PROGRAMMING EXERCISES FOR R

by

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Introduction

These exercises were originally developed for a second year undergraduate module at the University of Warwick. The exercises are graded—the first two sheets are intended to get users thinking in terms of vector and matrix operations whilst the later sheets involve writing functions.

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Exercises 1. Vectors

1. Create the vectors:
   (a) $(1, 2, 3, \ldots, 19, 20)$
   (b) $(20, 19, \ldots, 2, 1)$
   (c) $(1, 2, 3, \ldots, 19, 20, 19, 18, \ldots, 2, 1)$
   (d) $(4, 6, 3)$ and assign it to the name `tmp`.
   For parts (e), (f) and (g) look at the help for the function `rep`.
   (e) $(4, 6, 3, 4, 6, 3, \ldots, 4, 6, 3, 4)$ where there are 10 occurrences of 4.
   (f) $(4, 6, 3, 4, 6, 3, \ldots, 4, 6, 3, 4, 6, 3)$ where there are 11 occurrences of 4, 10 occurrences of 6 and 10 occurrences of 3.
   (g) $(4, 6, 3, 4, 6, 3, \ldots, 4, 6, 3, 4)$ where there are 10 occurrences of 4, 20 occurrences of 6 and 30 occurrences of 3.

2. Create a vector of the values of $e^x \cos(x)$ at $x = 3, 3.1, 3.2, \ldots, 6$.

3. Create the following vectors:
   (a) $(0.1^00.2^1, 0.1^00.2^4, \ldots, 0.1^00.2^{34})$
   (b) $(2^2, 2^3, \frac{2^5}{3}, \ldots, \frac{2^5}{25})$

4. Calculate the following:
   (a) $\sum_{i=10}^{100} (i^3 + 4i^2)$.
   (b) $\sum_{i=1}^{25} \left( \frac{2^i}{i} + \frac{3^i}{i^2} \right)$

5. Use the function `paste` to create the following character vectors of length 30:
   (a) ("label 1", "label 2", \ldots, "label 30").
   Note that there is a single space between label and the number following.
   (b) ("fn1", "fn2", \ldots, "fn30").
   In this case, there is no space between fn and the number following.

6. Execute the following lines which create two vectors of random integers which are chosen with replacement from the integers 0, 1, \ldots, 999. Both vectors have length 250.

   ```r
   set.seed(50)
   xVec <- sample(0:999, 250, replace=T)
   yVec <- sample(0:999, 250, replace=T)
   ```

   Suppose $x = (x_1, x_2, \ldots, x_n)$ denotes the vector xVec and $y = (y_1, y_2, \ldots, y_n)$ denotes the vector yVec.
   (a) Create the vector $(y_2 - x_1, \ldots, y_n - x_{n-1})$.
   (b) Create the vector \( \left( \sin(y_1), \sin(y_2), \ldots, \sin(y_n) \right) \frac{\cos(x_2)}{\cos(x_3)}, \ldots, \frac{\cos(x_n)}{\cos(x_1)} \).
   (c) Create the vector $(x_1 + 2x_2 - x_3, x_2 + 2x_3 - x_4, \ldots, x_{n-2} + 2x_{n-1} - x_n)$.
   (d) Calculate \( \sum_{i=1}^{n-1} e^{-x_{i+1}} \).

7. This question uses the vectors xVec and yVec created in the previous question and the functions `sort`, `order`, `mean`, `sqrt`, `sum` and `abs`.
   (a) Pick out the values in yVec which are $> 600$.
   (b) What are the index positions in yVec of the values which are $> 600$?
(c) What are the values in `xVec` which correspond to the values in `yVec` which are $> 600$? (By correspond, we mean at the same index positions.)

(d) Create the vector \( (|x_1 - \bar{x}|^{1/2}, |x_2 - \bar{x}|^{1/2}, \ldots, |x_n - \bar{x}|^{1/2}) \) where \( \bar{x} \) denotes the mean of the vector \( \mathbf{x} = (x_1, x_2, \ldots, x_n) \).

(e) How many values in `yVec` are within 200 of the maximum value of the terms in `yVec`?

(f) How many numbers in `xVec` are divisible by 2? (Note that the modulo operator is denoted \( \% \).)

(g) Sort the numbers in the vector `xVec` in the order of increasing values in `yVec`.

(h) Pick out the elements in `yVec` at index positions 1, 4, 7, 10, 13, \ldots.

8. By using the function `cumprod` or otherwise, calculate

\[
1 + \frac{2}{3} + \left( \frac{2}{3} \frac{4}{5} \right) + \left( \frac{2}{3} \frac{4}{5} \frac{6}{7} \right) + \cdots + \left( \frac{2}{3} \frac{4}{5} \frac{6}{7} \frac{8}{9} \right)
\]
Exercises 2. Matrices

1. Suppose

\[ A = \begin{bmatrix} 1 & 1 & 3 \\ 5 & 2 & 6 \\ -2 & -1 & -3 \end{bmatrix} \]

(a) Check that \( A^3 = 0 \) where \( 0 \) is a \( 3 \times 3 \) matrix with every entry equal to 0.
(b) Replace the third column of \( A \) by the sum of the second and third columns.

2. Create the following matrix \( B \) with 15 rows:

\[ B = \begin{bmatrix} 10 & -10 & 10 \\ 10 & -10 & 10 \\ \vdots & \vdots & \vdots \\ 10 & -10 & 10 \end{bmatrix} \]

Calculate the \( 3 \times 3 \) matrix \( B^T B \). (Look at the help for \texttt{crossprod}.)

3. Create a \( 6 \times 6 \) matrix \( \text{matE} \) with every entry equal to 0. Check what the functions \texttt{row} and \texttt{col} return when applied to \( \text{matE} \). Hence create the \( 6 \times 6 \) matrix:

\[ \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 & 0 \end{bmatrix} \]

4. Look at the help for the function \texttt{outer}. Hence create the following patterned matrix:

\( \begin{bmatrix} 0 & 1 & 2 & 3 & 4 \\ 1 & 2 & 3 & 4 & 5 \\ 2 & 3 & 4 & 5 & 6 \\ 3 & 4 & 5 & 6 & 7 \\ 4 & 5 & 6 & 7 & 8 \end{bmatrix} \)

5. Create the following patterned matrices. In each case, your solution should make use of the special form of the matrix—this means that the solution should easily generalise to creating a larger matrix with the same structure and should not involve typing in all the entries in the matrix.

(a) \( \begin{bmatrix} 0 & 1 & 2 & 3 & 4 \\ 1 & 2 & 3 & 4 & 0 \\ 2 & 3 & 4 & 0 & 1 \\ 3 & 4 & 0 & 1 & 2 \\ 4 & 0 & 1 & 2 & 3 \end{bmatrix} \)

(b) \( \begin{bmatrix} 0 & 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 \\ 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 8 & 9 & 0 & 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 9 & 0 & 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 \end{bmatrix} \)

(c) \( \begin{bmatrix} 0 & 8 & 7 & 6 & 5 & 4 & 3 & 2 & 1 \\ 1 & 0 & 8 & 7 & 6 & 5 & 4 & 3 & 2 \\ 2 & 1 & 0 & 8 & 7 & 6 & 5 & 4 & 3 \\ 3 & 2 & 1 & 0 & 8 & 7 & 6 & 5 & 4 \\ 4 & 3 & 2 & 1 & 0 & 8 & 7 & 6 & 5 \\ 5 & 4 & 3 & 2 & 1 & 0 & 8 & 7 & 6 \\ 6 & 5 & 4 & 3 & 2 & 1 & 0 & 8 & 7 \\ 7 & 6 & 5 & 4 & 3 & 2 & 1 & 0 & 8 \\ 8 & 7 & 6 & 5 & 4 & 3 & 2 & 1 & 0 \end{bmatrix} \)
6. Solve the following system of linear equations in five unknowns

\[\begin{align*}
    x_1 + 2x_2 + 3x_3 + 4x_4 + 5x_5 &= 7 \\
    2x_1 + x_2 + 2x_3 + 3x_4 + 4x_5 &= -1 \\
    3x_1 + 2x_2 + x_3 + 2x_4 + 3x_5 &= -3 \\
    4x_1 + 3x_2 + 2x_3 + x_4 + 2x_5 &= 5 \\
    5x_1 + 4x_2 + 3x_3 + 2x_4 + x_5 &= 17
\end{align*}\]

by considering an appropriate matrix equation \( Ax = y \).

Make use of the special form of the matrix \( A \). The method used for the solution should easily generalise to a larger set of equations where the matrix \( A \) has the same structure; hence the solution should not involve typing in every number of \( A \).

7. Create a \( 6 \times 10 \) matrix of random integers chosen from \( 1, 2, \ldots, 10 \) by executing the following two lines of code:

```r
set.seed(75)
aMat <- matrix( sample(10, size=60, replace=T), nr=6)
```

(a) Find the number of entries in each row which are greater than 4.

(b) Which rows contain exactly two occurrences of the number seven?

