre>
```