Untitled

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In [169]: import numpy as np

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import matplotlib.pyplot as plt
          from math import exp, sin
          import math
          import random
          t = np.loadtxt("C:\Users\IL\Documents\SciComp\HWK7\data.txt",usecols=[0,1])
          plt.plot(t[:,0],t[:,1])
          plt.show()
  Smoothing Function, I'll use moving average of width 5
In [170]: bCar = np.zeros((len(t)-4,2))
          for i in range(len(t)-4):
              bCar[i,0] = t[i,0]
              bCar[i,1] = 1/5.*(t[i,1]+t[i+1,1]+t[i+2,1]+t[i+3,1]+t[i+4,1])
          print bCar
          plt.plot(bCar[:,0],bCar[:,1])
          plt.show()
[[ 1.00000000e+00 7.79440000e+03]
 [ 2.00000000e+00 7.78200000e+03]
 [ 3.0000000e+00
                     7.77420000e+03]
 [ 9.96000000e+02 8.68960000e+03]
 [ 9.97000000e+02 8.69080000e+03]
 [ 9.98000000e+02 8.72980000e+03]]
  Function Fitter. Note I am ignoring 4 points of data for my smoothing function, this might reflect in the
chi^2 value
In [171]: #x should be a monotonic, evenly space time series
          #sShift and pShift are the locations to switch the slope and period, fractions of the way thr
          def fit(x, slope1,slope2,amp, per1, per2, sShift, pShift, offset, phase):
              temp = np.zeros(len(x))
              ind = int(sShift*len(x))
              for i in range(len(x)):
                  if(i<int(sShift*len(x))):</pre>
                      if(x[i]<x[int(pShift*len(x))]):</pre>
                           temp[i] = amp*sin(x[i]/float(per1))+ x[i]*slope1+offset
                      else:
                           temp[i] = amp*sin(x[i]/float(per2))+ x[i]*slope1+offset
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else:
                      if(x[i] < x[int(pShift*len(x))]):</pre>
                          temp[i] = amp*sin(x[i-ind]/float(per1)+phase)+ x[i-ind]*slope2+x[ind]*slope1+
                      else:
                          temp[i] = amp*sin(x[i-ind]/float(per2)+phase)+ x[i-ind]*slope2+x[ind]*slope1+
              return temp
          test = fit(bCar[:,0],2.75,-1.2,500,9.5,9,.6,.3,7700, 3.14*.25)
          plt.plot(bCar[:,0],test)
          plt.plot(bCar[:,0],bCar[:,1])
          plt.show()
In [172]:
          #Black Box way to find the baseline, nothing to vary/iterate though?
          z = np.polyfit(bCar[:,0],bCar[:,1] ,2)
          fi = np.poly1d(z)
          plt.plot(bCar[:,0],fi(bCar[:,0]))
          plt.show()
  Random parameter searching
In [175]: chi = 10**5
          temp = 0
          ite = 10000
          para = np.zeros(9)
          for n in range(ite):
              sShift = random.uniform(.5,.7)
              pShift = random.uniform(.25,.5)
              sl1 = random.uniform(2,3)
              s12 = random.uniform(-1,-2)
              amp = random.uniform(450,500)
              per1 = random.uniform(8,9)
              per2 = random.uniform(8,9)
              offset = random.uniform(7600,7900)
              phase = random.uniform(0,3.14)
              randFit = fit( bCar[:,0],sl1,sl2,amp, per1, per2, sShift,pShift, offset,phase)
              for i in range(len(bCar)):
                  temp += (bCar[i,1]-randFit[i])**2/randFit[i]
              if(temp < chi):</pre>
                  chi = temp
                  print chi
                  para = [sl1, sl2, amp,per1,per2,sShift,pShift,offset,phase]
              temp = 0
          print para
          test = fit(bCar[:,0],para[0],para[1],para[2],para[3],para[4],para[5],para[6],para[7], para[8]
          plt.plot(bCar[:,0],test)
          plt.plot(bCar[:,0],bCar[:,1])
          plt.show()
22007.4894721
16426.1426318
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13427.4510599
7052.73341045
6831.57643345
6205.52194887
[2.801345622417074, -1.442161893949937, 455.1054023705578, 8.678189267905662, 8.488490518127653, 0.5795]
In [154]: #save best parameter parameters
          best = [5886.37821516,2.788567091085996, -1.772548039994956, 463.5936329098231, 8.52895017694
          print best
[5886.37821516, 2.788567091085996, -1.772548039994956, 463.5936329098231, 8.528950176949616, 8.39582704
  I ran the above code multiple times changing the ranges of the random number generators absed on
where the best fit appeared.
  Value at x = 1200
In [167]: ind = int(para[5]*len(bCar))
          pred = para[2]*sin(1200/float(para[4])+para[8])+ 1200-bCar[ind,0]*para[1]+bCar[ind,0]*para[1]
          print pred
          plt.plot(bCar[:,0],test)
          plt.plot(bCar[:,0],bCar[:,1])
          plt.plot(1200,pred,'ro')
          plt.show()
8597.18846389
In [176]: #Check Uncertainty, new value, chi^2 6205
          para = [2.801345622417074, -1.442161893949937, 455.1054023705578, 8.678189267905662, 8.488490
          pred = para[2]*sin(1200/float(para[4])+para[8])+ 1200-bCar[ind,0]*para[1]+bCar[ind,0]*para[1]
          print pred
```

8751.75002506

So a different set of parameters gives a fairly different answer, expected since the answer is oscillating and I am predicting a value that is 200 units (multiple wavelengths) away.

In []: