

RLisbonaMSDS6306__Week4__BootstrapSampling

Randy Lisbona

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Create the normal and exponential sample datasets

Use rnorm and rexp to create some sample datasets

Print the datasets, include the first 10 records from each dataset

```
## [1] 10.978449  9.600447  9.077400 11.016972  9.609442 10.233979  9.772277
## [8]  8.866906 10.159644 10.047040

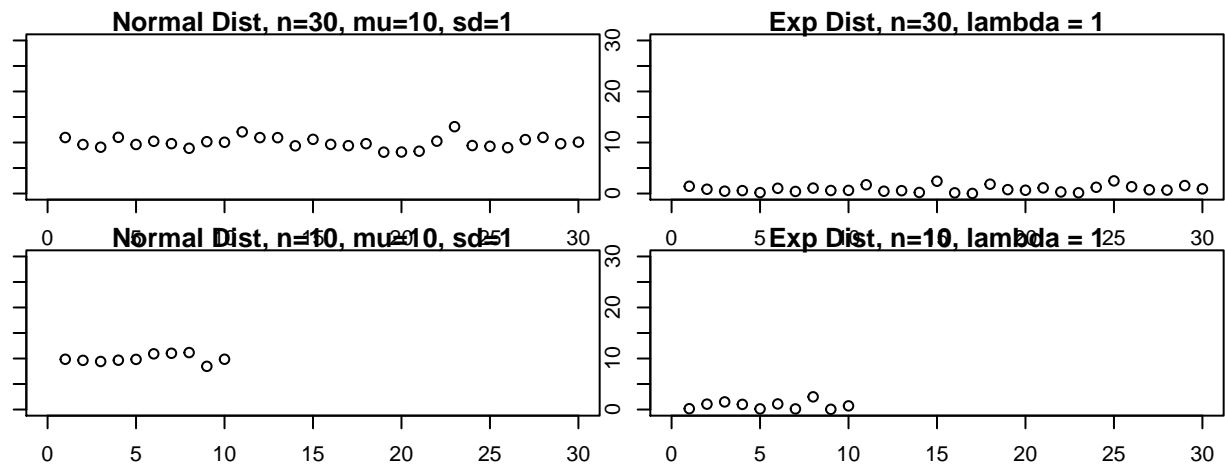
## [1]  9.852206  9.638908  9.411705  9.669724  9.825816 10.915540 11.029339
## [8] 11.165246  8.466899  9.855739

## [1] 1.4189498 0.8384651 0.4591219 0.5711621 0.1840979 1.0276650 0.4072722
## [8] 1.0598983 0.5947772 0.6174126

## [1] 0.16345893 1.05564859 1.49615674 1.00903392 0.12300560 1.09452246
## [7] 0.11882815 2.48624635 0.04335545 0.71491675
```

