Biostat 561: Final Homework

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Homework due Wednesday 12 June, 5 p.m. Strictly no extensions.

Office hours Tuesday 11 June, 12:30-1 p.m.

Link to Final Homework submission: https://classroom.github.com/a/svjCDpWB

Be sure to upload a .cpp file, a .py file, and a .R file along with a .pdf file showing screenshots of your output along with your commentary.

Question 1: Building familiarity with Rcpp

Write a C++ function that takes arguments beta (a vector of dimension p=3) and n (a scalar), generates data from the following model

$$X \in R^{n \times p}, y \in R^{n}, \epsilon \in R^{n}$$
$$y = X\beta + \epsilon$$
$$X_{i1} = 1$$
$$X_{i2} \sim Bernoulli(0.7)$$
$$X_{i3} \sim Uniform(-1, 1)$$
$$\epsilon_{i} \sim N(0, 1),$$

writes X and y to output files, and returns the following estimate of beta:

$$\hat{\beta} = (X^T X)^{-1} X^T Y.$$

Choose a vector beta of dimension 3, and confirm the output of your function using R's native matrix multiplication function.

You should be using Rcpp to interface the script with R.

Question 2: Building familiarity with Python

Repeat Question 1, this time writing a Python script to perform the same task.

Question 3:

reports.csv is available via Canvas. Use them to answer the following questions:

- Which districts were sampled? How many times was each district sampled?
- Which district and month/year had the most adult dealths?
- Which district had the most client visits for TB?