

**This part of the assignment is due by the 9/12.**

**In general always write your name and date of creation as comments in the files and try to be “user friendly” when you write the code:**

- **Add comments on the code to remember yourself and the other what the code does**
- **Manage the possible errors in the input given by the user**

**The 70% of this assignment consists in completing part 1) (a,b and c, e )**

1. Define a class that includes the cauchy function and members to calculate the integral of the function and sample random points on it.
  - a. Define the function, with a constructor that takes as argument the extremes of the linear dominion where the function is defined and a string. These 3 things should initialize private member of the class.
  - b. Define a private member function that is the cauchy function:  $f(x) = \frac{1}{\pi(1+x^2)}$
  - c. Define a public member function of the class that evaluates the integral of the function, on the range stored as private members. The integral can be calculated as  $I = R * (\frac{\sum_{i=1}^N f(x_i)}{N})$  where  $x_i$  are random points extracted from the range and R is the length of the range. The integral should be 0.874 if you use -5,5 as extremes of the range.
  - d. Add a member function that sample random numbers from the Cauchy distribution. To sample random number from a not-uniform distribution you can use the [Metropolis](#) algorithm.
    - i. Generate a random number (x) on the range where the function is defined, sampled from a uniform function. This will be the first number you generated ( $x_1=x$ )
    - ii. Iterative:
      1. Generate a random number y from the uniform distribution
      2. Compute  $A = \min(\frac{f(y)}{f(x_t)}, 1)$ , where f is the function and  $x_t$  is the previous number extracted
      3. Accept y with probability A.
      4. If you accepted y  $x_{t+1} = y$  otherwise  $x_{t+1} = x_t$
      5. Write  $x_{t+1}$  on a file, called as the string that you passed as argument to the constructor
  - e. Write a separate file where you have your main
    - i. Build an object of your new class
    - ii. Call the function that calculates the integral ( you could pass as only argument of the function the number of points)
    - iii. Call the metropolis algorithm member function( you could pass as only argument of the function the number of points). This should create a file
    - iv. You can include in your main file cauchy\_test.h: #include “cauchy\_test.h” and compile also adding cauchy\_test.cc to the g++ list, then call in your main CreateHistogramFile(outputfile,low,high), where outputfile is the file created in point 3 and low and high are the

ranges given to the constructor. This will create a file called `input_plotting.csv` that you can open with excel/gnuplot to check if you generated points according to a Cauchy distribution