

LAB11 activity

Yingtong Lyu

November 21, 2018

1. Write a function that generates numbers from $\text{binomial}(n, p)$ distribution using `runif()` function. Hint: $\text{binomial}(n, p)$ random variable can be defined as a sum of n independent Bernoulli(p) random variables.

```
#use runif to generate s numbers from binomial(n,p)
set.seed(123)
n <- 10
p <- 0.5
s <- 10
x <- 0
newbinom <- function(s, n, p){
  rbi <- vector(length = s)
  for (i in 1:s) {
    rb <- as.numeric(runif(n) < p)
    rbi[i] <- sum(rb)
  }
  return(rbi)
}
```

```
newbinom(s,n,p)
```

```
## [1] 4 5 2 5 9 6 5 6 5 6
```

```
rbinom(s,n,p)
```

```
## [1] 5 4 5 8 5 7 7 5 5 3
```

2. Compare performance of your function with `rbinom()` using `microbenchmark()` function.

```
library(microbenchmark)
microbenchmark(rbinom(s,n,p),newbinom(s,n,p))
```

```
## Unit: microseconds
##      expr      min       lq      mean  median      uq      max  neval
##  rbinom(s, n, p) 2.570   3.085   3.75789   3.598   3.599   8.739   100
## newbinom(s, n, p) 37.012  38.040  42.18857  39.582  41.638  73.510   100
```

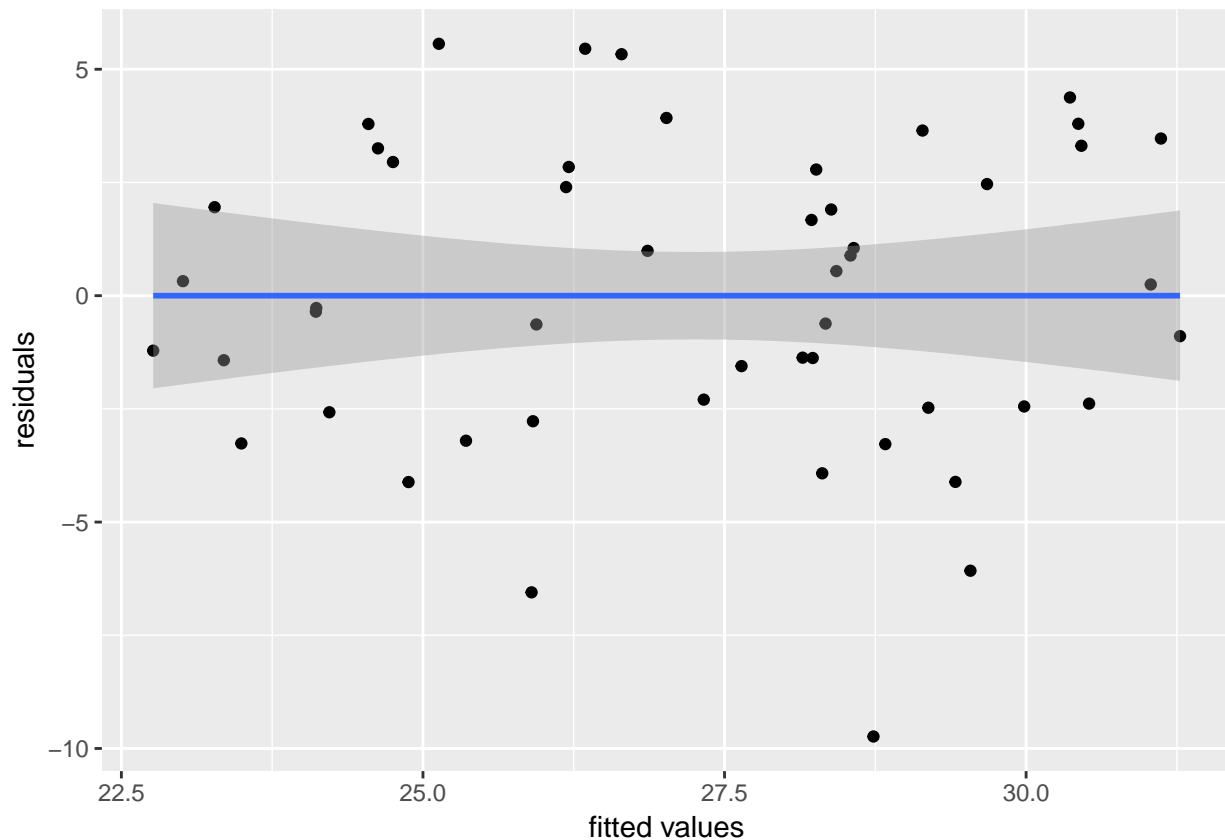
- 3.

```
library(ggplot2)
set.seed(123)
dist <- vector(length = 50)
```

```

x <- vector(length = 50)
for (i in 1:50){
  x[i]<- runif(1,20,40)
  dist[i] <- 15 + 0.4*x[i] + rnorm(1,0,3)}
fit <- lm(dist ~ x)
ggplot(mapping = aes(fit$fitted.values, fit$residuals))+
  geom_point() +
  geom_smooth(method='lm')+
  labs(x="fitted values", y= "residuals")

```



4.

```

creatrnorm <- function (n)
{
  U1 <- runif(n/2, 0, 1)
  U2 <- runif(n/2, 0, 1)
  x <- sqrt(-2 * log(U1)) * cos(2 * pi * U2)
  y <- sqrt(-2 * log(U1)) * sin(2 * pi * U2)
  z <- c(x, y)
  z
}

y1 <- creatrnorm(6000)
y2 <- rnorm(6000)
Y <- data.frame(y1, y2)

```

```
ggplot(data=Y, aes(x= y1, fill = "1")) +
  geom_histogram(alpha = 0.3) +
  geom_histogram(aes(x= y2, fill = "2"), alpha = 0.3) +
  labs(x="X", y="Frequency",
       title = "Comparison between Box-Muller algorithm and Normal distribution ") +
  scale_fill_discrete(name = "Method",
                     labels=c("Box-Muller Algorithm", "Normal Distribution"))
```

```
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
```

