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Assignment 6
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hurricane.mat <- read.csv('C:\\Users\\mgleyzer\\Downloads\\Hurricane cat 4 and 5
corrected.csv')
# delete the NA values in the first two rows
hurricane.mat1 <- hurricane.mat[-c(1,2),]
# function takes the hurricane.mat1, fits a linear model,
And makes a prediction based on given bootstrapped values of the statistic
Imfunc <- function(vec0,mat=hurricane.mat1){</pre>
 # Coerce hurricane.mat1 into a data frame
 mat00<-as.data.frame(hurricane.mat1)
 # Make a data frame to be used for the linear model fitting
 # The rows of the matrix to be used in the linear fit
# Determined by the bootstrapped indices
 mat0<-as.data.frame(hurricane.mat1[vec0,])
 # Fit a linear model with predictors(AMO, decade)
 # and response variable as cat45, using the mat0 data
 Im.str<-lm(cat45~AMO+decade,data=mat0)
 # Get the 13th row which corresponds to the 1990 decade
 predict.mat<-mat00[c(13,13),]
 # Predict new response values using fitted linear model and prediction
 # matrix
out<-predict(lm.str,predict.mat)
# Return the column with the predicted response variable
out[1]}
Jackknife<-function(vec0,statfunc=sd){</pre>
 # Assign the length of vec0 to n1
 n1<-length(vec0)
 # Initialize the variable jackvec
 iackvec<-NULL
 # Calculate the initial standard deviation of vec0
 mu0<-statfunc(vec0)
 # Iterate the length of vec0
 for(i in 1:n1){
  # Find the standard deviation of
  # vec0, when omitting the ith element
  mua<-statfunc(vec0[-i])
  # Create vector jackvec composed of jackknifed elements.
  # Those elements represent the bootstrapped values' individual effects on standard
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deviation

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jackvec<-c(jackvec, n1*(mu0)-(n1-1)*mua)}
 # Find the bias of each jackknife estimate compared to the original
 # estimate
 jackmean<- mean(jackvec)</pre>
 jackbias<-mean(jackvec)-mu0
 # Find the standard deviation of the jackknifed effect estimates
 jacksd<-sd(jackvec)</pre>
 # List out all the results
 list(mu0=mu0,jackbias=jackbias,jacksd=jacksd)}
My.bootstrap.ci<-function(data.str,nboot=10000,alpha=0.05, stat.func = Imfunc){
 #Assign length of the data(no. of rows) to n0
 n0<-length(data.str[,1])
 # Make vec0 the vector holding the indices of the rows
 vec0<-c(1:n0)
 #Assign to mean0 the value returned by the Imfunc function
 mean0<-Imfunc(vec0)
 #Find the standard deviation of the data using the jackknife function. Assign it to
variable
 #sd0
 sd0<-Jackknife(vec0, statfunc = stat.func) $ jacksd
 #Initialize the bootvec object
 bootvec<-NULL
 #Iterate 10000 times
 for( i in 1:nboot){
  #Create bootstrap vector of data
  #By sampling with replacement from given vector v0
  vecb<-sample(vec0,replace=T)
  #Apply the linear model function to the bootstrap vector
  meanb<-stat.func(vecb)
  #Find the standard deviation of the bootstrap vector
  sdb<-Jackknife(vecb, statfunc = stat.func) $ jacksd
  #Bootstrap vector of test statistics(to be used for confidence intervals)
  bootvec<-c(bootvec,(meanb-mean0)/(sdb/sqrt(n0)))}
 #Determine lower quantile of bootvec test statistic data
 lq<-quantile(bootvec,alpha/2)</pre>
 #Determine upper quantile of bootvec test statistic data
 uq<-quantile(bootvec,1-alpha/2)
 #Find lower bound for normal distribution confidence interval
 LB<-mean0-(sd0/sqrt(n0))*uq
 #Find upper bound for normal distribution confidnce interval
 UB<-mean0-(sd0/sqrt(n0))*lq
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#Find bootstrapped lower bound for confidence interval

NLB<-mean0-(sd0/sqrt(n0))*qt(1-alpha/2,n0-1)

#Find bootstrapped upper bound for confidence interval

NUB<-mean0+(sd0/sqrt(n0))*qt(1-alpha/2,n0-1)

#Store both confidence intervals(normal theory, bootstrapped) in a list

list(bootstrap.confidence.interval=c(LB,UB),normal.confidence.interval=c(NLB,NUB))}

My.bootstrap.ci(hurricane.mat1, nboot= 10000, alpha = 0.05, stat.func = Imfunc)

Results:

\$bootstrap.confidence.interval

15 15

14.13991 18.38291

\$normal.confidence.interval

15 15

13.75571 18.10972