

Assignment 1

DATA 405

Rin Meng 51940633

2024-09-12

1 # Question 1).

```
unirand <- function(n, m=30269, a=171, seed=1) {  
  x <- numeric(min(m-1,n))  
  x[1] <- seed  
  for (i in 1:min(m-1,n)){  
    y <- x[i]  
    x[i+1] <- (a*y)%m  
  }  
  x[2:(n+1)]/m  
}  
unirand(5)
```

```
## [1] 0.005649344 0.966037861 0.192474148 0.913079388 0.136575374
```

Code taken from SimulationI slide

This multiplicative congruential generator contains a maximal cycle length of $m - 1 = 30306$.

Question 2).

```
unirand2 <- function(n, m=30323, a=170, seed=1) {  
  x <- numeric(min(m-1,n))  
  x[1] <- seed  
  for (i in 1:min(m-1,n)){  
    y <- x[i]  
    x[i+1] <- (a*y)%m  
  }  
  x[2:(n+1)]/m  
}  
unirand2(5)
```

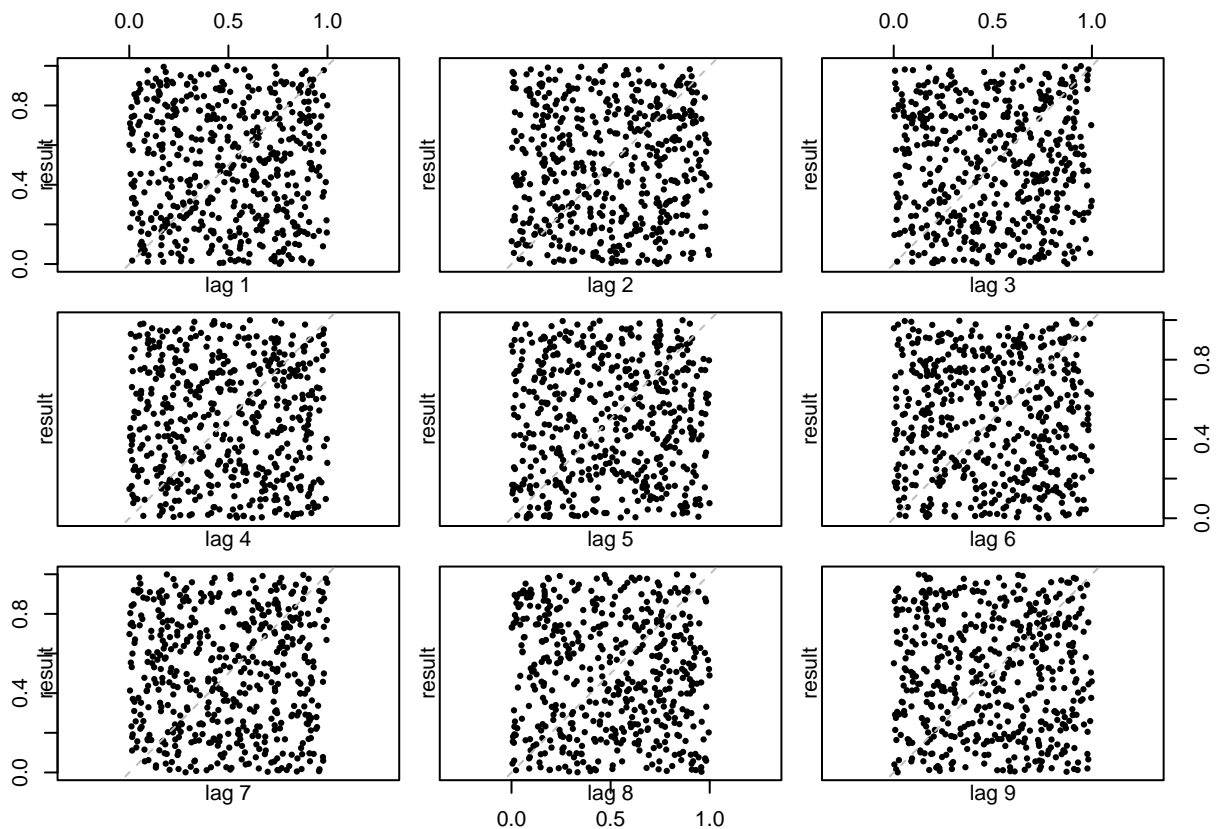
```
## [1] 0.005606305 0.953071926 0.022227352 0.778649870 0.370477855
```

```
# Code taken from SimulationI slide
```

This multiplicative congruential generator contains a maximal cycle length of $m - 1 = 30322$.

Question 3).

```
unirand3 <- function(n, s1, s2) {  
  u1 <- unirand(n, seed=s1)  
  u2 <- unirand2(n, seed=s2)  
  u3 <- u1 + u2 - floor(u1 + u2)  
  return(u3)  
}  
  
result <- unirand3(500, 1, 1)  
lag.plot(result, lag=9, pch=16, do.lines=FALSE)
```



By these lag graphs, we can tell that the plots are uniformly distributed, and they do not seem to be dependent of the past plots. The cycle length of this generator cannot exceed 300000, because the m of `unirand` and `unirand2` are both below 300000, where the cycle length is determined by taking the minimum of $m - 1$ and n where $n = 300000$.

