

Bios 6301: Assignment 4

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Question 1

Write a function that implements the secant algorithm. Validate your program by finding the root of the function $f(x) = \cos(x) - x$. Compare its performance with the Newton-Raphson method – which is faster, and by how much? For this example $f'(x) = -\sin(x) - 1$.

```
##scant method
x1<- 1
x2<- 10000
iter<- 1
while(abs(cos(x2)-x2)>1e-6 && iter <10) {
f1<- cos(x1)-x1
f2<- cos(x2)-x2
newx1 <- x2
newx2 <- x2 - f2*(x2-x1)/(f2-f1)
x1<- newx1
x2<- newx2
iter <- iter +1
}
x1
```

```
## [1] 0.7389518
```

```
x2
```

```
## [1] 0.7390853
```

```
f1
```

```
## [1] 0.009049969
```

```
f2
```

```
## [1] 0.0002230807
```

```
iter
```

```
## [1] 6
```

```
### Newton-Raphson method
guess <- 10000
iter <-1
while(abs(cos(guess)-guess)>1e-6 && iter <1000) {
  f <- cos(guess)-guess
```

```

fp <- -sin(guess)-1
guess <- guess -f/fp
iter <- iter +1
}
guess

```

```
## [1] 0.7390851
```

```
f
```

```
## [1] -1.076609e-05
```

```
iter
```

```
## [1] 819
```

The scant is faster than NR.

Question 2

1. The instructor should be able to easily import and run your program (function), and obtain output that clearly shows how the game progressed. Set the RNG seed with `set.seed(100)` and show the output of three games. (lucky 13 points)

```

crap <- function(rng) {
  set.seed(rng)
  for(i in 1:3) {
    gnum<- paste("game",i, sep="")
    print(gnum)
    x <- sum(ceiling(6*runif(2)))
    if(x==7 | x==11) {
      print("You won.")
      print(x)}
    else {
      y <- sum(ceiling(6*runif(2)))
      if(y==7 | y==11) {
        print("You won.")}
      else {
        print ("You lost.")}
      print(x)
      print(y)}
  }
}
crap(100)

```

```

## [1] "game1"
## [1] "You lost."
## [1] 4
## [1] 5
## [1] "game2"

```

```
## [1] "You lost."
## [1] 6
## [1] 8
## [1] "game3"
## [1] "You lost."
## [1] 6
## [1] 10
```

1. Find a seed that will win ten straight games. Consider adding an argument to your function that disables output. Show the output of the ten games. (5 points)

```
crap <- function(rng, output=T) {
  set.seed(rng)
  nwin<-0
  iter<-0
  max_iter<-100000
  ###loop
  while((sum(nwin)<10) && (rng<max_iter)) {
    ##record results
    rec.x<-0
    rec.y<-0
    ###10 trials
    for (i in 1:10) {
      x <- sum(ceiling(6*runif(2)))
      rec.x[i]<-x
      if(x==7 | x==11) {
        nwin[i]<-1}
      else {
        y <- sum(ceiling(6*runif(2)))
        rec.y[i]<-y
        if(y==7 | y==11) {
          nwin[i]<-1}
        else {
          nwin[i]<-0}
        }
      iter<- iter+1
    }###
    rng<- rng+1
  }
  print(rng)
  if(output==T) {
    print(rec.x)
    print(rec.y)}
}

crap(1,T)
```

```
## [1] 31018
## [1] 9 11 8 11 7 7 9 7 8 7
## [1] 11 NA 7 NA NA NA 11 NA 7
```

