

Why BLB is fast

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

mean0 <- function(N,n){
  X <- sample(N, n, replace = TRUE)
  return(mean(X))
}

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)
}

mean0(N,n)

## [1] 0.0001172181

mean1(B,n)

## [1] 0.1169493

mean2(B,n,b)

## [1] 0.1211508

microbenchmark::microbenchmark(mean0(N,n),mean1(B,n), mean2(B,n,b))

## Unit: microseconds
##      expr      min       lq      mean    median      uq      max
## mean0(N, n) 1955.048 2096.614 3192.13140 2447.9895 2911.3800 40233.297
## mean1(B, n) 1848.265 1870.685 2787.35440 2020.5600 2565.5080 34120.396
## mean2(B, n, b)  16.077   20.072   33.19767   34.9485   42.2525   55.461
## neval
##    100
##    100
##    100
```