(c) Find those pairs of columns whose total (over both columns) is greater than 75. The answer should be a matrix with two columns; so, for example, the row (1, 2) in the output matrix means that the sum of columns 1 and 2 in the original matrix is greater than 75. Repeating a column is permitted; so, for example, the final output matrix could contain the rows (1, 2), (2, 1) and (2, 2).

What if repetitions are not permitted? Then, only (1, 2) from (1, 2), (2, 1) and (2, 2) would be permitted.

8. Calculate

(a) \[\sum_{i=1}^{20} \sum_{j=1}^{5} \frac{i^4}{(3 + j)}\]  
(b) (Hard) \[\sum_{i=1}^{20} \sum_{j=1}^{5} \frac{i^4}{(3 + ij)}\]  
(c) (Even harder!) \[\sum_{i=1}^{10} \sum_{j=1}^{i} \frac{i^4}{(3 + ij)}\]
Exercises 3. Simple Functions

1. (a) Write functions `tmpFn1` and `tmpFn2` such that if `xVec` is the vector \((x_1, x_2, \ldots, x_n)\), then `tmpFn1(xVec)` returns the vector \((x_1, x_2^2, \ldots, x_n^n)\) and `tmpFn2(xVec)` returns the vector \((x_1, \frac{x_2}{2}, \ldots, \frac{x_n}{n})\).

(b) Now write a function `tmpFn3` which takes 2 arguments `x` and `n` where `x` is a single number and `n` is a strictly positive integer. The function should return the value of \(1 + x + x^2 + x^3 + \cdots + x^n\).

2. Write a function `tmpFn(xVec)` such that if `xVec` is the vector `x = (x_1, \ldots, x_n)` then `tmpFn(xVec)` returns the vector of moving averages:

\[
\frac{x_1 + x_2 + x_3}{3}, \quad \frac{x_2 + x_3 + x_4}{3}, \quad \ldots, \quad \frac{x_{n-2} + x_{n-1} + x_n}{3}
\]

Try out your function; for example, try `tmpFn(c(1:5,6:1))`.

3. Consider the continuous function

\[
f(x) = \begin{cases} 
  x^2 + 2x + 3 & \text{if } x < 0 \\
  x + 3 & \text{if } 0 \leq x < 2 \\
  x^2 + 4x - 7 & \text{if } 2 \leq x.
\end{cases}
\]

Write a function `tmpFn` which takes a single argument `xVec`. The function should return the vector of values of the function \(f(x)\) evaluated at the values in `xVec`. Hence plot the function \(f(x)\) for \(-3 < x < 3\).

4. Write a function which takes a single argument which is a matrix. The function should return a matrix which is the same as the function argument but every odd number is doubled.

Hence the result of using the function on the matrix

\[
\begin{bmatrix}
1 & 1 & 3 \\
5 & 2 & 6 \\
-2 & -1 & -3
\end{bmatrix}
\]

should be:

\[
\begin{bmatrix}
2 & 2 & 6 \\
10 & 2 & 6 \\
-2 & -2 & -6
\end{bmatrix}
\]

*Hint:* First try this for a specific matrix on the Command Line.

5. Write a function which takes 2 arguments `n` and `k` which are positive integers. It should return the \(n \times n\) matrix:

\[
\begin{bmatrix}
k & 1 & 0 & 0 & \cdots & 0 & 0 \\
1 & k & 1 & 0 & \cdots & 0 & 0 \\
0 & 1 & k & 1 & \cdots & 0 & 0 \\
0 & 0 & 1 & k & \cdots & 0 & 0 \\
\cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots \\
0 & 0 & 0 & 0 & \cdots & k & 1 \\
0 & 0 & 0 & 0 & \cdots & 1 & k
\end{bmatrix}
\]

*Hint:* First try to do it for a specific case such as `n = 5` and `k = 2` on the Command Line.

6. Suppose an angle \(\alpha\) is given as a positive real number of degrees.

If \(0 \leq \alpha < 90\) then it is quadrant 1. If \(90 \leq \alpha < 180\) then it is quadrant 2.

If \(180 \leq \alpha < 270\) then it is quadrant 3. If \(270 \leq \alpha < 360\) then it is quadrant 4.

If \(360 \leq \alpha < 450\) then it is quadrant 1. And so on.

Write a function `quadrant(alpha)` which returns the quadrant of the angle \(\alpha\).
7. (a) Zeller’s congruence is the formula:
\[ f = ([2.6m - 0.2] + k + y + [y/4] + [c/4] - 2c) \mod 7 \]
where \([x]\) denotes the integer part of \(x\); for example \([7.5] = 7\).

Zeller’s congruence returns the day of the week \(f\) given:
- \(k\) = the day of the month,
- \(y\) = the year in the century
- \(c\) = the first 2 digits of the year (the century number)
- \(m\) = the month number (where January is month 11 of the preceding year, February is month 12 of the preceding year, March is month 1, etc.)

For example, the date 21/07/1963 has \(m = 5, k = 21, c = 19, y = 63\); whilst the date 21/2/1963 has \(m = 12, k = 21, c = 19\) and \(y = 62\).

Write a function `weekday(day, month, year)` which returns the day of the week when given the numerical inputs of the day, month and year.

Note that the value of 1 for \(f\) denotes Sunday, 2 denotes Monday, etc.

(b) Does your function work if the input parameters day, month and year are vectors with the same length and with valid entries?

8. (a) Suppose \(x_0 = 1\) and \(x_1 = 2\) and
\[ x_j = x_{j-1} + \frac{2}{x_{j-1}} \quad \text{for } j = 1, 2, \ldots. \]

Write a function `testLoop` which takes the single argument \(n\) and returns the first \(n\) values of the sequence \(\{x_j\}_{j \geq 0}\): that means the values of \(x_0, x_1, x_2, \ldots, x_{n-2}\).

(b) Now write a function `testLoop2` which takes a single argument \(yVec\) which is a vector. The function should return
\[ \sum_{j=1}^{n} e^{x_j} \]
where \(n\) is the length of \(yVec\).

9. Solution of the difference equation \(x_n = rx_{n-1}(1 - x_{n-1})\), with starting value \(x_1\).

(a) Write a function `quadmap( start, rho, niter )` which returns the vector \((x_1, \ldots, x_n)\) where \(x_k = rx_{k-1}(1 - x_{k-1})\) and
- `niter` denotes \(n\),
- `start` denotes \(x_1\), and
- `rho` denotes \(r\).

Try out the function you have written:
- for \(r = 2\) and \(0 < x_1 < 1\) you should get \(x_n \to 0.5\) as \(n \to \infty\).
- try `tmp <- quadmap(start=0.95, rho=2.99, niter=500)`

Now switch back to the Commands window and type:
```r
plot(tmp, type="l")
```
Also try the plot `plot(tmp[300:500], type="l")`

(b) Now write a function which determines the number of iterations needed to get \(|x_n - x_{n-1}| < 0.02\). So this function has only 2 arguments: `start` and `rho`. (For `start=0.95` and `rho=2.99`, the answer is 84.)

10. (a) Given a vector \((x_1, \ldots, x_n)\), the sample autocorrelation of lag \(k\) is defined to be
\[ r_k = \frac{\sum_{i=k+1}^{n}(x_i - \bar{x})(x_{i-k} - \bar{x})}{\sum_{i=1}^{n}(x_i - \bar{x})^2} \]
Thus
\[ r_1 = \frac{\sum_{i=2}^{n}(x_i - \bar{x})(x_{i-1} - \bar{x})}{\sum_{i=1}^{n}(x_i - \bar{x})^2} = \frac{(x_2 - \bar{x})(x_1 - \bar{x}) + \cdots + (x_n - \bar{x})(x_{n-1} - \bar{x})}{\sum_{i=1}^{n}(x_i - \bar{x})^2} \]

Write a function `tmpFn(xVec)` which takes a single argument `xVec` which is a vector and returns a
list of two values: \( r_1 \) and \( r_2 \).

In particular, find \( r_1 \) and \( r_2 \) for the vector \((2, 5, 8, \ldots, 53, 56)\).

(b) (Harder.) Generalise the function so that it takes two arguments: the vector \( xVec \) and an integer \( k \) which lies between 1 and \( n - 1 \) where \( n \) is the length of \( xVec \).

The function should return a vector of the values \( (r_0 = 1, r_1, \ldots, r_k) \).

If you used a loop to answer part (b), then you need to be aware that much, much better solutions are possible—see exercises 4. (Hint: \texttt{sapply}.)
Exercises 4. Harder functions

1. Suppose we are given \( x\text{Vec} \) which represents the vector \((x_1, \ldots, x_n)\) and \( y\text{Vec} \) which represents the vector \((y_1, \ldots, y_m)\). Suppose further that \( z\text{Vec} \) represents the vector \((z_1, \ldots, z_n)\) where

\[
    z_1 = \text{number}(y_j < x_1) \quad z_2 = \text{number}(y_j < x_2) \quad \ldots \quad z_n = \text{number}(y_j < x_n)
\]

Formally, if \( I \) denotes the indicator function, then

\[
    z_k = \sum_{j=1}^{m} I(y_j < x_k) \quad \text{for} \ k = 1, 2, \ldots, n
\]

(a) By using the function \( \text{outer} \), write a function which takes the arguments \( x\text{Vec} \) and \( y\text{Vec} \) and returns the vector \( z\text{Vec} \).

