

For door 1, the 3 cases were analyzed by finding the MSE between the observed average arrival rate over the given time period and the expected rate.

```
Door 1:
MSE a: (1.28-1)^2 = 0.08
MSE b: (1.28-2)^2 = 0.52
MSE c: = (1.00-1)^2 + (2.03-2)^2 = 0.00076
MSE is minimized for case c (break at t0_i=7378)
```

Case a compared the rate from 0 to T_n to the working rate = 1. Case b compared the rate from 0 to T_n to the malfunctioning rate = 2. Case 3 was the sum of the MSE between the working rate from 0 to t_0 and the malfunctioning rate from t_0 to t_n . Since the MSE was minimized for case 3, this was determined to be the correct scenario.

To find the best t_0 , MMSE was used again where t_0 was iterated from 0 to t_n and the t_0 that was chosen minimized the sum of the MSE of the observed rates before and after t_0 compared to the known rates.

```
t0_ML = 0;
e_min = inf;
for i = 2:n

    lambda1_i = 1/mean(y1(1:i-1));
    lambda2_i = 1/mean(y1(i:n));

    e = (1 - lambda1_i)^2 + (2 - lambda2_i)^2;

    if (e < e_min)
        e_min = e;
        lambda1_ML = lambda1_i;
        lambda2_ML = lambda2_i;
        t0_ML = i;
    end
end

end
```

The index of T_0 was found to be 7290, which is close to the t_0 in the previous part (7478). At this t_0 , the average rates of before and after t_0 were 1 and 2 with a MSE of .000003.

```
t0_i known lambdas: 7290 with squared error = 0.000003
lambda_1: 1.00
lambda_2: 2.00
```

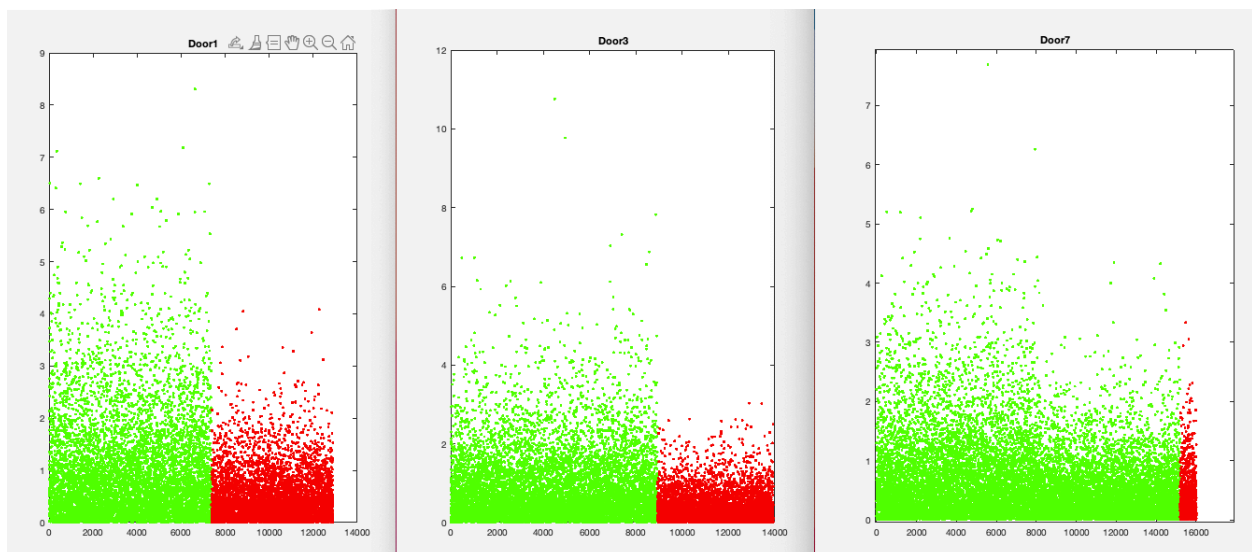
When the rates were unknown for the working and malfunctioning cases, t_0 was iterated and chosen for the index that maximized the squared difference between the average rate before and after t_0 . This yielded poor results, however, so instead of looking at the entire dataset before and after t_0 , a window of radius 100 (201 window size) was used to compare the rates. This yielded much better results, and found a t_0 at 7378.

```
lambda_1: 1.06  
lambda_2: 2.22  
squared difference = 1.341110
```

This same method was used to determine if the other doors had a malfunction. The following max squared difference for 100 points before and after t_0 for each door is shown below:

```
Max diff for door 1: 1.34111  
Max diff for door 2: 0.50873  
Max diff for door 3: 1.94089  
Max diff for door 4: 0.21691  
Max diff for door 5: 0.45577  
Max diff for door 6: 0.26993  
Max diff for door 7: 1.24839  
Max diff for door 8: 0.51945  
Max diff for door 9: 0.41734  
Max diff for door 10: 0.60242  
Failures occur at doors 1, 3, and 7
```

The 3 biggest differences occur at doors 1, 3 and 7, as visualized below.



