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1  /*****
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3  * N USP : 5124272
4  *****/
5  /*****
6  * MAE0699 - Tópicos de Probabilidade e Estatística
7  * Prof.: José Carlos Simon de Miranda
8  * Exercício de Implementação #01 (Sem Nome)
9  * Desenvolvido utilizando Visual C++ 2005 SP1
10 *****/
11
12 /* #define PROFILE_WINDOWS */
13
14 /* Utiliza "SIMD oriented Fast Mersenne Twister(SFMT)" para rng uniformes; */
15 #define USE_SFMT
16
17 #ifdef PROFILE_WINDOWS
18 #include <windows.h>
19 #endif
20 #include <stdio.h>
21 #include <stdlib.h>
22 #include <time.h>
23 #include <math.h>
24
25 #ifdef USE_SFMT
26 #include "SFMT/SFMT.h"
27 #endif
28
29 #ifndef M_PI
30 const double M_PI = 3.14159265358979323846264338328L; /* pi */
31 #endif
32
33 #ifndef M_2PI
34 const double M_2PI = 6.28318530717958647692528676656L; /* 2*pi */
35 #endif
36
37 #ifndef M_SQRT2
38 const double M_SQRT2 = 1.4142135623730950488016887242097L; /* sqrt(2.0) */
39 #endif
40
41 /* Constantes para geracao de variaveis com distribuicao Gaussiana (Leva) */
42 const double GAUSSIAN_S = 0.449871L;
43 const double GAUSSIAN_T = -0.386595L;
44 const double GAUSSIAN_A = 0.19600L;
45 const double GAUSSIAN_B = 0.25472L;
46 const double GAUSSIAN_R1 = 0.27597L;
47 const double GAUSSIAN_R2 = 0.27846L;
48
49 const double PARABOLOIDE_R = (2.0 / 3.0);
50 const double PARABOLOIDE_C = 10.180339887498948482045868343656L; /* (5.0 * sqrt(5.0) - 1.0);
51
52 /* limites para geração dos ensaios */
53 unsigned int NumFunc = 1;
54 unsigned int NumPts = 1000;
55 unsigned int NumCos = 30;
56 unsigned int NumSen = 30;
57
58 static double runif(void)
59 {
60 #ifdef USE_SFMT
61 return genrand_res53();
62 #else
63 return rand() / (double)RAND_MAX;
64 #endif
65 }
66
67 void inicRNG(void)
68 {
69 #ifdef USE_SFMT
70 init_gen_rand(time(NULL));
71 #else
72 srand((unsigned int)time(NULL));
73 #endif
74 }
75
76 static double geraVarA(const double X, const double Y)
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77 {
78     return atan(Y * (2*X - 1));
79 }
80
81 static double geraBernoulli(const double p)
82 {
83     double u = runif();
84     return (u < p) ? 1 : 0;
85 }
86
87 static double geraCauchy(void)
88 {
89     double u = runif();
90     return tan(M_PI * (u - 0.5));
91 }
92
93 static double geraExp(void)
94 {
95     double u = runif();
96     return (-2.0 * log(u));
97 }
98
99 static double geraGeo(const double p)
100 {
101     double u = runif();
102
103     if (p == 1)
104         return 1;
105     return 1 + ceil(log(u) / (double)log(1 - p));
106 }
107
108 /* Ratio method (Kinderman-Monahan); see Knuth v2, 3rd ed, p130.
109 * K+M, ACM Trans Math Software 3 (1977) 257-260.
110 *
111 * [Added by Charles Karney] This is an implementation of Leva's
112 * modifications to the original K+M method; see:
113 * J. L. Leva, ACM Trans Math Software 18 (1992) 449-453 and 454-455. */
114 static double geraGaussian(void)
115 {
116     double u, v, x, y, Q;
117
118     /* This loop is executed 1.369 times on average */
119     do {
120         /* Generate a point P = (u, v) uniform in a rectangle enclosing
121          the K+M region v^2 <= - 4 u^2 log(u). */
122         /* u in (0, 1] to avoid singularity at u = 0 */
123         u = 1.0 - runif();
124         /* v is in the asymmetric interval [-0.5, 0.5). However v = -0.5
125          is rejected in the last part of the while clause. The
126          resulting normal deviate is strictly symmetric about 0
127          (provided that v is symmetric once v = -0.5 is excluded). */
128         v = runif() - 0.5;
129         /* Constant 1.7156 > sqrt(8/e) (for accuracy); but not by too
130          much (for efficiency). */
131         v *= 1.7156;
132         /* Compute Leva's quadratic form Q */
133         x = u - GAUSSIAN_S;
134         y = fabs(v) - GAUSSIAN_T;
135         Q = x * x + y * (GAUSSIAN_A * y - GAUSSIAN_B * x);
136         /* Accept P if Q < r1 (Leva) */
137         /* Reject P if Q > r2 (Leva) */
138         /* Accept if v^2 <= -4 u^2 log(u) (K+M) */
139         /* This final test is executed 0.012 times on average. */
140     } while (Q >= GAUSSIAN_R1 && (Q > GAUSSIAN_R2 || v * v > -4 * u * u * log(u)));
141     /* Return slope */
142     return (v / u);
143 }
144
145 static double geraRaioUnifParaboloide(void)
146 {
147     double u = runif();
148     double r = pow((1.0 + (u * PARABOLOIDE_C)), PARABOLOIDE_R);
149     return(sqrt(r - 1.0) / 2.0);
150 }
151
152 static double geraVarY_Ex(double t)

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153 {
154     /*
155     Resolver EDO para obter Y
156     y'' + L1 * y' + L2 * y = (E1 * t ^ 2) + (E2 * t) + E3 + Gamma(cos(t), sin(t), exp(t));
157     y'' + L1 * y' + L2 * y = (E1 * t ^ 2) + (E2 * t) + E3 + GammaX * cos(t) + GammaY * sin(t) .