(b) Repeat part (a) but use \( \text{sapply} \) instead of \( \text{outer} \).

(b) Now repeat part (a) but use \( \text{vapply} \) instead of \( \text{outer} \) or \( \text{sapply} \).

(d) Investigate how the functions when one or both of the arguments is a vector with length 0. What if either or both arguments are matrices? Always check your functions return sensible values whatever the values of the input parameters. Inserting checks on the values of input parameters is often necessary.

(e) Investigate the relative speed of your solutions by using \( \text{system.time} \).

2. (a) Suppose \( \text{matA} \) is a matrix containing some occurrences of \( \text{NA} \). Pick out the submatrix which consists of all columns which contain no occurrence of \( \text{NA} \). So the objective is to write a function which takes a single argument which can be assumed to be a matrix and returns a matrix.

(b) Now write a function which takes a single argument which can be assumed to be a matrix and returns the submatrix which is obtained by deleting every row and column from the input matrix which contains an \( \text{NA} \).

3. The empirical copula.

Suppose we are given two data vectors \((x_1, \ldots, x_n)\) and \((y_1, \ldots, y_n)\). Then the empirical copula is the function \( C: [0, 1] \times [0, 1] \rightarrow [0, 1] \) defined by

\[
    C(u, v) = \frac{1}{n} \sum_{j=1}^{n} I \left( \frac{r_i}{n+1} \leq u, \frac{s_i}{n+1} \leq v \right)
\]

where \((r_1, \ldots, r_n)\) denotes the vector of ranks of \((x_1, \ldots, x_n)\) and \((s_1, \ldots, s_n)\) denotes the vector of ranks of \((y_1, \ldots, y_n)\). For example, if \((x_1, x_2, x_3, x_4) = (7, 3, 1, 4)\) then \((r_1, r_2, r_3, r_4) = (4, 2, 1, 3)\), because \(x_4 = 7\) is the largest and hence \(r_1 = 4\); \(x_2 = 3\) which is the second largest when the \(x\)-values are ranked in increasing size and hence \(r_2 = 2\), etc. The supplied function \( \text{rank} \) returns the vector of ranks of the input vector.

(a) Write a function called \( \text{empCopula} \) which takes four arguments: \(u, v, x\text{Vec}\) and \( y\text{Vec}\). You can assume that the values of \(u\) and \(v\) lie in \([0, 1]\) and \(x\text{Vec}\) and \(y\text{Vec}\) are numeric vectors with equal non-zero lengths.

(b) Of course, users of \( R \) legitimately expect that all functions will work on vectors. In particular, users will wish to plot the empirical copula and this involves calculating its value at many points \((u, v)\). Does the function you gave as the answer to part (a) work if \(u\) and \(v\) are numeric vectors with the same length and with all values lying in \([0, 1]\)? If not, can you write a function which does cope with that situation?

4. Experiment with different ways of defining a function which calculates the following double sum for any value of \( n \).

\[
    f(n) = \sum_{i=1}^{n} \sum_{s=1}^{r} \frac{s^2}{10 + 4r^3}
\]

For each function you create, time how quickly it executes by using the function \( \text{system.time} \).
(a) First use a loop within a loop.
(b) Write a function \( \text{funB} \) which uses the functions \( \text{row} \) and \( \text{col} \) to construct a matrix with suitable entries so that the sum of the matrix gives the required answer.
(c) Write a function \( \text{funC} \) which uses the function \( \text{outer} \) to construct a matrix with suitable entries so that the sum of the matrix gives the required answer.
(d) Create a function which takes a single argument \( x \) and calculates
\[
\sum_{s=1}^{n} \frac{s^2}{10 + 4r^3}
\]
Then write a function \( \text{funD} \) which uses \( \text{sapply} \) to calculate the double sum.
Note that \( \text{sapply} \) is just a combination of \( \text{unlist} \) and \( \text{lapply} \). Is there any increase in speed gained by using this information (\( \text{funE} \))?
(e) Write a function which takes two arguments \( x \) and \( s \) and calculates
\[
\frac{I(s \leq r)s^2}{10 + 4r^3}
\]
where \( I \) denotes the indicator function. Then write a function \( \text{funF} \) which calculates the double sum by using \( \text{sapply} \) to calculate all the individual terms.

Which is the fastest function?

5. The waiting time of the \( n \)th customer in a single server queue. Suppose customers labelled \( C_0, C_1, \ldots, C_n \) arrive at times \( t = 0, \tau_1, \ldots, \tau_n \) for service by a single server. The interarrival times \( A_1 = \tau_1 - \tau_0, \ldots, A_n = \tau_n - \tau_{n-1} \) are independent and identically distributed random variables with the exponential density
\[
\lambda_\text{a} e^{-\lambda_\text{a} x} \quad \text{for } x \geq 0.
\]
The service times \( S_0, S_1, \ldots, S_n \) are independent and identically distributed random variables which are also independent of the interarrival times with the exponential density
\[
\lambda_\text{s} e^{-\lambda_\text{s} x} \quad \text{for } x \geq 0.
\]
Let \( W_j \) denote the waiting time of customer \( C_j \). Hence customer \( C_j \) leaves at time \( \tau_j + W_j + S_j \). If this time is greater than \( \tau_{j+1} \) then the next customer, \( C_{j+1} \) must wait for the time \( \tau_j + W_j + S_j - \tau_{j+1} \). Hence we have the recurrent relation
\[
W_0 = 0 \quad W_{j+1} = \max\{0, W_j + S_j - A_{j+1}\} \quad \text{for } j = 0, 1, \ldots, n - 1
\]
(a) Write a function \( \text{queue(n, aRate, sRate)} \) which simulates one outcome of \( W_n \) where \( \text{aRate} \) denotes \( \lambda_\text{a} \) and \( \text{sRate} \) denotes \( \lambda_\text{s} \). Try out your function on an example such as \( \text{queue(50, 2, 2)} \)
(b) Now suppose we wish to simulate many outcomes of \( W_n \) in order to estimate some feature of the distribution of \( W_n \). Write a function which uses a loop to repeatedly call the function in part (a) to calculate \( W_n \). Then write another function which uses \( \text{sapply} \) (or \( \text{replicate} \)) to call the function created in part (a). Compare the speed of the two functions by using \( \text{system.time} \).
(c) Can we do any better? Try writing a vectorised form of the basic recurrence relation \( W_{j+1} = \max\{0, W_j + S_j - A_{j+1}\} \) where \( W_j \) is treated as a vector. Compare the speed of this new function with the two answers to the previous part.

6. A random walk. A symmetric simple random walk starting at the origin is defined as follows. Suppose \( X_1, X_2, \ldots \) are independent and identically distributed random variables with the distribution
\[
\begin{cases} 
+1 & \text{with probability } 1/2 \\
-1 & \text{with probability } 1/2 
\end{cases}
\]
Define the sequence \( \{S_n\}_{n \geq 0} \) by
\[
S_0 = 0 \quad S_n = S_{n-1} + X_n \quad \text{for } n = 1, 2, \ldots
\]
Then \( \{S_n\}_{n \geq 0} \) is a symmetric simple random walk starting at the origin. Note that the position of the walk at time \( n \) is just the sum of the previous \( n \) steps: \( S_n = X_1 + \cdots + X_n \).
(a) Write a function \( \text{rwalk}(n) \) which takes a single argument \( n \) and returns a vector which is a realisation of \((S_0, S_1, \ldots, S_n)\), the first \( n \) positions of a symmetric random walk starting at the origin. 
   Hint: the code \( \text{sample}(c(-1,1), n, \text{replace=TRUE}, \text{prob=c(0.5,0.5)}) \) simulates \( n \) steps.

(b) Now write a function \( \text{rwalkPos}(n) \) which simulates one occurrence of the walk which lasts for a length of time \( n \) and then returns the length of time the walk spends above the \( x \)-axis. 
   (Note that a walk with length 6 and vertices at 0, 1, 0, -1, 0, 1, 0 spends 4 units of time above the axis and 2 units of time below the axis.)

(c) Now suppose we wish to investigate the distribution of the time the walk spends above the \( x \)-axis. 
   This means we need a large number of replications of \( \text{rwalkPos}(n) \). 
   Write two functions: \( \text{rwalkPos1}(nReps,n) \) which uses a loop and \( \text{rwalkPos2}(nReps,n) \) which uses \text{replicate} or \text{sapply}. Compare the execution times of these two functions.

(d) In the previous question on the waiting time in a queue, a very substantial increase was obtained by using a vector approach. Is that possible in this case?
Exercises 5. Data frame, list, array and time series

1. **Time Series.** The code
   \[
   \text{ts(datVec, start=c(1960,3), frequency=12)}
   \]
   creates a time series with monthly observations (frequency=12), with first observation in March 1960
   \((\text{start=c(1960,3)})\) and with values specified in the vector \(\text{datVec}\).

