STAT:5400 Fall 2016 Instructor: Cowles Homework 3b

Due Mon. 09/26 (submit to ICON before 4:30 p.m.)

Submit your solutions as an .Rnw file and accompanying .pdf file.

- Use the system.time function in R to time the performance of the same task in two different ways:
 - (a) Generate a vector of 500,000 random variates from a Normal(0,1) density and use the sum function to calculate their sum.
 - (b) Create a variable called answer and initialize it to 0. Then, using a for loop, do the following steps 500,000 times: generate a single Normal(0,1) value and add it to the sum contained in answer.

Besides including the R code and output, add a sentence in which you compare the relevant timings for both methods and state which one is more efficient.

- 2. Use R to do the following:
 - (a) create a matrix called M with the following entries:

(b) create a vector called v with the following entries:

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- (c) compute and display the product Mv produced by matrix multiplication
- (d) compute and display the transpose of M
- (e) display only those elements of v that have values less than 50
- Generate a sample of 500 values from a Gamma density with shape parameter 3 and rate parameter 0.5. Produce and display a histogram of your sample.
- 4. (a) Do any help.search operations outside of your .Rnw file. Then just include a sentence in your .Rnw file saying what you found. In R, use the help.search function to locate a package that contains a function to compute the skewness of a vector of numbers. Make sure that it uses the standard definition of skewness. What is the name of the function, and which package is it in?

- (b) Locate an R function that computes the five-number summary of a vector of numbers. What is the name of the function, and which package is it in?
- (c) Write an R function that does the following:
 - i. Accepts one argument: a vector
 - ii. Checks whether the vector is numeric
 - iii. If not, displays the message "Vector must be numeric" and exits. Note: do not use the stop function in your function, as that will prevent your .Rnw file form continuing compilation.
 - iv. If yes, computes the skewness of the values (after removing any missing values)
 - A. if the absolute value of skewness is less than 1, returns a list containing two objects: skewness in an object named "skewness"; a vector consisting of the mean and standard deviation in an object named "descstats"
 - B. otherwise, returns a list containing two objects: skewness in an object named "skewness"; a vector consisting of the five-number summary in an object named "descstats"
- (d) Run your function in R three times, using the following vectors as arguments:
 - i. c("Arthur", "Mary", "Rover")
 - ii. rnorm(100)
 - iii. rexp(100, 5)
- (e) In the document that you submit for homework, include the text of your function as well as the R code and output for the 3 calls to it.

The output from your own function ought to look something like the following (with different numeric values):

> mydesc(rnorm(100)) \$skewness [1] 0.1931722

\$descstats
[1] -0.03160733 0.94527957

> mydesc(rexp(100,5))
\$skewness
[1] 1.462030

\$descstats [1] 0.000019662 0.057816812 0.105732124 0.265288314 0.806777159