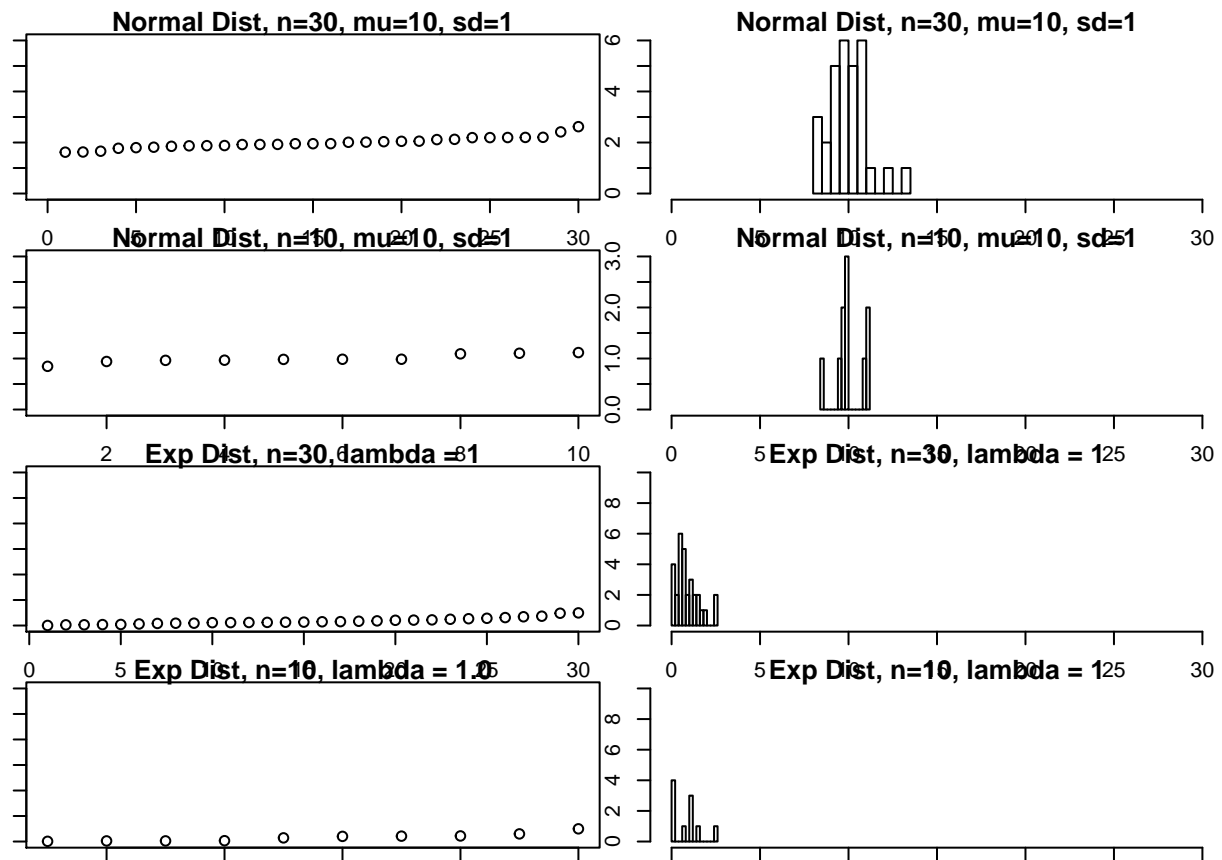
Explore the data with Plot of the normal and exponential sample datasets

Use plot and hist to compare the datasets set x and y limits to make it easier to compare plots



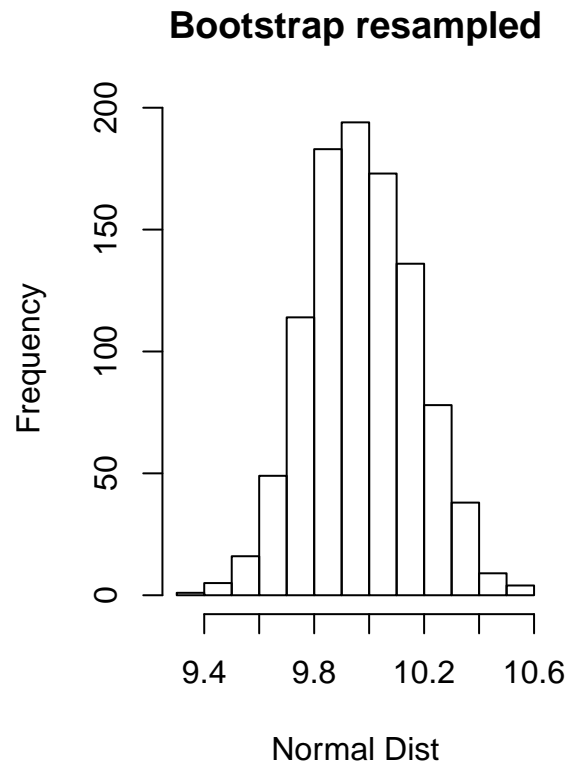
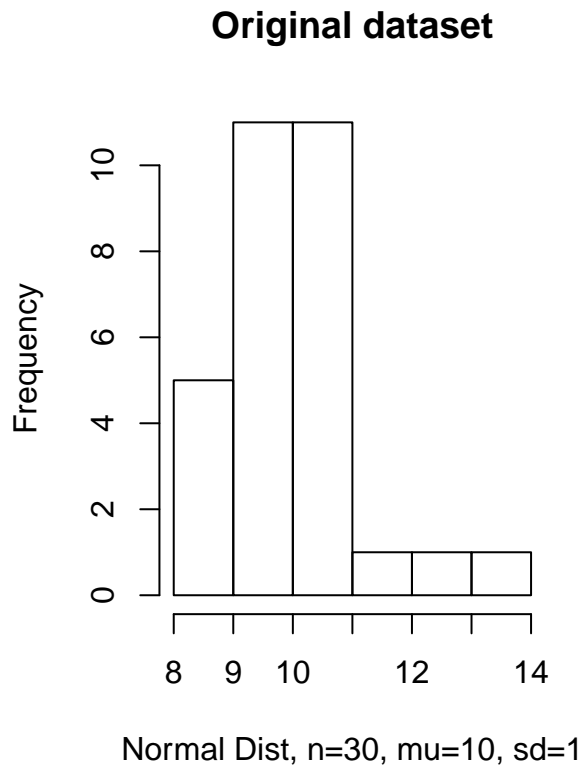
Sort the records ascending and plot again. Include histograms