   Suppose \(z_1, z_2, \ldots, z_n\) is a time series. Then we define the exponentially weighted
   moving average of this time series as follows: select a starting value \(m_0\) and select a
discount factor \(\delta\). Then calculate \(m_1, m_2, \ldots, m_n\) recursively as follows:
   \[
   e_t = z_t - m_{t-1}
   \]
   \[
   m_t = m_{t-1} + (1 - \delta)e_t
   \]
   (a) Write a function \(\text{tsEwma}\) where \(\text{tsDat}\) is a time series, \(m0\) is the
   starting value \(m0\) and \(\delta\) is \(\delta\). The function should return
   \(m1, m2, \ldots, m_n\) in the form of a time series.

   (b) In general, **looping over named objects is much slower than looping over objects which do not have names.** This principle also applies to time series: looping over a vector is much quicker than looping over a time series. Use this observation to improve the execution speed of your function which should still return a time series. Investigate the difference in speed between the functions in parts (a) and (b) by using the function \text{system.time}.

2. (a) Write a function, called \(\text{myListFn}\), which takes a single argument \(n\) and implements the following algorithm:
   1. Simulate \(n\) independent numbers, denoted \(x = (x_1, x_2, \ldots, x_n)\), from the \(\text{N}(0, 1)\) distribution.
   2. Calculate the mean \(\bar{x} = \sum_{j=1}^{n} x_j / n\).
   3. If \(\bar{x} \geq 0\), then simulate \(n\) independent numbers, denoted \(y = (y_1, y_2, \ldots, y_n)\), from the exponential
density with mean \(\bar{x}\).
      If \(\bar{x} < 0\), then simulate \(n\) independent numbers, denoted \(z = (z_1, z_2, \ldots, z_n)\), from the exponential
density with mean \(-\bar{x}\). Set \(y = (y_1, y_2, \ldots, y_n) = -z\).
   4. Calculate \(k\) which is the number of \(j\) with \(|y_j| > |x_j|\).
   5. Return the list of \(x, y\) and \(k\) with names \(xVec, yVec\) and \(count\) respectively.

   (b) Execute the following lines and check the format of the answers:
   \[
   \text{lapply( rep(10,4), myListFn )}
   \text{sapply( rep(10,4), myListFn )}
   \]
   Note that \text{sapply} is effectively \text{lapply} followed by \text{simplify2array}.

   If \text{myListFn} has no arguments, then similar results can be obtained with \text{replicate(4, myListFn())}
   and \text{replicate(4, myListFn(), simplify=F)}.

   Now for a simulation study. Use \text{lapply} to call the function \text{myListFn} with \(n = 10\) for 1,000 times. So the
   output consists of
   10,000 values for \(x\) denoted \(\{x_{i,j}: i = 1, 2, \ldots, 1,000; j = 1, 2, \ldots, 10\}\);
   10,000 values for \(y\) denoted \(\{y_{i,j}: i = 1, 2, \ldots, 1,000; j = 1, 2, \ldots, 10\}\);
   and 1,000 values for \(n\) denoted \(n_1, n_2, \ldots, n_{1000}\).
   Denote the output by \text{myList}. This output is used in the remaining parts of this question.

   (c) Extract all the vectors with the name \(yVec\). The result should be a list of 1000 vectors.

   (d) Extract all the vectors with the name \(yVec\). The result should be a \(10 \times 1000\) matrix with one column
   for each of the vectors \(yVec\).

   (e) Create a list which is identical to \text{myList} but all the components called \text{count} have been removed.

   (f) Pick out those lists in \text{myList} which are such that \text{count} is greater than 2.
3. This question uses the list myList created in the previous question.
   (a) Calculate the vector which consists of the values of
   \[ x_1 + 2x_2 + \ldots + 10x_{10} \]
   \[ y_1 + 2y_2 + \ldots + 10y_{10} \]
   for \( i = 1, 2, \ldots, 1000 \).
   (b) Calculate the \( 1000 \times 10 \) matrix with entries \( x_{ij} - y_{ij} \) for \( i = 1, 2, \ldots, 1000 \) and \( j = 1, 2, \ldots, 10 \).
   (c) Find the value of
   \[ \frac{1000 \sum_{i=1}^{1000} ix_{i,2}}{\sum_{i=1}^{1000} n_{i,1} y_{i,2}} = \frac{x_{12} + 2x_{22} + \cdots + 1000x_{1000,2}}{n_{11} y_{12} + n_{21} y_{22} + \cdots + n_{1000,1} y_{1000,2}} \]

4. Arrays. In order to test the functions in this question, you will need an array. We can create a three-dimensional test array as follows:
   ```r
   testArray <- array(sample(1:60, 60, replace=F), dim=c(5,4,3))
   ```
   The above line creates a 5-dimensional test array.
   ```r
   apply(testArray, c(1,3), tmpFn)
   apply(testArray, 3, tmpFn)
   ```
   Similarly means that indices \( i \) and \( k \) are retained in the answer and the function \( \text{tmpFn} \) is applied to the 3 matrices:
   \( \{x_{i,j,k} : 1 \leq i \leq 5; 1 \leq j \leq 4\} \), \( \{x_{i,j,k} : 1 \leq i \leq 5; 1 \leq j \leq 4\} \) and \( \{x_{i,j,k} : 1 \leq i \leq 5; 1 \leq j \leq 4\} \).
   Similarly apply(testArray, c(1,3), tmpFn) means that indices \( i \) and \( k \) are retained in the answer and the function \( \text{tmpFn} \) is applied to 15 vectors: \( \{x_{i,j,k} : 1 \leq j \leq 4\} \), \( \{x_{i,j,k} : 1 \leq j \leq 4\} \), etc.
   The expression apply(testArray, c(3,1), tmpFn) does the same calculation but the format of the answer is different: when using apply in this manner, it is always worth writing a small example in order to check that the format of the output of apply is as you expect.

   (a) Write a function \( \text{testFn} \) which takes a single argument which is a 3-dimensional array. If this array is denoted \( \{x_{i,j,k} : i = 1, 2, \ldots, d_1; j = 1, 2, \ldots, d_2; k = 1, 2, \ldots, d_3\} \), then the function \( \text{testFn} \) returns a list of the \( d_1 \times d_2 \times d_3 \) matrix \( \{w_{i,j,k}\} \) and the \( d_2 \times d_3 \) matrix \( \{z_{j,k}\} \) where
   \[ w_{i,j,k} = x_{i,j,k} - \min_{i=1}^{d_1} x_{i,j,k} \]
   and
   \[ z_{j,k} = \sum_{i=1}^{d_1} x_{i,j,k} - \max_{i=1}^{d_1} x_{i,j,k} \]

   (b) Now suppose we want a function \( \text{testFn2} \) which returns the \( d_2 \times d_3 \) matrix \( \{z_{j,k}\} \) where
   \[ z_{j,k} = \sum_{i=1}^{d_1} x_{i,j,k}^{k} \]

5. In this question you will study the matrix \( \mathbf{A} \) given by
   \[ \mathbf{A} = \begin{bmatrix} x_1 & y_1 \\ x_2 & y_2 \\ x_3 & y_3 \\ x_4 & y_4 \\ x_5 & y_5 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 1 & 3 \\ 2 & 0 \\ 4/9 & 4/5 \\ 14/9 & 4/5 \end{bmatrix} \]
   This matrix consists of 5 coordinates which make up the letter ‘A’ in the two-dimensional Euclidean plane.
   The function
   ```r
   drawA <- function(X)
   {
     lines(X[1:3,1], X[1:3,2])
     lines(X[4:5,1], X[4:5,2])
   }
   ```
   adds a graph of ‘A’ to an existing plot, when provided with a correct matrix of coordinates.
   Use `plot(c(-10,10), c(-10,10), ann=F, type='n')` to create an empty graph space of appropriate size.
(a) Given an \( n \times 2 \) matrix \( X \), we can move the shape represented by the coordinates in \( X \) by \( a \) in the \( x \)-direction and by \( b \) in the \( y \)-direction by adding to \( X \) the \( n \times 2 \) matrix

\[
S_{a,b} = \begin{pmatrix} a & b \\ \vdots & \vdots \\ a & b \end{pmatrix}
\]

Write a function \( \text{shift}(X,a,b) \) which, given an \( n \times 2 \) matrix \( X \) of coordinates, returns \( X + S_{a,b} \). Try it out on \( A \) together with \( \text{drawA} \) to check how your function is working.

(b) Given an \( n \times 2 \) matrix \( X \) of coordinates we can rotate the shape represented by the coordinates in \( X \) anticlockwise about the origin by \( r \) radians by multiplying it by the matrix

\[
R_r = \begin{pmatrix} \cos r & \sin r \\ -\sin r & \cos r \end{pmatrix}
\]

Write a function \( \text{rotate}(X,r) \) which takes an \( n \times 2 \) matrix \( X \) as an argument and returns \( X R_r \). Try it out on \( A \) together with \( \text{drawA} \) to check how your function is working.

