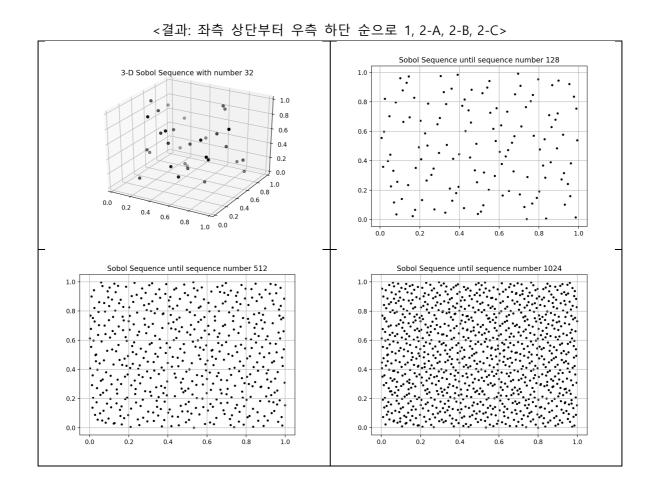
HW2

금융공학 20173855 박완배

다음과 같이 Sobol sequence 를 생성하여 산점도를 그려보았다.

- 1. 3 차원 32 개 샘플
- 2. 2 차원 1024 개 샘플
 - A. 1 ~ 128 번 plot
 - B. 1 ~ 512 번 plot
 - C. 1 ~ 1024 번 plot



산점도를 보면, 2 차원과 3 차원 모두 균등분포를 이루는 것을 확인할 수 있다.

<3 차원 샘플 결과>

No.	Х	Υ	Z
1	0.5	0.5	0.5
2	0.25	0.75	0.25
3	0.75	0.25	0.75
4	0.375	0.625	0.125
5	0.875	0.125	0.625
6	0.125	0.375	0.375
7	0.625	0.875	0.875
8	0.3125	0.3125	0.6875
9	0.8125	0.8125	0.1875
10	0.0625	0.5625	0.9375
11	0.5625	0.0625	0.4375
12	0.1875	0.9375	0.5625
13	0.6875	0.4375	0.0625
14	0.4375	0.1875	0.8125
15	0.9375	0.6875	0.3125
16	0.46875	0.84375	0.40625
17	0.96875	0.34375	0.90625
18	0.21875	0.09375	0.15625
19	0.71875	0.59375	0.65625
20	0.09375	0.46875	0.28125
21	0.59375	0.96875	0.78125
22	0.34375	0.71875	0.03125
23	0.84375	0.21875	0.53125
24	0.15625	0.53125	0.84375
25	0.65625	0.03125	0.34375
26	0.40625	0.28125	0.59375
27	0.90625	0.78125	0.09375
28	0.28125	0.15625	0.96875
29	0.78125	0.65625	0.46875
30	0.03125	0.90625	0.71875
31	0.53125	0.40625	0.21875
32	0.26562	0.60938	0.57812

Sobol's sequence 출력 Code(C++ main function)

```
#include <iostream>
#include <iomanip>
#include "nr.h"
int main(void) {
   int n1=(-1);
   Vec_DP x1(3);
   Vec_DP x2(2);
   FILE* fp;
   fp = fopen("result1.csv", "w+"); // 출력할 엑셀 파일
   NR::sobseq(n1,x1);
   NR::sobseq(n1,x2);
   std::cout << fixed << setprecision(5);</pre>
                                              // 소수점 5 번째 자리까지 출력
   std::cout << "3-D sobol sequence" << std::endl;</pre>
   for (int i = 0; i < 32; ++i) {
       NR::sobseq(3, x1);
       std::cout << setw(1) << i+1 << "\t" << x1[0] << " " << x1[1];
       std::cout << " " << x1[2] << std::endl;
       // 엑셀 파일 출력
       fprintf(fp, "%d, %.5f, %.5f, %.5f \n", i+1, x1[0], x1[1], x1[2]);
   }
   fclose(fp);
   fp = fopen("result2.csv", "w+");
   std::cout << "2-D sobol sequence" << std::endl;</pre>
   for (int i = 0; i < 1024; ++i) {
       NR::sobseq(2, x2);
       std::cout << i+1 << "\t" << x2[0] << " " << x2[1] << std::endl;
       fprintf(fp, "%d, %.5f, %.5f \n", i+1, x2[0], x2[1]);
   fclose(fp);
   return 0;
}
```

¹ Sequence generation 은 C++, plotting 은 Python 을 이용하였음

Plotting Code(Python)

```
import pandas as pd
import matplotlib.pyplot as plt
result1 = pd.read_csv('result1.csv', header = None, index_col = 0)
result2 = pd.read_csv('result2.csv', header = None, index_col = 0)
fig1 = plt.figure()
ax1 = fig1.add_subplot(111, projection = '3d')
ax1.scatter(result1[1], result1[2], result1[3], c = 'k', marker = 'o')
plt.title("3-D Sobol Sequence with number 32")
result = []
scatternumber = [128, 512, 1024]
for num in scatternumber:
   fig2 = plt.figure()
   ax2 = fig2.add_subplot(111)
   ax2.scatter(result2[1][:num], result2[2][:num], s = 7, c = 'k')
   plt.grid()
   plt.title("Sobol Sequence until sequence number %d" %num)
   plt.savefig("sobol_2d_%d" %num)
   result.append(fig2)
```