Practical Exercise 4

Niels Richard Hansen September 13, 2017

Problem 4.1

Construct the following vector

```
x \leftarrow rnorm(2^13)
```

Then use microbenchmark to benchmark the computation of

```
density(x[1:k], 0.2)
```

for k ranging from 2^5 to 2^{13} . Summarize the benchmarking results.

Problem 4.2

The function density computes (with argument bw = 0.2 and otherwise default arguments as above) the Gaussian kernel density estimate evaluated in an equidistant grid of 512 points with a bandwidth of 0.2.

Implement your own function, kernDens, that computes the same as density does above. The intention is that you base your implementation directly on definition (10.6) in CS.

Compare the result when applied to x with that of density.

Problem 4.3

Benchmark your implementation in the same way as density was benchmarked. Compare the results with those for density.