(c) Create a \( 5 \times 2 \times 25 \) array \( \text{arrayA} \), such that \( \text{arrayA}[,,1] \) is equal to \( A = AR_0 \) and \( \text{arrayA}[,,i] \) is equal to \( AR_2^{i-1} = AR_2^{2\pi (i-1)} \) for \( i = 2, 3, \ldots, 25 \), i.e. the \( i \)th layer of \( \text{arrayA} \) is equal to \( A \) rotated anti-clockwise by \( 2\pi (i-1) \) radians. We can think of each matrix \( \text{arrayA}[,,i] \) as the position of letter ‘A’ at time \( i \).

(1) Now plot the resulting 25 instances of letter ‘A’ all on one graph.
(2) Plot all 25 positions of the vertex of ‘A’ on one plot. (Remember that the coordinates of the vertex are given by the second row of each \( 5 \times 2 \) ‘position’ matrix.)
(3) Plot the \( x \)-coordinate of the vertex of ‘A’ against time.

Now, for something a little different, let us create an animation of our rotating ‘A’. For that you will need the ‘animation’ package; on Windows, download it by clicking on ‘Packages’, then on ‘Install package(s)’ and choosing ‘animation’ in the window that appears on the screen. Then to install the library click on ‘Packages’, ‘Load package’, and choose ‘animation’.

Once the package is installed and the library loaded, enter

\[
\text{oopt} = \text{ani.options(interval = 0.2, nmax = 25)}
\]

\[
\text{for}(i \in 1:\text{ani.options("nmax")}) {
\text{plot(c(-10,10), c(-10,10), ann=F, type='n')}
\text{drawA(arrayA[,,i])}
\text{ani.pause()}
}\]

(d) Multiplying any \( n \times 2 \) matrix \( X \) of coordinates by a matrix

\[
T_{a,b} = \begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix}
\]

stretches the shape represented by \( X \) by \( a \) in the \( x \)-direction and by \( b \) in the \( y \)-direction. If \( a = b > 1 \), then \( X \) is enlarged by \( a \); if \( a = b < 1 \), then \( X \) is shrunk by \( a \).

Write a function \( \text{scale}(X,a,b) \) which, given an \( n \times 2 \) matrix \( X \) of coordinates, returns \( X T_{a,b} \). Hence, or otherwise, transform all the instances of ‘A’ in \( \text{arrayA} \) by \( T_{2,3} \). Plot the results on the same graph as results from (c) part (1) and/or create an appropriate animation.

(e) (Harder) Create a \( 5 \times 2 \times 25 \) array \( \text{arArandom} \), where \( \text{arArandom}[,,1] \) is equal to \( A \) and for each \( i = 2, ..., 25 \) the array slice \( \text{arArandom}[,,i] \) is obtained by first scaling, then rotating and moving \( \text{arArandom}[,,i-1] \) by random amounts. Plot the results and/or create an appropriate animation.

Hint: \( \text{runif}(1,a,b) \) generates a random number uniformly distributed in the interval \( (a, b) \).

---

1 The method for installing packages is system dependent and you will need to consult your local documentation.
ANSWERS


Answers to Exercises 1

1. (a) 1:20
   (b) 20:1
   (c) c(1:20,19:1)
   (d) tmp <- c(4,6,3)
   It is good style to use <- for assignment and to leave a space on both sides of the assignment operator <-.
   (e) rep(tmp,10)
   (f) rep(tmp,1=31)
   (g) rep(tmp,times=c(10,20,30))

2. tmp <- seq(3,6,by=0.1)
   exp(tmp)*cos(tmp)

3. (a) (0.1^seq(3,36,by=3))*(0.2^seq(1,34,by=3))
   (b) (2^(1:25))/(1:25)

4. (a)
   tmp <- 10:100
   sum(tmp^3+4*tmp^2)
   (b)
   tmp <- 1:25
   sum((2^tmp)/tmp + 3^tmp/(tmp^2))

5. (a) paste("label", 1:30)
   (b) paste("fn", 1:30,sep="")

6. (a) yVec[-1] - xVec[-length(xVec)]
   (b) sin(yVec[-length(yVec)]) / cos(xVec[-1])
   (c) xVec[-c(249,250)] + 2*xVec[-c(1,250)]-xVec[-c(1,2)]
   or, for an answer which works whatever the length of xVec,
   xVecLen <- length(xVec)
   xVec[-c(xVecLen-1,xVecLen)] + 2*xVec[-c(1,xVecLen)] - xVec[-c(1,2)]
   (d) sum(exp(-xVec[-1])/(xVec[-length(xVec)]+10))

7. (a) yVec[yVec>600]
   (b) (1:length(yVec))[yVec>600] or which(yVec>600)
   (c) xVec[yVec>600]
   (d) sqrt(abs(xVec-mean(xVec)))
   (e) sum( yVec>max(yVec)-200 )
   (f) sum(xVec%%2==0)
   (g) xVec[order(yVec)]
   (h) yVec[c(T,F,F)]

8. 1+sum(cumprod(seq(2,38,b=2))/seq(3,39,b=2)))
Answers to Exercises 2

1. (a)
   
   \[
   \text{tmp} \leftarrow \text{matrix}(c(1,5,-2,1,2,-1,3,6,-3), \text{nr}=3)
   \]
   
   The brackets round the first line ensure the matrix tmp is displayed so that we can check that it has been entered correctly.

   (b) \[\text{tmp}[3,] \leftarrow \text{tmp}[2]+\text{tmp}[3]\]

2. \[t(\text{tmp})\]

3. \[t(\text{tmp})\]

4. \[\text{outer}(0:4,0:4,"+")\]

5. (a) \[\text{outer}(0:4,0:4,"+")\]
   
   (b) \[\text{outer}(0:9,0:9,"+")\]
   
   (c) \[\text{outer}(0:8,0:8,"-")\]

   Other solutions are possible: for example \[\text{matrix}(0:4+\text{rep}(0:4,\text{times}=\text{rep}(5,5)),\text{nc}=5)\] also solves part (a).

6. We have

   \[
   \mathbf{x} = \begin{bmatrix}
   x_1 \\
   x_2 \\
   x_3 \\
   x_4 \\
   x_5 \\
   \end{bmatrix}, \quad \mathbf{y} = \begin{bmatrix}
   7 \\
   -1 \\
   -3 \\
   5 \\
   17 \\
   \end{bmatrix} \quad \text{and} \quad \mathbf{A} = \begin{bmatrix}
   1 & 2 & 3 & 4 & 5 \\
   2 & 1 & 2 & 3 & 4 \\
   3 & 2 & 1 & 2 & 3 \\
   4 & 3 & 2 & 1 & 2 \\
   5 & 4 & 3 & 2 & 1 \\
   \end{bmatrix}
   
   Appropriate \textit{R} code is

   \[\text{yVec} \leftarrow c(7,-1,-3,5,17)\]
   
   \[\text{AMat} \leftarrow \text{matrix}(0,\text{nr}=5,\text{nc}=5)\]
   
   \[\text{AMat} \leftarrow \text{abs}(\text{col(AMat)}-\text{row(AMat)))}+1\]

   To solve for \(\mathbf{x}\), calculate \(\mathbf{A}^{-1}\mathbf{y}\), by using the function \textit{solve} to find the inverse of \(\mathbf{A}\).

   Either \[\text{solve(AMat)}\%\%\text{yVec}\] which returns the values in \(\mathbf{x}\) as a matrix with one column;
   
   or \[\text{solve(AMat,yVec)}\] which returns the values in \(\mathbf{x}\) as a vector
   
   or \[\text{solve(AMat, matrix(yVec,nc=1)})\] which returns the values in \(\mathbf{x}\) as a matrix with one column.

   If the result of any of these three expressions is saved as \(xVec\), then we can check the solution is correct by evaluating \[\text{AMat}^{-1}\%\%xVec\] which returns the values in \(\mathbf{y}\) as a matrix with one column in all three cases.

7. (a) \[\text{apply(aMat, 1, function(x){sum(x>4)})}\]
   
   (b) \[\text{which( apply(aMat,1,function(x){sum(x==7)==2}) )}\]
   
   (c) Here are two solutions:

   \[\text{aMatColSums} \leftarrow \text{colSums(aMat)}\]
   
   \[\text{cbind( rep(1:10,rep(10,10)), rep(1:10,10) ) [outer(aMatColSums,aMatColSums,"+")>75,]}\]
   
   or

   \[\text{aMatColSums} \leftarrow \text{colSums(aMat)}\]

   \[\text{which( outer(aMatColSums,aMatColSums,"+")>75, arr.ind=T )}\]

   If we wish to exclude repeats, we can use code such as

   \[\text{aMatColSums} \leftarrow \text{colSums(aMat)}\]

   \[\text{logicalMat} \leftarrow \text{outer(aMatColSums,aMatColSums,"+")>75}\]

   \[\text{logicalMat[lower.tri(logicalMat, diag=T)]} \leftarrow \text{F}\]

   \[\text{which(logicalMat, arr.ind=T)}\]
8. (a) \[ \text{sum}\left( (1:20)^4 \right) * \text{sum}\left( 1/(4:8) \right) \text{ or } \text{sum}(\text{outer}((1:20)^4,4:8,"/")) \]
   The answer is 639,215.