158     */
159
160     double L1 = geraExp();
161     double L2 = 2 + geraGeo(L1 / (1 + L1));
162     double E1 = geraGaussian();
163     double E2 = E1 * geraGaussian();
164     double E3_mean = (E1*E1) + (E2*E2);
165     double E3_sigma = sqrt(pow(fabs(E1), 5.0) + (3.0 * (E1*E1) * pow(E2, 4.0)) + pow(fabs(E2),
166     double E3 = E3_mean + E3_sigma * geraGaussian();
167     double theta = M_2PI * runif();
168     double radius = geraRaioUnifParaboloide();
169     double GammaX = radius * cos(theta);
170     double GammaY = radius * sin(theta);
171     double GammaZ = radius * radius;
172     double delta = (L1*L1) - (4.0 * L2);
173     double Yp = 0.0; /* Solucao Particular; */
174     double Yc = 0.0; /* Solucao Complementar (caso homogeneo) */
175     double r1, r2, c1, c2;
176     double YpA, YpB, YpC;
177     double A, B;
178     double sqrtDelta;
179
180     /*
181     Condições Iniciais:
182     y(0) = 1;
183     y'(0) = 1;
184     */
185
186     if(delta > 0)
187     {
188         /*
189         Yc = c1 * exp(r1 * t) + c2 * exp(r2 * t);
190         Yc' = r1 * c1 * exp(r1 * t) + r2 * c2 * exp(r2 * t);
191         Yc(0) = c1 + c2 = 1 => c1 = (1 - c2);
192         Yc'(0) = r1 * c1 + r2 * c2 = 1 => r1 * (1 - c2) + r2 * c2 = 1 => c2 = (1 - r1) / (r2 - r1);
193         */
194         sqrtDelta = sqrt(delta);
195         r1 = (-L1 + sqrtDelta) / 2.0;
196         r2 = (-L1 - sqrtDelta) / 2.0;
197         c2 = (1 - r1) / (r2 - r1);
198         c1 = (1 - c2);
199         Yc = c1 * exp(r1 * t) + c2 * exp(r2 * t);
200     }
201     else if(delta < 0)
202     {
203         /*
204         Yc = exp(A * t) * (c1 * cos(B * t) + c2 * sin(B * t));
205         Yc' = exp(A * t) * ((A * c1 + B * c2) * cos(B * t) + (A * c2 - B * c1) * sin(B * t));
206         Yc(0) = c1 = 1;
207         Yc'(0) = A * c1 + B * c2 = 1 => c2 = (1 - A) / B;
208         Yc' = A * c1 + B * c2 = 1;
209         A = -b / 2 * a = -b / 2;
210         B = sqrt(4 * L2 - L1^2) / 2 * a;
211         */
212         A = -(L1 / 2.0);
213         B = sqrt(fabs(delta)) / 2.0;
214         c2 = (1 - A) / B;
215         Yc = exp(A * t) * (cos(B * t) + c2 * sin(B * t));
216     }
217     else
218     {
219         /*
220         Yc = c1 * exp(r * t) + c2 * t * exp(r * t);
221         Yc' = r * c1 * exp(r * t) + r * c2 * t * exp(r * t);
222         Yc(0) = c1 + c2 = 1 => c2 = (1 - c1);
223         Yc'(0) = r * c1 = 1 => c1 = (1 / r);
224         */
225         r1 = (-L1 / 2.0);
226         c1 = (1 / r1);
227         c2 = (1 - c1);
228         Yc = (c1 + c2 * t) * exp(r1 * t);

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229     }
230
231     /* Solucao particular do caso nao homogeneo; */
232     YpA = (E1 / L2);
233     YpB = (E2 - 2 * L1 * YpA) / L2;
234     YpC = ((GammaX * cos(t) + GammaY * sin(t) + GammaZ * exp(t)) - 2 * YpA - L1 * YpB + E3) / :
235     Yp = YpA * (t*t) + YpB * t + YpC;
236     return(Yp + Yc);
237 }
238
239 static double geraVarY(double t)
240 {
241     double Y;
242     do {
243         /* previde a utilizacao de valores nao numericos (NaN); */
244         Y = geraVarY_Ex(t);
245     } while(Y != Y);
246     return Y;
247 }
248
249 static double geraFuncao(double* pValores)
250 {
251     register unsigned int nIdxP, nIdxS, nIdxC;
252     const double stepSeq = (1 / (double)NumPts);
253     double* pVal;
254     double base2;
255     double X, Y, a, u, x, fMax;
256
