

Why BLB is fast

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```
n <- 100000
b <- 100
N <- rnorm(n)
B <- sample(N,b)

mean1 <- function(B,n){
  X <- sample(B, n, replace = TRUE)
  return(mean(X))
}

mean2 <- function(B,n,b){
  X <- as.numeric( rmultinom(1,n,rep(1/b,b)) )
  return(sum(X*B)/n)
}

mean1(B,n)

## [1] 0.1475424

mean2(B,n,b)

## [1] 0.1453736

microbenchmark::microbenchmark(mean1(B,n), mean2(B,n,b))

## Unit: microseconds
##      expr      min       lq      mean   median      uq      max
## mean1(B, n) 1848.499 1991.7710 2929.21315 2255.875 2686.1705 32239.42
## mean2(B, n, b)   16.336   19.0155   30.05457   31.213   37.0225    57.29
## neval
##      100
##      100
```