   (b) \[ \text{sum}\left( (1:20)^4 / (3 + \text{outer}(1:20,1:5,"*")) \right) \]
   The answer is 89,912.021.

   (c) \[ \text{sum}(\text{outer}(1:10,1:10,\text{function}(i,j)\{ (i>=j)*i^4/(3+i*j) \})) \]
   The answer is 6,944.7434.
1. (a)

```r
tmpFn1 <- function(xVec)
{
    xVec^(1:length(xVec))
}
tmpFn2 <- function(xVec)
{
    n <- length(xVec)
    (xVec^(1:n))/(1:n)
}
```

(b)

```r
tmpFn3 <- function(x, n)
{
    1 + sum((x^(1:n))/(1:n))
}
```

Always try out your functions on simple examples where you know the answer: for example `tmpFn1(1:3)` should return the vector (1, 4, 27). Also, check extreme cases: what happens if `xVec` has length 0? Many functions require initial if statements which check that the values of the function arguments satisfy the design requirements of the function—for example checking that the value of `n` is strictly positive in `tmpFn3`. We have not included such code in our answers.

2. `tmpFn <- function(xVec)
{
    n <- length(xVec)
    ( xVec[-c(n-1,n)] + xVec[-c(1,n)] + xVec[-c(1,2)] )/3
}

or

```r
tmpFn <- function(xVec)
{
    n <- length(xVec)
    ( x[1:(n-2)] + x[2:(n-1)] + x[3:n] )/3
}
```

Note that `tmpFn( c(1:5,6:1) )` should return the vector (2, 3, 4, 5, 5.333, 5, 4, 3, 2).

3. `tmpFn <- function(x)
{
    ifelse(x < 0, x^2 + 2*x + 3, ifelse(x < 2, x+3, x^2 + 4*x - 7))
}

```r
tmp <- seq(-3, 3, len=100)
plot(tmp, tmpFn(tmp), type="l")
```

4. `tmpFn <- function(mat)
{
    mat[mat%%2 == 1] <- 2 * mat[mat%%2 == 1]
    mat
}

5. For the specific case of `n = 5` and `k = 2`:

```r
tmp <- diag(2, nr = 5)
tmp[abs(row(tmp) - col(tmp)) == 1] <- 1
tmp
```

Now for the function for the general case:

```r
tmpFn <- function(n, k)
```r
{  
  tmp <- diag(k, nr = n)
  tmp[abs(row(tmp) - col(tmp)) == 1] <- 1
  tmp
}
```

6. `quadrant <- function(alpha)`
   ```r
   {  
     1 + (alpha%%360)%/%90
   }
   `or`
   ```r
   quadrant2 <- function(alpha)
   {  
     floor(alpha/90)%/%4 + 1
   }
   ```
   Both functions work on vectors, as any answer should!!

7. `weekday <- function(day, month, year)`
   ```r
   {  
     month <- month - 2
     if(month <= 0) {
       month <- month + 12
       year <- year - 1
     }
     cc <- year %/% 100
     year <- year %% 100
     tmp <- floor(2.6*month - 0.2) + day + year + year %/% 4 + cc %/% 4 - 2 * cc
     c("Sunday","Monday","Tuesday","Wednesday","Thursday","Friday","Saturday")[1+tmp%%7]
   }
   ```
   The output of executing `c( weekday(27,2,1997), weekday(18,2,1940), weekday(21,1,1963) )` is the vector "Thursday", "Sunday", "Monday".

   Using `if` in the definition of `weekday` means that this function does not work on vectors. However, we can eliminate the if statement as follows.
   ```r
   weekday2 <- function(day, month, year)
   {  
     flag <- month <= 2
     month <- month - 2 + 12*flag
     year <- year - flag
     cc <- year %/% 100
     year <- year %% 100
     tmp <- floor(2.6*month - 0.2) + day + year + year %/% 4 + cc %/% 4 - 2 * cc
     c("Sunday","Monday","Tuesday","Wednesday","Thursday","Friday","Saturday")[1+tmp%%7]
   }
   ```
   The output of executing `weekday2( c(27,18,21), c(2,2,1), c(1997,1940,1963) )` where all three input parameters are vectors is the vector "Thursday", "Sunday", "Monday".

   Clearly both `weekday` and `weekday2` need extra lines of code which check that the values given for `day`, `month` and `year` are valid.

8. (a) `testLoop <- function(n)`
   ```r
   {  
     xVec <- rep(NA, n-1)
     xVec[1] <- 1
     xVec[2] <- 2
     for( j in 3:(n-1) )
   ```
xVec[j] <- xVec[j-1] + 2/xVec[j-1]
xVec

*Important.* The colon operator has a higher precedence than the arithmetic operators such as + or * but lower precedence than ^*. So always use brackets for constructs like 1:(n-1) or 1:(20^k) so that the meaning is obvious even to those whose memory is faulty.

*Important.* The above function gives the wrong answer if called with n=3. Why?
A line such as the following must be inserted:
if( n <4 ) stop("The argument n must be an integer which is at least 4.\n")

(b) The following code is wrong. Why?

```r
quadmap <- function(start, rho, niter)
{
  xVec <- rep(NA,niter)
xVec[1] <- start
  for(i in 1:(niter-1)) {
    xVec[i + 1] <- rho * xVec[i] * (1 - xVec[i])
  }
  x
}
```

This function now returns the correct value of 0 if yVec has length 0.

*Important. Always* use seq(along=x) rather than 1:length(x).

9. (a) For a question like this where the value of \(x_n\) must be known before the value of \(x_{n+1}\) can be calculated, it is necessary to use a loop.

First create the space for the answer with the code

```r
quadmap <- function(start, rho, niter)
{
  xVec <- rep(NA,niter)
xVec[1] <- start
  for(i in 1:(niter-1)) {
    xVec[i + 1] <- rho * xVec[i] * (1 - xVec[i])
  }
  x
}
```

(b) quad2 <- function(start, rho, eps = 0.02)

```r
quad2 <- function(start, rho, eps = 0.02)
{
  x1 <- start
  x2 <- rho*x1*(1 - x1)
  niter <- 1
  while(abs(x1 - x2) >= eps) {
    x1 <- x2
    x2 <- rho*x1*(1 - x1)
    niter <- niter + 1
  }
  niter
}
```

10. Values from the vector \(x_1 - \bar{x}, x_2 - \bar{x}, \ldots, x_n - \bar{x}\) are used three times in the expression for \(r_k\): twice in the numerator and once in the denominator. Therefore it is important to calculate this vector once and save its value for use in all three situations. A function definition should not, for example, contain more
than one occurrence of the expression `mean(xVec)`. Writing `mean(xVec)` more than once means that you are asking the programme to spend time calculating it more than once.

(a)

```r
tmpAcf <- function(xVec)
{
    xc <- xVec - mean(xVec)
    denom <- sum(xc^2)
    n <- length(x)
    r1 <- sum( xc[2:n] * xc[1:(n-1)] )/denom
    r2 <- sum( xc[3:n] * xc[1:(n-2)] )/denom
    list(r1 = r1, r2 = r2)
}
```

(b)

```r
tmpAcf <- function(x, k)
{
    xc <- x - mean(x)
    denom <- sum(xc^2)
    n <- length(x)
    tmpFn <- function(j){ sum( xc[(j+1):n] * xc[1:(n-j)] )/denom }
    c(1, sapply(1:k, tmpFn))
}
```
Answers to Exercises 4

1. (a)  
\[
\text{fun4q1a} <- \text{function}(xVec, yVec)\{
\text{colSums( outer(yVec, xVec, "<") )}
\}
\]

(b)  
\[
\text{fun4q1b} <- \text{function}(xVec, yVec)\{
\text{rowSums( sapply(yVec, FUN=function(y){y < xVec}) )}
\}
\]

(c)  
\[
\text{fun4q1c} <- \text{function}(xVec, yVec)\{
\text{rowSums( vapply(yVec, FUN=function(y){y<xVec}, FUN.VALUE=seq(along=xVec)) )}
\}
\]

And here is yet a fourth possible solution:  
\[
\text{fun4q1d} <- \text{function}(xVec, yVec)\{
\text{leny <- length(yVec)}
\text{mat <- matrix(rep(xVec,leny), byrow=T, nrow=leny)}
\text{apply( yVec<mat, 2, sum )}
\}
\]

(d) Both \text{fun4q1b} and \text{fun4q1d} fail if either \text{xVec} or \text{yVec} has length 0; but at least they do not give incorrect answers which would be far worse. Both \text{fun4q1a} and \text{fun4q1d} fail if \text{xVec} and \text{yVec} are matrices.