257     pVal = pValores;
258     nIdxP = 0;
259     x = 0.0;
260     fMax = 0.0;
261     while(nIdxP < NumPts)
262     {
263         Y = geraVarY(geraCauchy());
264         X = geraBernoulli(0.5);
265         *pVal = geraVarA(X, Y);
266         base2 = 2;
267         for(nIdxC = 0; (nIdxC < NumCos); nIdxC++)
268         {
269             Y = geraVarY(geraCauchy());
270             X = geraBernoulli(0.5);
271             a = geraVarA(X, Y);
272             u = runif();
273             *pVal += (a * cos(M_2PI * nIdxC * (x + u)) / base2);
274             base2 *= 2;
275         }
276         for(nIdxS = 0; (nIdxS < NumSen); nIdxS++)
277         {
278             Y = geraVarY(geraCauchy());
279             X = geraBernoulli(0.5);
280             a = geraVarA(X, Y);
281             u = runif();
282             *pVal += (a * sin(M_2PI * nIdxS * (x*x + u)) / pow(2.0, (nIdxS + fabs(a)))));
283         }
284         if(fMax < *pVal) fMax = *pVal;
285         nIdxP++;
286         pVal++;
287         x += stepSeq;
288     }
289     return fMax;
290 }
291
292 void DumpArray2File(char* szArquivo, double* pValores, unsigned int nSize)
293 {
294     FILE* fpArq = NULL;
295     double* pVal;
296     unsigned int i;
297
298     fpArq = fopen(szArquivo, "w+b");
299     if(fpArq != NULL)
300     {
301         i = 0;
302         pVal = pValores;
303         while(i++ < nSize)
304         {

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```
305     fprintf(fpArq, "%.16f\n", *pVal);
306     pVal++;
307 }
308 fclose(fpArq);
309 }
310 }
311
312 int main(int argc, char* argv[])
313 {
314     unsigned int i = 0;
315     double* pValores;
316     double* pValMax;
317     double* pMaxAtu;
318     char    szArquivo[255];
319     time_t  timeAtu;
320 #ifdef PROFILE_WINDOWS
321     DWORD   dwTime;
322 #endif
323
324
325     for(i = 1; i < argc; i++)
326     {
327         if(*argv[i] == '-')
328         {
329             switch(toupper(*(argv[i]+1)))
330             {
331                 case 'F': NumFunc = (unsigned int)atol(argv[i]+2); break;
332                 case 'P': NumPts  = (unsigned int)atol(argv[i]+2); break;
333                 case 'C': NumCos  = (unsigned int)atol(argv[i]+2); break;
334                 case 'S': NumSen  = (unsigned int)atol(argv[i]+2); break;
335             }
336         }
337     }
338
339     printf("NumFunc = %d; NumPts  = %d; NumCos  = %d; NumSen  = %d;\n",
340           NumFunc, NumPts, NumCos, NumSen);
341
342     inicRNG();
343
344     pValMax = calloc(NumFunc, sizeof(double));
345     pValores = calloc(NumPts, sizeof(double));
346
347     pMaxAtu = pValMax;
348     for(i = 0; i < NumFunc; i++)
349     {
350 #ifdef PROFILE_WINDOWS
351         dwTime = GetTickCount();
352         *pMaxAtu = geraFuncao(pValores);
353         dwTime = GetTickCount() - dwTime;
354         printf("F(%d);\tTime(%ld);\n", i, dwTime);
355 #else
356         *pMaxAtu = geraFuncao(pValores);
357         if(i%10==0) printf("F(%d)\n", i);
358 #endif
359         pMaxAtu++;
360     }
361
362     timeAtu = time(NULL);
363
364     sprintf(szArquivo, "F%dP%dPTS_%ld.TXT", NumFunc, NumPts, timeAtu);
365     DumpArray2File(szArquivo, pValores, NumPts);
366
367     sprintf(szArquivo, "F%dP%dMAX_%ld.TXT", NumFunc, NumPts, timeAtu);
368     DumpArray2File(szArquivo, pValMax, NumFunc);
369
370     free(pValMax);
371     free(pValores);
372
373     return 0;
374 }
375
```