set x and y limits to make it easier to compare plots



Resample the datasets, compare original histogram to resampled histogram # notice that the resampled histograms closely resemble a normal distribution, illustrating the central limit theorem

[1] 9.968056



```
## [1] "Original dataset"

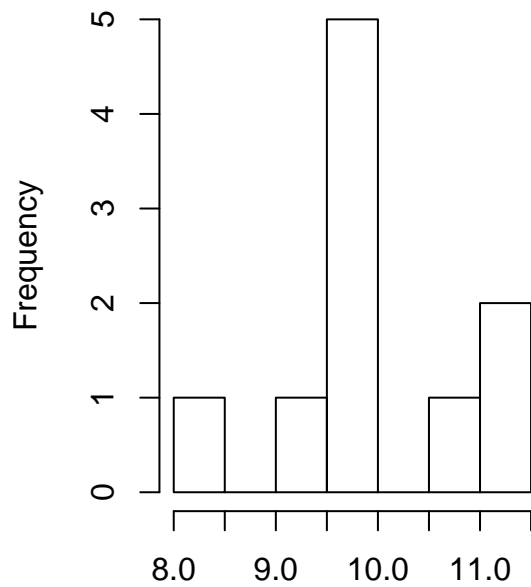
##   vars  n mean  sd median trimmed mad min  max range skew kurtosis  se
## 1    1 30 9.97 1.1  9.77   9.93 0.9 8.1 13.1    5 0.61    0.58 0.2

## [1] "Resampled dataset"

##   vars    n mean   sd median trimmed mad  min   max range skew kurtosis
## 1    1 1000 9.97 0.19  9.97   9.97 0.2 9.39 10.56  1.17 0.08   -0.22
##      se
## 1 0.01

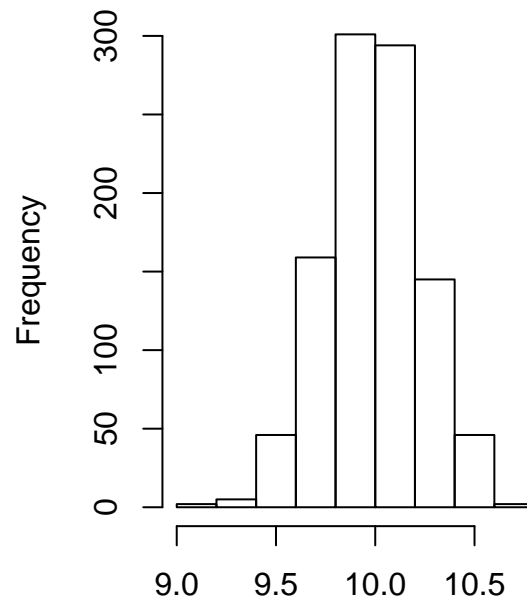
## [1] 9.983112
```