(e) We can perform a timing by lines such as the following:  
\[
\text{rjr1} <- \text{rnorm(10000)}
\text{rjr2} <- \text{rnorm(12000)}
\text{system.time(fun4q1a(rjr1,rjr2))}
\text{system.time(fun4q1b(rjr1,rjr2))}
\text{system.time(fun4q1c(rjr1,rjr2))}
\text{system.time(fun4q1d(rjr1,rjr2))}
\]
The answer using \text{vapply} is the fastest.

2. (a)  
\[
\text{tmpFn} <- \text{function(mat){}
\text{mat[, !apply(is.na(mat), 2, any), drop = F]}
\}
\]

(b)  
\[
\text{tmpFn2} <- \text{function(mat){}
\text{mat[!apply(is.na(mat), 1, any), !apply.is.na(mat), 2, any), drop = F]}
\}
\]

3. (a) First attempt:  
\[
\text{empCopula <- function(u, v, xVec, yVec )}
\{\text{n <- length(xVec)}
\text{rVecN <- rank(xVec)/(n+1)}
\text{sVecN <- rank(yVec)/(n+1)}
\text{sum( (rVecN <= u) & (sVecN <= v) ) } /n
\}
\]

(b) The answer to part (a) does not work if \text{u} and \text{v} are vectors, but here are three solutions which do. All three solutions are instructive. Suppose \text{u} = (u_1, u_2, \ldots, u_k) and \text{v} = (v_1, v_2, \ldots, v_k) and set \text{r'}_i = r_i/(n+1) and \text{s'}_i = s_i/(n+1) for \text{i} = 1, 2, \ldots, n.
First solution using \texttt{outer}.
\begin{verbatim}
empCopula2 <- function( u, v, xVec, yVec )
{
  n <- length(xVec)
  rVecN <- rank(xVec)/(n+1)
  sVecN <- rank(yVec)/(n+1)
  valuesN <- colSums( outer(rVecN, u, "<=") & outer(sVecN, v, "<=") )
  cbind( uCoord = u, vCoord = v, empCop=valuesN/n )
}
\end{verbatim}

In the above solution, \texttt{outer(rVecN, u, "<=")} gives the \(n \times k\) logical matrix
\[
\begin{pmatrix}
  r_1' \leq u_1 & \cdots & r_1' \leq u_k \\
  \vdots & \ddots & \vdots \\
  r_n' \leq u_1 & \cdots & r_n' \leq u_k
\end{pmatrix}
\]
Hence the code \texttt{outer(rVecN, u, "<=") & outer(sVecN, v, "<=")} gives the \(n \times k\) logical matrix
\[
\begin{pmatrix}
  (r_1' \leq u_1) \& (s_1' \leq v_1) & \cdots & (r_1' \leq u_k) \& (s_1' \leq v_k) \\
  \vdots & \ddots & \vdots \\
  (r_n' \leq u_1) \& (s_n' \leq v_1) & \cdots & (r_n' \leq u_k) \& (s_n' \leq v_k)
\end{pmatrix}
\]
and then we take the sums of the columns.

Second solution using \texttt{apply}.
\begin{verbatim}
empCopula3 <- function( u, v, xVec, yVec )
{
  n <- length(xVec)
  rVecN <- rank(xVec)/(n+1)
  sVecN <- rank(yVec)/(n+1)
  tempf <- function(uv){
    sum( (rVecN <= uv[1]) * (sVecN <= uv[2]) )
  }
  valuesN <- apply( cbind(u,v), 1, tempf )
  cbind( uCoord = u, vCoord = v, empCop=valuesN/n )
}
\end{verbatim}

In the above solution, the function \texttt{tempf} is applied to each row of the following \(k \times 2\) matrix:
\[
\begin{bmatrix}
  u_1 & v_1 \\
  \vdots & \vdots \\
  u_k & v_k
\end{bmatrix}
\]

Third solution using \texttt{mapply}.
\begin{verbatim}
empCopula4 <- function( u, v, xVec, yVec )
{
  n <- length(xVec)
  rVecN <- rank(xVec)/(n+1)
  sVecN <- rank(yVec)/(n+1)
  valuesN <- mapply( FUN=function(u1,v1){ sum((rVecN<=u1)*(sVecN<=v1)) }, u, v )
  cbind( uCoord = u, vCoord = v, empCop=valuesN/n )
}
\end{verbatim}

The function \texttt{mapply} is a multivariate form of \texttt{sapply}. Thus
\begin{verbatim}
mapply( FUN=f, xVec, yVec )
\end{verbatim}
returns a vector of \((f(x_1, y_1), f(x_2, y_2), \ldots, f(x_n, y_n))\) where \(xVec\) is the vector \((x_1, x_2, \ldots, x_n)\) and \(yVec\) is the vector \((y_1, y_2, \ldots, y_n)\). The recycling rule is applied if necessary. There can be any number of vectors.

Our experience is that \texttt{mapply} is slow.

The output from all three functions is a matrix and looks like this
\begin{verbatim}
   uCoord vCoord empCop
[1,] 0.602 0.687 0.433
\end{verbatim}
4. (a)  
\[
\begin{align*}
\text{funA} & \leftarrow \text{function} \ (n) \\
\left\{ \begin{array}{l}
\text{su} \leftarrow 0 \\
\quad \text{for} (r \ in \ 1:n) \\
\quad \quad \text{for} (s \ in \ 1:r) \\
\quad \quad \quad \text{su} \leftarrow \text{su} + s^2/(10+4*r^3) \\
\quad \}
\text{su}
\end{array} \right.
\end{align*}
\]

(b)  
\[
\begin{align*}
\text{funB} & \leftarrow \text{function} \ (n) \\
\left\{ \begin{array}{l}
\text{mat} \leftarrow \text{matrix}(0, \text{ncol}=n, \text{nrow}=n) \\
\quad \text{sum} \left( (\text{col(mat)}^2)/(10+4*\text{row(mat)}^3)*(\text{col(mat)}<=\text{row(mat)}) \right)
\end{array} \right.
\end{align*}
\]

(c)  
\[
\begin{align*}
\text{funC} & \leftarrow \text{function} \ (n) \\
\left\{ \begin{array}{l}
\quad \text{sum} \left( \text{outer}(1:n,1:n,\text{FUN}=\text{function}(r,s)\lbrace (s<=r)*(s^2)/(10+4*r^3) \rbrace) \right)
\end{array} \right.
\end{align*}
\]

(d)  
\[
\begin{align*}
\text{funD} & \leftarrow \text{function} \ (n) \\
\left\{ \begin{array}{l}
\quad \text{tmpfn} \leftarrow \text{function}(r)\lbrace \text{sum}((1:r)^2)/(10+4*r^3)\rbrace \\
\quad \text{sum}(\text{sapply}(1:n, \text{FUN}=\text{tmpfn}))
\end{array} \right.
\end{align*}
\]

(e)  
\[
\begin{align*}
\text{funE} & \leftarrow \text{function} \ (n) \\
\left\{ \begin{array}{l}
\quad \text{tmpfn} \leftarrow \text{function}(r)\lbrace \text{sum}((1:r)^2)/(10+4*r^3)\rbrace \\
\quad \text{sum}(\text{unlist}(\text{lapply}(1:n, \text{FUN}=\text{tmpfn})))
\end{array} \right.
\end{align*}
\]

The fastest are funE and funD, but funB and funC are also quite fast. The function funA is much slower and funF is even slower!

5. (a) Here are two possible solutions  
\[
\begin{align*}
\text{queue1} & \leftarrow \text{function}(n, \text{aRate}, \text{sRate}) \\
\left\{ \begin{array}{l}
\quad \text{w} \leftarrow 0 \\
\quad \text{for} (i \ in \ 1:n) \\
\quad \quad \text{w} \leftarrow \text{max}(0, \text{w}+\text{rexp}(1,\text{sRate})-\text{rexp}(1,\text{aRate}))
\end{array} \right.
\end{align*}
\]

\[
\begin{align*}
\text{queue2} & \leftarrow \text{function}(n, \text{aRate}, \text{sRate})
\end{align*}
\]
\[
\begin{align*}
\{ & \quad w \leftarrow 0 \\
& \quad s \leftarrow \text{rexp}(n, s\text{Rate}) \\
& \quad a \leftarrow \text{rexp}(n, a\text{Rate}) \\
& \quad \text{for}(i \leftarrow 1:n) \{ \\
& \quad \quad w \leftarrow \max(0, w+s[i]-a[i]) \\
& \quad \} \\
& \quad w \\
\}
\end{align*}
\]

Note that the second solution `queue2` is considerably faster than the first.

(b) \( \text{queueRep1} \leftarrow \text{function}(n\text{Reps}, n, a\text{Rate}, s\text{Rate}) \) \{
\[ \text{wVec} \leftarrow \text{rep}(\text{NA}, n\text{Reps}) \]
\[ \text{for}(j \leftarrow 1:n\text{Reps}) \]
\[ \quad \text{wVec}[j] \leftarrow \text{queue2}(n, a\text{Rate}, s\text{Rate}) \]
\[ \text{wVec} \]
\}

\( \text{queueRep2} \leftarrow \text{function}(n\text{Reps}, n, a\text{Rate}, s\text{Rate}) \) \{
\[ \text{sapply( rep(n,nReps), queue2, aRate, sRate )} \]
\}
or \( \text{replicate(nReps, queue2(n,aRate,sRate))} \).

