

The Test Function

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```
autocor_checker<-function(y,k,i){  
  # y is the vector for which we are keen on checking for randomness.  
  # k is the lag.  
  # i is the starting index.  
  
  #The original test for checking if the numbers have a similar structure to a Uniform(0,1) distribution  
  uniscaler<-function(y){  
  
    y<-ecdf(y)(y)  
  
  }  
  
  #I am subsetting in following way to create the two sequences as described in the test.  
  
  subsetter_1<-seq(from=i,to=length(y),by=k)  
  subsetter_2<-seq(from=i+k, to=length(y),by=k)  
  
  #prath is short for Pratham which means First in Sanskrit  
  #dwi is short for "Dwitiya" which means Second in Sanskrit  
  
  prathseq <- uniscaler(y)[subsetter_1]  
  dwiseq <- uniscaler(y)[subsetter_2]  
  
  #I forcefully added 0 to dwiseq, because i wanted to see it in a Dataframe.  
  
  dwiseq[length(dwiseq)+1]<-0  
  
  dat <- data_frame(prathseq,dwiseq)  
  
  dat <- dat %>% mutate(prod=prathseq*dwiseq)  
  
  M <- floor(((length(y)-i)/k)-1)  
  
  rho_ik <- ((sum(dat$prod))/(M+1))-0.25  
  
  sig_ik <- (sqrt((13*M)+7))/(12*(M+1))  
  
  z <- rho_ik/sig_ik  
  
  test<-ifelse(2*(1-pnorm(abs(z)))<0.05,yes="Doh! No random data",no="I did not identify any dependency f  
  return(list(conclusion = test, p_value = 2*(1-pnorm(abs(z)))))  
}
```

Using the Homework6 Example

```

cordat<-arima.sim(model = list(ar=0.98),n=100)
autocor_checker(cordat,k=1,i=3)

## $conclusion
## [1] "Doh! No random data"
##
## $p_value
## [1] 0.00948119

randbin<-rbinom(n=1001,80,.45)
autocor_checker(randbin,k=3,i=10)

## $conclusion
## [1] "I did not identify any dependency for this lag"
##
## $p_value
## [1] 0.2784444

randnorm<-rnorm(80,-1,4)
autocor_checker(randnorm,k=4,i=6)

## $conclusion
## [1] "I did not identify any dependency for this lag"
##
## $p_value
## [1] 0.1905168

randexp <- rexp(1000,rate = 4.5)
autocor_checker(randexp,k=5,i=20)

## $conclusion
## [1] "I did not identify any dependency for this lag"
##
## $p_value
## [1] 0.067313

randt<-rt(1000,350)
autocor_checker(randt,12,1)

## $conclusion
## [1] "I did not identify any dependency for this lag"
##
## $p_value
## [1] 0.2599424

randbeta<-rbeta(1000,4,4)
autocor_checker(randbeta,k=30,i=1)

## $conclusion
## [1] "I did not identify any dependency for this lag"
##
## $p_value
## [1] 0.7065641

```