Original dataset



Normal Dist, n=10, mu=10, sd=1

Bootstrap resampled



Normal Dist

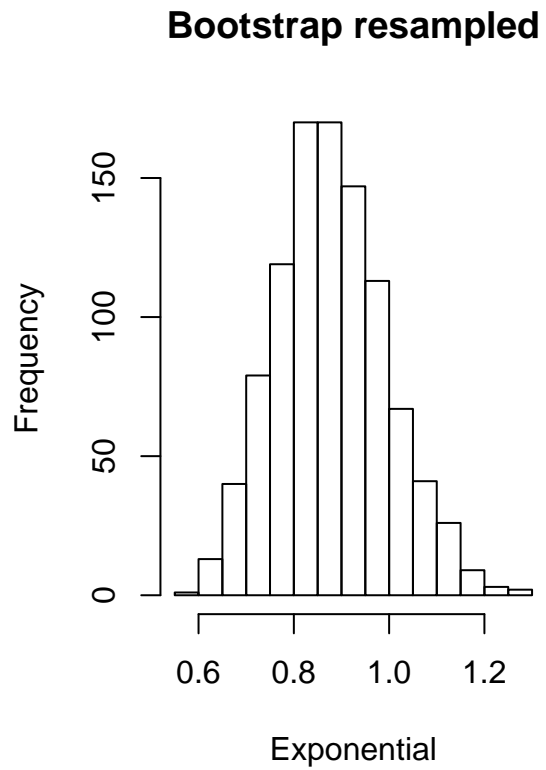
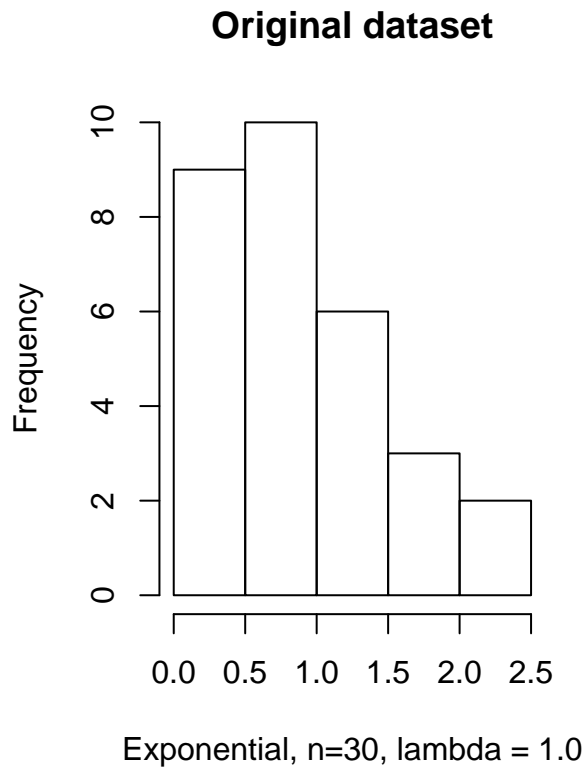
```
## [1] "Original dataset"

##   vars  n mean  sd median trimmed mad min  max range skew kurtosis
## 1    1  10 9.98 0.83  9.84  10.02 0.47 8.47 11.17  2.7 -0.02  -1.07
##   se
## 1 0.26

## [1] "Resampled dataset"

##   vars    n mean  sd median trimmed mad min  max range skew kurtosis
## 1    1 1000 9.99 0.24    10  9.99 0.23 9.08 10.65  1.57 -0.11   0.04
##   se
## 1 0.01

## [1] 0.879468
```



