Table of Contents

clear; clc; close all

Problem 3

```
for i = 1 : 3
   A = 3 + 3*randn(1000,1);
   B = 5 + 5*randn(1000,1);
    C = A + B;
    D = 3*A + 4*B;
   E = 3*A - 4*B;
   DATA = [A B C D E];
    % Part A - Find Mean and Variance for A, B, C, D, and E
   meanA(i) = mean(A);
   meanB(i) = mean(B);
   meanC(i) = mean(C);
   meanD(i) = mean(D);
   meanE(i) = mean(E);
   varA(i) = var(A);
   varB(i) = var(B);
   varC(i) = var(C);
   varD(i) = var(D);
   varE(i) = var(E);
   meanDATA(i,:) = mean(DATA);
    covDATA(:,:,i) = cov(DATA);
    fprintf("\nSequence %g\n",i)
    fprintf("----\n")
    fprintf("Mean A = %.4f\n", meanA(i))
    fprintf("Mean B = %.4f\n", meanB(i))
    fprintf("Mean C = %.4f\n", meanC(i))
    fprintf("Mean D = %.4f\n", meanD(i))
    fprintf("Mean E = %.4f\n\n", meanE(i))
    fprintf("Var A = %.4f\n", varA(i))
    fprintf("Var B = %.4f\n", varB(i))
    fprintf("Var C = %.4f\n", varC(i))
    fprintf("Var D = %.4f\n", varD(i))
    fprintf("Var E = %.4f\n\n", varE(i))
```

```
fprintf("Mean DATA = \n")
    fprintf("%.4f %.4f %.4f %.4f %.4f\n\n", meanDATA(i,:))
    fprintf("Cov DATA = \n")
    fprintf("%10.4f %10.4f %10.4f %10.4f %10.4f\n",covDATA(:,:,i))
end
subplot(2,1,1)
hold on
grid on
plot(meanA, '.')
plot(meanB,'.')
plot(meanC, '.')
plot(meanD,'.')
plot (meanE, '.')
title ("Mean for Each Sequence")
xlabel("Sequence Number")
xlim([0,4])
ylabel("Mean")
legend('A','B','C','D','E')
subplot(2,1,2)
hold on
grid on
plot(varA, '.')
plot(varB, '.')
plot(varC, '.')
plot(varD, '.')
plot(varE,'.')
title("Variance for Each Sequence")
xlabel("Sequence Number")
xlim([0,4])
ylabel("Variance")
legend('A','B','C','D','E')
Sequence 1
Mean A = 3.0529
Mean B = 5.1156
Mean C = 8.1684
Mean D = 29.6209
Mean E = -11.3037
Var A = 9.9585
Var B = 26.6646
Var C = 36.6322
Var D = 516.3690
Var E = 516.1506
Mean DATA =
3.0529 5.1156 8.1684 29.6209 -11.3037
Cov DATA =
```

```
9.9585
            0.0046
                      9.9630
                              29.8937 29.8573
                     26.6691 106.6720 -106.6447
           26.6646
   0.0046
   9.9630
           26.6691
                     36.6322 136.5657
                                        -76.7874
  29.8937 106.6720 136.5657 516.3690 -337.0069
  29.8573 -106.6447 -76.7874 -337.0069 516.1506
Sequence 2
_____
Mean A = 2.9580
Mean B = 4.7314
Mean C = 7.6894
Mean D = 27.7998
Mean E = -10.0518
Var A = 9.9086
Var B = 24.7105
Var C = 34.2906
Var D = 480.6038
Var E = 488.4877
Mean DATA =
2.9580 4.7314 7.6894 27.7998 -10.0518
Cov DATA =
                                        30.3827
   9.9086
           -0.1642
                      9.7443 29.0687
  -0.1642
           24.7105 24.5463
                                98.3494
                                        -99.3349
            24.5463
   9.7443
                      34.2906 127.4181
                                         -68.9523
  29.0687
            98.3494
                    127.4181
                               480.6038 -306.1918
  30.3827 -99.3349 -68.9523 -306.1918 488.4877
Sequence 3
Mean A = 2.9557
Mean B = 4.9266
Mean C = 7.8823
Mean D = 28.5734
Mean E = -10.8392
Var A = 8.9781
Var B = 24.7809
Var C = 33.9651
Var D = 479.7701
Var E = 474.8234
Mean DATA =
2.9557 4.9266 7.8823 28.5734 -10.8392
Cov DATA =
   8.9781
             0.1031
                      9.0811
                               27.3464
                                          26.5219
   0.1031
            24.7809
                      24.8839
                                99.4327
                                         -98.8144
           24.8839
                     33.9651 126.7791
   9.0811
                                        -72.2924
```

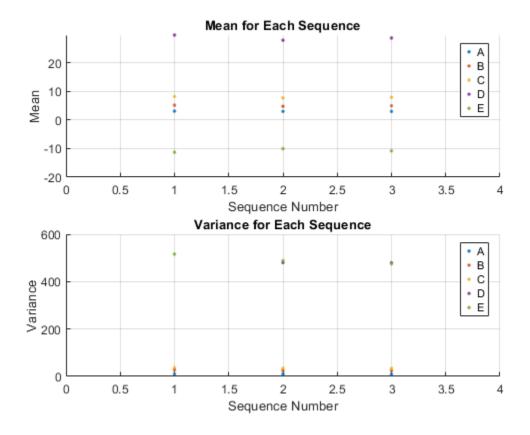
27.3464

3

474.8234

99.4327 126.7791 479.7701 -315.6917

26.5219 -98.8144 -72.2924 -315.6917



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