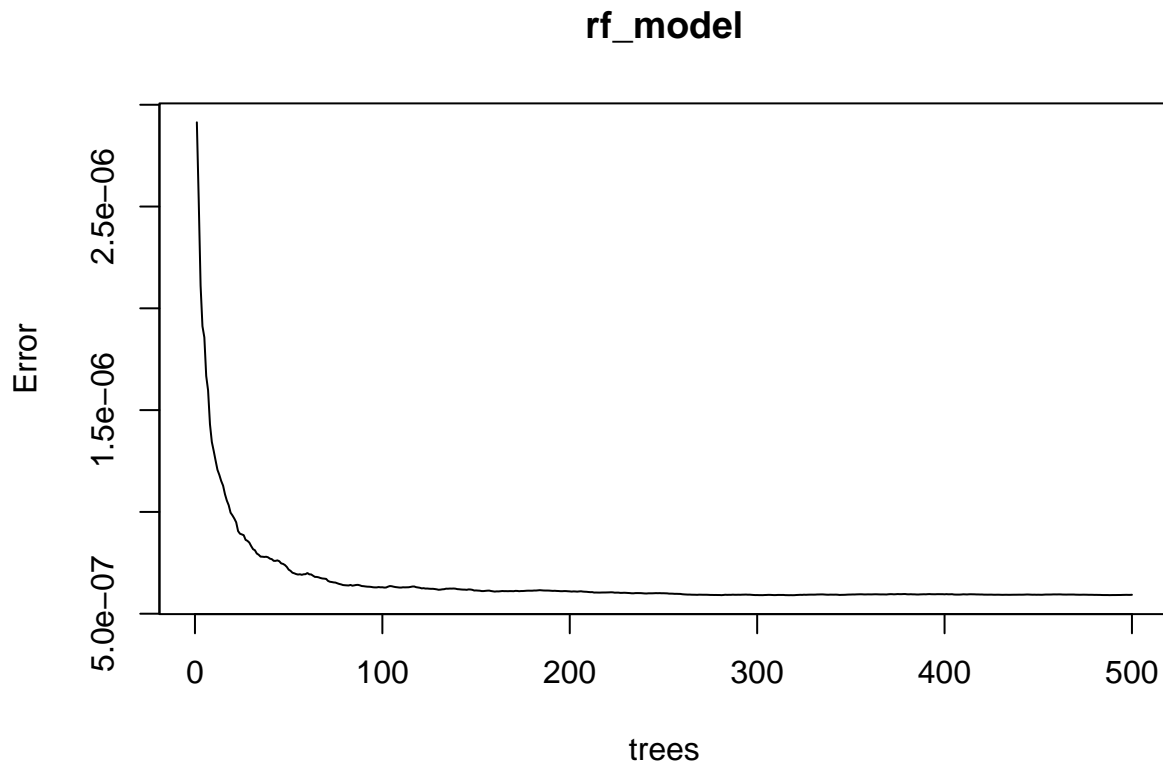
Question 4).

```
result1000 <- unirand3(1000, 1, 1)
df <- data.frame(y = result1000, x1 = result1000, x2 = result1000, x3 = result1000,
                 x4 = result1000, x5 = result1000, x6 = result1000, x7 = result1000,
                 x8 = result1000, x9 = result1000, x10 = result1000)
library(randomForest)
```

```
## randomForest 4.7-1.1
```

```
## Type rfNews() to see new features/changes/bug fixes.
```

```
rf_model <- randomForest(y~.,data = df)
plot(rf_model)
```



```
print(rf_model)
```

```
##
## Call:
## randomForest(formula = y ~ ., data = df)
##               Type of random forest: regression
##               Number of trees: 500
```

```
## No. of variables tried at each split: 3
##
##           Mean of squared residuals: 5.929253e-07
##           % Var explained: 100
```

With the plot and the printed information, we can safely say that the randomForest follows a very high percentage of variance at 100%, which makes the model overfitting, that means the model is allowing less error as more trees are generated.

Question 5

```
# find greatest common denominator
gcd <- function(a, b) {
  while (b != 0) {
    temp <- b
    b <- a %% b
    a <- temp
  }
  return(a)
}

# helper function, generated by ChatGPT
gcd_set <- function(numbers) {
  result <- numbers[1]
  for (i in 2:length(numbers)) {
    result <- gcd(result, numbers[i])
  }
  return(result)
}

# example
sequence <- c(2205, 21065, 5241, 12752, 25817, 6724, 18604, 7158, 21788, 20601)
gcd_result <- gcd_set(sequence)
print(gcd_result)
```

```
## [1] 1
```

```
diffs <- diff(sequence)
print(diffs)
```

```
## [1] 18860 -15824 7511 13065 -19093 11880 -11446 14630 -1187
```

The GCD between all the values is 1, that means that the numbers are most likely composite of prime numbers.

With the difference printed out we know that, $diffs = [-19093, 18860]$ and since linear congruential generators often use powers of 2 for modulus values, we can start testing values that are closer to 19093, such as $m = 2^{15} = 32768$. Now we can use brute force to find a and c .

```

m <- 32768

# define some of the known values from the sequence
X0 <- 2205
X1 <- 21065
X2 <- 5241

# I used ChatGPT to help me understand and construct this brute force algorithm.
# solve for a and c using brute force
for (a in 1:m) {
  c <- (X1 - a * X0) %% m
  if ((a * X1 + c) %% m == X2) {
    print(paste("a:", a, "and c:", c))
    break
  }
}

```

```
## [1] "a: 3236 and c: 29109"
```

Remark : The X_0 listed above is not the real X_0 that was used to start the sequence. Now that we have our a and c value, we can start to predict the next 10 numbers after 20601.

```

a <- 3236
c <- 29109
m <- 32768

lastX <- 20601

generateNum <- function(a,c,m,xn){
  return((a*xn + c) %% m)
}

next10 <- c(20601)

for (i in 2:11){
  next10[i] <- generateNum(a, c, m, next10[i-1])
}

# Display the generated numbers
print(next10)

```

```
## [1] 20601 11065 20025 14905 27193 10809 10809 10809 10809 10809 10809
```

Remark : The numbers are repeating towards the end because it has reached the end of the maximal cycle.