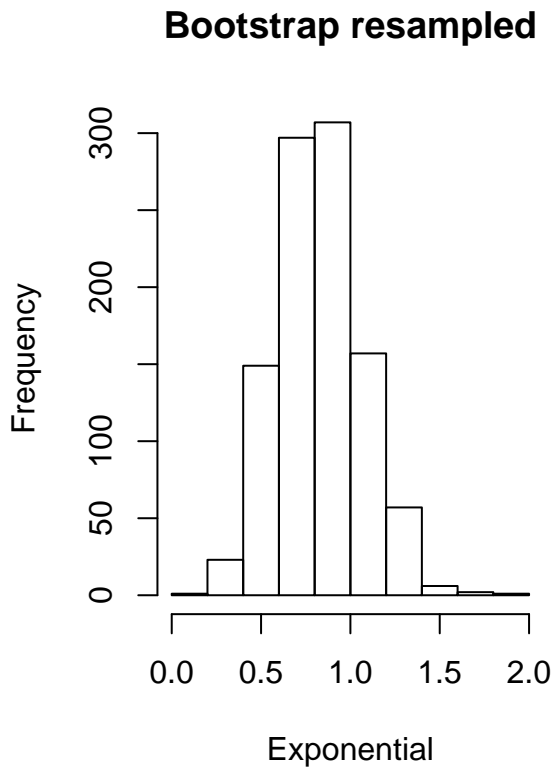
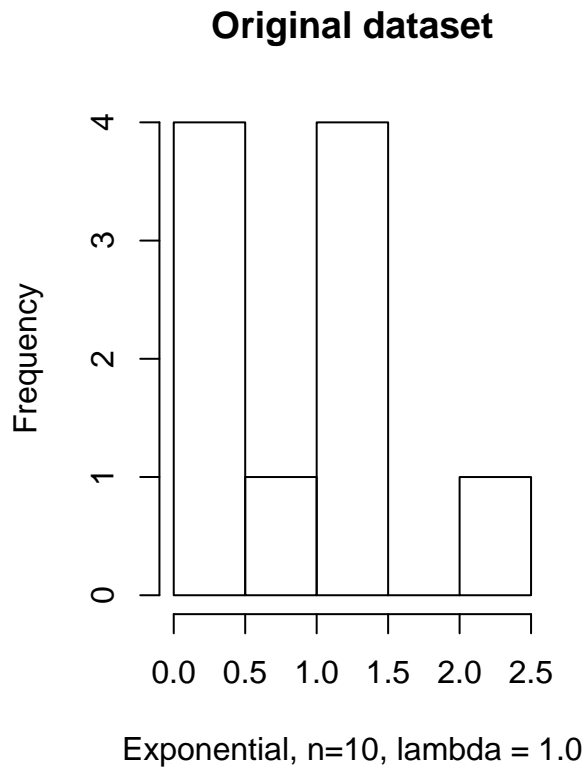
```
## [1] "Original dataset"

##   vars  n mean   sd median trimmed  mad min  max range skew kurtosis  se
## 1    1 30 0.88 0.64   0.7   0.81 0.56 0.02 2.48  2.46  0.9    0.1 0.12

## [1] "Resampled dataset"

##   vars    n mean   sd median trimmed  mad min  max range skew kurtosis se
## 1    1 1000 0.88 0.12   0.87   0.88 0.11 0.59 1.26  0.67 0.31   -0.06  0

## [1] 0.8305173
```



```
## [1] "Original dataset"

##   vars  n mean   sd median trimmed  mad min  max range skew kurtosis   se
## 1    1  10 0.83 0.78  0.86    0.72 0.99 0.04 2.49  2.44 0.72   -0.57 0.25

## [1] "Resampled dataset"

##   vars    n mean   sd median trimmed  mad min  max range skew kurtosis
## 1    1 1000 0.83 0.23  0.82    0.82 0.23 0.2 1.86  1.67 0.34    0.25
##      se
## 1 0.01
```

Conclusion

The bootstrap method can be used to create a sample distribution from small data sets that approximates a normal sample from the original population.