hw2.R

mwilde

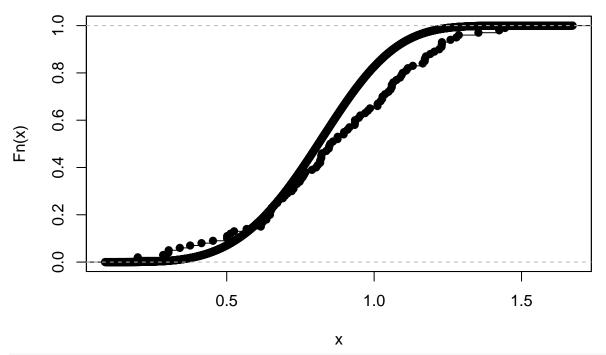
Fri Oct 13 12:59:10 2017

```
# HW2.
# matt wilde
# problem 1
n = c(10, 100, 1000, 10000, 100000)
for (i in n){
 dist = rpois(i, lambda = 2)
 print(paste("n = ",i, "mean = ", mean(dist), "var = ", var(dist)))
}
## [1] "n = 10 mean = 1.6 var = 1.6"
## [1] "n = 100 mean = 1.94 var = 1.73373737373737"
## [1] "n = 1000 mean = 2.006 var = 2.01397797797798"
## [1] "n = 10000 mean = 2.0098 var = 2.00510447044704"
## [1] "n = 1e+05 mean = 2.00248 var = 2.00539390353903"
# b)
n = 200
p = 0.2
X = rbinom(1, size = 200, prob = 0.2)
print(paste("E(X) = np =", n*p, mean(X)))
## [1] "E(X) = np = 40 47"
for (i in 1:5){
 dist = rbinom(10^i, size = 200, prob = 0.2)
 print(paste("n = ",10^i, "mean = ", mean(dist), "var = ", var(dist)))
}
## [1] "n = 10 mean = 41 var = 34.22222222222"
## [1] "n = 100 mean = 40.71 var = 35.8645454545455"
## [1] "n = 1000 mean = 40.375 var = 32.4908658658659"
## [1] "n = 10000 mean = 40.0146 var = 32.0479916391639"
## [1] "n = 1e+05 mean = 40.00115 var = 32.002688704387"
# problem 2
X = rweibull(100, shape = 4, scale = 1)
# b)
# Use the pweibull or qweibull functions to add the CDF for a
# Weibull distributed variable with shape parameter 4 (and scale 1) to your plot.
```

```
P = pweibull(seq(0,2,0.001), shape = 4)

plot(P, xlab = "", ylab = "", xaxt = "n", yaxt = "n")
par(new = TRUE)
plot.ecdf(X)
```

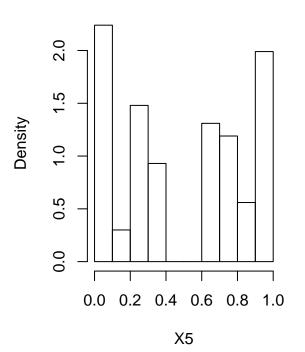
ecdf(x)

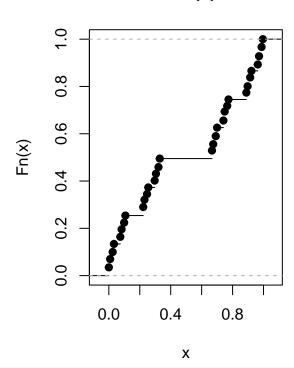


```
# problem 3
# c)
# plots.
# how many rolls of the dice?
k = c(1:5)
p = c(2/3^k)
# what does this look like after 10000 trials of computing X5
dist = c()
for (i in 1:1000){
 # points after 5 flips
 X5 = sum(rbinom(5, 1, 0.5)*p)
 dist[i] = X5
}
par(mfrow = c(1,2))
hist(dist, probability = TRUE, xlab = 'X5')
plot.ecdf(dist)
```

Histogram of dist

ecdf(x)





```
# problem 5
result = c()
for (i in 0:1000){
 success = FALSE
 k = 0
 while (!success){
   # flip two coins
   p = rbinom(1,1,0.1) + rbinom(1,1,0.1)
   k = k + 1
   \# if 2 coins result in a combo of H and T
   if (p == 1){
    # print(k)
    # assign number of tries to get HT/TH to result vector
    result[i] = 2 * k
     # increment result index
    i = i + 1
     #exit while loop
    success = TRUE
   }
 }
}
hist(result, xlab = 'coin flips')
print(mean(result))
```

Histogram of result