Question 3

Define the function as such (6 points):

```

path<- paste("C:/Users/Wooyeol/Dropbox/me/coursework/fall2015/statistical computing/homework/")

ffvalues <- function(path, file='outfile.csv', nTeams=12, cap=200, posReq=c(qb=1, rb=2, wr=3, te=1, k=1),
                      points=c(fg=4, xpt=1, pass_yds=1/25, pass_tds=4, pass_ints=-2,
                                rush_yds=1/10, rush_tds=6, fumbles=-2, rec_yds=1/20, rec_tds=6)) {

  path <- setwd(path)
  ## read in CSV files
  k <- read.csv('proj_k15.csv', header=TRUE, stringsAsFactors=FALSE)
  qb <- read.csv('proj_qb15.csv', header=TRUE, stringsAsFactors=FALSE)
  rb <- read.csv('proj_rb15.csv', header=TRUE, stringsAsFactors=FALSE)
  te <- read.csv('proj_te15.csv', header=TRUE, stringsAsFactors=FALSE)
  wr <- read.csv('proj_wr15.csv', header=TRUE, stringsAsFactors=FALSE)
  cols <- unique(c(names(k), names(qb), names(rb), names(te), names(wr)))
  k[, 'pos'] <- 'k'
  qb[, 'pos'] <- 'qb'
  rb[, 'pos'] <- 'rb'
  te[, 'pos'] <- 'te'
  wr[, 'pos'] <- 'wr'
  cols <- c(cols, 'pos')
  k[, setdiff(cols, names(k))] <- 0
  qb[, setdiff(cols, names(qb))] <- 0
  rb[, setdiff(cols, names(rb))] <- 0
  te[, setdiff(cols, names(te))] <- 0
  wr[, setdiff(cols, names(wr))] <- 0
  x <- rbind(k[, cols], qb[, cols], rb[, cols], te[, cols], wr[, cols])
  x[, 'p_fg'] <- x[, 'fg']*points['fg']
  x[, 'p_xpt'] <- x[, 'xpt']*points['xpt']
  x[, 'p_pass_yds'] <- x[, 'pass_yds']*points['pass_yds']
  x[, 'p_pass_tds'] <- x[, 'pass_tds']*points['pass_tds']
  x[, 'p_pass_ints'] <- x[, 'pass_ints']*points['pass_ints']
  x[, 'p_rush_yds'] <- x[, 'rush_yds']*points['rush_yds']
  x[, 'p_rush_tds'] <- x[, 'rush_tds']*points['rush_tds']
  x[, 'p_fumbles'] <- x[, 'fumbles']*points['fumbles']
  x[, 'p_rec_yds'] <- x[, 'rec_yds']*points['rec_yds']
  x[, 'p_rec_tds'] <- x[, 'rec_tds']*points['rec_tds']
  x[, 'points'] <- rowSums(x[, grep("^p_", names(x))])
  x2 <- x[order(x[, 'points'], decreasing=TRUE),]
  k.ix <- which(x2[, 'pos']=='k')
  qb.ix <- which(x2[, 'pos']=='qb')
  rb.ix <- which(x2[, 'pos']=='rb')
  te.ix <- which(x2[, 'pos']=='te')
  wr.ix <- which(x2[, 'pos']=='wr')
  x2[k.ix, 'marg'] <- x2[k.ix, 'points'] - x2[k.ix[nTeams*posReq['k']], 'points']
  x2[qb.ix, 'marg'] <- x2[qb.ix, 'points'] - x2[qb.ix[nTeams*posReq['qb']], 'points']
  x2[rb.ix, 'marg'] <- x2[rb.ix, 'points'] - x2[rb.ix[nTeams*posReq['rb']], 'points']
  x2[te.ix, 'marg'] <- x2[te.ix, 'points'] - x2[te.ix[nTeams*posReq['te']], 'points']
  x2[wr.ix, 'marg'] <- x2[wr.ix, 'points'] - x2[wr.ix[nTeams*posReq['wr']], 'points']
  x3 <- x2[x2[, 'marg'] >= 0,]
  x3 <- x3[order(x3[, 'marg'], decreasing=TRUE),]
  rownames(x3) <- NULL
  x3[, 'value'] <- x3[, 'marg']*(nTeams*cap-nrow(x3))/sum(x3[, 'marg']) + 1
  x4 <- x3[, c('PlayerName', 'pos', 'points', 'value')]
}

```

```
write.csv(file=file,x4)
return(x4)
}
```

1. Call 'x1 <- ffvalues('.')

1. How many players are worth more than \$20? (1 point)

```
x1 <- ffvalues('.')
sum(x1$value>20)
```

```
## [1] 40
```

40 players are worth more than \$20.

1. Who is 15th most valuable running back (rb)? (1 point)

```
x1[which(x1$pos=='rb'),][15,1]
```

```
## [1] "Melvin Gordon"
```

Melvin Gordon

1. Call x2 <- ffvalues(getwd(), '16team.csv', nTeams=16, cap=150)

1. How many players are worth more than \$20? (1 point)

```
x2 <- ffvalues(getwd(), '16team.csv', nTeams=16, cap=150)
sum(x2$value>20)
```

```
## [1] 41
```

41 players are worth more than \$20.

1. How many wide receivers (wr) are in the top 40? (1 point)

```
top40<-x2[1:40,]
length(top40[which(top40$pos=='wr'),1])
```

```
## [1] 13
```

13 wide receivers are in the top40.

1. Call:

```
```r
x3 <- ffvalues('.', 'qbheavy.csv', posReq=c(qb=2, rb=2, wr=3, te=1, k=0),
 points=c(fg=0, xpt=0, pass_yds=1/25, pass_tds=6, pass_ints=-2,
 rush_yds=1/10, rush_tds=6, fumbles=-2, rec_yds=1/20, rec_tds=6))
```
```

1. How many players are worth more than \$20? (1 point)

1. How many quarterbacks (qb) are in the top 30? (1 point)

Question 4

```
objs <- mget(ls("package:base"), inherits = TRUE)
funs <- Filter(is.function, objs)

n.args <- length(as.list(args(names(funs)[1])))-1
leng<-0
for(i in 1:1196) {
  leng[i]<-length(as.list(args(names(funs[i]))))-1
}
n.args<- cbind(names(funs),leng)
```

1. Which function has the most arguments? (3 points)

```
max(n.args[,2])
```

```
## [1] "9"
```

```
which(n.args[,2]==9)
```

```
## [1] 645 795 1084
```

```
n.args[645,]
```

```
##           leng
## "library"    "9"
```

```
n.args[795,]
```

```
##           leng
## "print.default" "9"
```

```
n.args[1084,]
```

```
##           leng
## "system"    "9"
```

library, print.default, system have 9 arguments.

1. How many functions have no arguments? (2 points)

```
length(n.args[which(n.args[,2] < 1),])
```

```
## [1] 146
```

146 functions have no arguments.