APPENDIX:

function detectathon

```
clc;
close all;

% ----- Determine case 1, 2 or 3 -----

y1      = load("door1.mat").y; % row vector of interarrival times
n       = length(y1);         % 12,894
t0      = (7*24*.73)*60;      % Possible minute of malfunction

% find t0 index
t0_index = 0;
tn = 0;

for i = 1:n
    tn = tn + y1(i);
    if (tn >= t0)
        t0_index = i;
        break;
    end
end

lambda_n = 1/mean(y1);
lambda_0_t0 = 1/mean(y1(1:t0_index-1));
lambda_t0_n = 1/mean(y1(t0_index:n));

MSE_a = (lambda_n - 1)^2;
MSE_b = (lambda_n - 2)^2;
MSE_c = (lambda_0_t0 - 1)^2 + (lambda_t0_n - 2)^2;

fprintf("Door 1:\n");
fprintf("  MSE a: (%3.2f-%i)^2 = %3.2f\n", ...
        lambda_n, 1, MSE_a);
fprintf("  MSE b: (%3.2f-%i)^2 = %3.2f\n", ...
        lambda_n, 2, MSE_b);
fprintf("  MSE c: (%3.2f-1)^2 + (%3.2f-2)^2 = %6.5f\n", lambda_0_t0,
        lambda_t0_n, MSE_c);
fprintf("  MSE is minimized for case c (break at t0_i=%i)\n", t0_index)

plot(1:n, y1', "g.")
hold on;
plot(t0_index:n, y1(t0_index:n)', "r.")
title("Door 1")

% ----- find t0 known lambdas -----

t0_ML = 0;
e_min = inf;
for i = 2:n

    lambda1_i = 1/mean(y1(1:i-1));
    lambda2_i = 1/mean(y1(i:n));
```

```

    e = (1 - lambda1_i)^2 + (2 - lambda2_i)^2;

    if (e < e_min)
        e_min = e;
        lambda1_ML = lambda1_i;
        lambda2_ML = lambda2_i;
        t0_ML = i;
    end

end

fprintf("    t0_i known lambdas: %i with squared error = %6.6f\n", ...
        t0_ML, e_min);
fprintf("        lambda_1: %6.2f\n        lambda_2: %6.2f\n", ...
        lambda1_ML, lambda2_ML);

% ----- find t0 unknown lambdas -----

t0_ML = 0;
diff_max = 0;
radius = 100;

for i = radius+1:n-radius

    y_pre = y1(i-radius:i-1);
    y_post = y1(i:i+radius);

    m1 = 1/mean(y_pre);
    m2 = 1/mean(y_post);
    diff = (m2 - m1)^2;

    if (diff > diff_max)
        diff_max = diff;
        t0_ML = i;
        lambda1_ML = m1;
        lambda2_ML = m2;
    end

end

fprintf("    t0_i unknown lambdas: %i with window size %i:\n", t0_ML,
radius*2+1);
fprintf("        lambda_1: %6.2f\n        lambda_2: %6.2f\n", ...
        lambda1_ML, lambda2_ML);
fprintf("        squared difference = %6.6f\n", diff_max);

% ----- Which cameras break? -----

for j = 1:10

    filename = "door" + j + ".mat";
    y = load(filename).y;
    n = length(y);

```

```

t0_ML = 0;
diff_max = 0;
radius = 100;

for i = radius+1:n-radius

    y_pre = y(i-radius:i-1);
    y_post = y(i:i+radius);

    m1 = 1/mean(y_pre);
    m2 = 1/mean(y_post);
    diff = (m2 - m1)^2;

    if (diff > diff_max)
        diff_max = diff;
        t0_ML = i;
        lambda1_ML = m1;
        lambda2_ML = m2;
    end

end

fprintf("Max diff for door %i: %6.5f\n", j, diff_max);

if (diff_max > 1)
    plot(1:n, y', "g.")
    hold on;
    plot(t0_ML:n, y(t0_ML:n)', "r.")
    title("Door" + j)
    figure()
end

end

fprintf("Failures occur at doors 1, 3, and 7\n\n");

end

function ret = poisson(k, lambda)
    ret = (lambda^k*exp(-lambda))/factorial(k);
end

```