(c) \( \text{queueRep3} \leftarrow \text{function}(n\text{Reps}, n, a\text{Rate}, s\text{Rate}) \) \{
\[ \text{w} \leftarrow \text{rep}(0, n\text{Reps}) \]
\[ \text{s} \leftarrow \text{matrix}\left( \text{rexp}(n*n\text{Reps}, s\text{Rate}), \text{ncol}=n\text{Reps} \right) \]
\[ \text{a} \leftarrow \text{matrix}\left( \text{rexp}(n*n\text{Reps}, a\text{Rate}), \text{ncol}=n\text{Reps} \right) \]
\[ \text{for}(i \leftarrow 1:n) \{ \\
& \quad w \leftarrow \text{pmax}(0, w+s[i]-a[i]) \\
& \} \\
& \text{w} \\
\}
\]

There is very little difference between the times of `queueRep1` and `queueRep2`. However, the third method, `queueRep3`, is considerably quicker than the other two methods—over 10 times quicker!

6. (a) \( \text{rwalk} \leftarrow \text{function}(n) \) \{
\[ \text{c( 0, cumsum(sample( c(-1,1), n, replace=TRUE, prob=c(0.5,0.5)) ) )} \]
\}

(b) This amount of time the walk spends above the \( x \)-axis is the same as the number of points in the vector \( (s_0 + s_1, s_1 + s_2, \ldots, s_{n-1} + s_n) \) which are greater than 0. Hence we get the function:
\( \text{rwalkPos} \leftarrow \text{function}(n) \) \{
\[ \text{rw} \leftarrow \text{cumsum(c(0, sample( c(-1,1), n, replace=TRUE, prob=c(0.5,0.5)))))} \]
\[ \text{sum( (rw[-(n+1)] + rw[-1]) > 0 )} \]
\}

(c) \( \text{rwalkPos1} \leftarrow \text{function}(n\text{Reps}, n) \) \{
\[ \text{results} \leftarrow \text{rep}(\text{NA}, n\text{Reps}) \]
\}
for(i in 1:nReps)
    results[i]<-rwalkPos(n)
results
}
rwalkPos2 <- function(nReps, n)
{
    replicate( nReps, rwalkPos(n) )
}

(d)
rwalkPos3 <- function(nReps, n)
{
    stepWalks <- matrix( sample( c(-1,1), n, replace=TRUE, prob=c(0.5,0.5)), nr=nReps )
    for(j in 2:n)
    stepWalks <- cbind(0, stepWalks)
    rowSums( stepWalks[,1:n] + stepWalks[,2:(n+1)]>0 )
}

In this case, there is very little difference between the speed of the 3 functions when \texttt{nReps} and \texttt{n} have small values—presumably because there is no vector form of \texttt{cumsum} which has been replaced by an explicit loop in the function \texttt{rwalkPos3} above. For large values of \texttt{nReps} and \texttt{n}, the third version uses a lot of memory and will slow down when paging occurs; the \texttt{replicate} version uses less memory and so is generally preferable.
Answers to Exercises 5

1. (a)
\[
\text{tsEwma} \leftarrow \text{function}(\, \text{tsDat}, m0=0, \, \text{delta}=0.7) \{
    n \leftarrow \text{length}(\text{tsDat})
    \text{mVec} \leftarrow \text{rep}(\text{NA}, n+1)
    \text{mVec}[1] \leftarrow m0
    \text{for}(j \text{ in } 2:(n+1))\{
        \text{mVec}[j] \leftarrow (1-\text{delta}) \times \text{tsDat}[j-1] + \text{delta} \times \text{mVec}[j-1]
    \}
    \text{ts(mVec[-1], start=start(\text{tsDat}), frequency=frequency(\text{tsDat}))}
\}
\]
(b)
\[
\text{tsEwma2} \leftarrow \text{function}(\, \text{tsDat}, m0=0, \, \text{delta}=0.7) \{
    \text{tsPars} \leftarrow \text{tsp}(\text{tsDat})
    \text{tsDat} \leftarrow \text{c}(\text{tsDat})
    n \leftarrow \text{length}(\text{tsDat})
    \text{mVec} \leftarrow \text{rep}(\text{NA}, n+1)
    \text{mVec}[1] \leftarrow m0
    \text{for}(j \text{ in } 2:(n+1))\{
        \text{mVec}[j] \leftarrow (1-\text{delta}) \times \text{tsDat}[j-1] + \text{delta} \times \text{mVec}[j-1]
    \}
    \text{ts(mVec[-1], start=tsPars[1], frequency=tsPars[3])}
\}
\]
For testing, we could try something like
\[
\text{tmp} \leftarrow \text{ts(rnorm(400000), start=c(1960,3), frequency=12)}
\]
\[
\text{system.time}(\text{tsEwma2(tmp)})
\]
\[
\text{system.time}(\text{tsEwma(tmp)})
\]
On one of our computers, tsEwma2 took about one third the time of tsEwma.

2. (a)
\[
\text{myListFn} \leftarrow \text{function}(n) \{
    xVec \leftarrow \text{rnorm}(n)
    \text{xBar} \leftarrow \text{mean}(xVec)
    yVec \leftarrow \text{sign}(\text{xBar}) \times \text{rexp}(n, \, \text{rate} = \text{abs}(1/\text{xBar}))
    \text{count} \leftarrow \text{sum}(\, \text{abs}(yVec) > \text{abs}(xVec)\, )
    \text{list}(xVec=xVec, \, yVec=yVec, \, \text{count} = \text{count})
\}
\]
(b) The line \text{myList} \leftarrow \text{lapply( rep(10,4), myListFn )} returns a list of 4 lists—one list for each call to myListFn. The line \text{myMatrix} \leftarrow \text{sapply( rep(10,4), myListFn )} returns a 3 \times 4 matrix—one row for xVec, one row for yVec and one row for count. Thus myMatrix[1,1] is a vector of length 10 consisting of the 10 values in xVec from the first call of myListFn.
(c) We first call \text{myList} \leftarrow \text{lapply( rep(10,1000), myListFn )}. Here are three equivalent answers:
\[
\text{lapply(myList, FUN=function(x){x[[2]]}})
\]
\[
\text{lapply(myList, FUN="[", 2)}
\]
\[
\text{lapply(myList, FUN="[", "yVec")}
\]
(d) Here are six equivalent answers:
\[
\text{sapply(myList, FUN="[", 2)}
\]
\[
\text{vapply(myList, FUN="[", FUN.VALUE=rep(0,10), 2)}
\]
sapply(myList, FUN=function(x){x[[2]]})
sapply(myList, FUN=function(x){x[[2]]}, FUN.VALUE=rep(0,10))
sapply(mList, FUN="[[", "yVec")
vapply(myList, FUN="[[", FUN.VALUE=rep(0,10), "yVec")

(e) myList2 <- lapply(myList, function(x){list(xVec=x$xVec, yVec=x$yVec)})

(f) This code picks out the indices of those lists which satisfy the condition:
which( unlist( lapply(myList, function(x){x[[3]]>2} )) )
So this is an answer:
myList[which( unlist(lapply( myList, function(x){x[[3]]>2} )) )]

3. (a)
partA <- sapply(myList, function(x){ sum(x$xVec*(1:10))/sum(x$yVec*(1:10)) })

(b) Here are 3 possible solutions:

myMat <- t(sapply( myList, function(x){x$xVec-x$yVec}))
myMat2 <- matrix( unlist( lapply(myList, FUN="[[",1) ) -
unlist( lapply(myList, FUN="[[",2) ), nc=10, by=T )
myMat3 <- matrix( unlist(lapply(myList, function(x){x$xVec-x$yVec})), nc=10, by=T )

(c) Here is a quick solution using sapply:
sapply(sapply(myList, function(x){x$xVec[2]})*(1:1000)) /
sapply(sapply(myList, function(x){x$yVec[2]}))*sapply(myList, function(x){x$count}))

An alternative solution uses the fact that if a list has components with equal lengths then it can be converted into a data.frame—although this operation is slow. Hence data.frame(myList) is a 10 \times 3000 data.frame. Columns 1, 4, 7, etc are for the vectors called xVec; columns 2, 5, 8, etc are for the vectors called yVec and columns 3, 6, 9, etc are for the values of count. Recycling is used—hence every entry in column 3 is equal to n1, etc.

Hence the following two lines
myDf <- data.frame(myList)
myDf[2, seq(1,3000,by=3)]
pick out the vector (x_{12}, x_{22}, \ldots, x_{1000,2}).
Calculations are faster on matrices than data frames, so we proceed as follows:
myMat <- as.matrix(data.frame(myList))
names(myMat) <- NULL
sum((1:1000) * myMat[2,seq(1,3000,by=3)]) /
sum(myMat[2, seq(3,3000,by=3)] * myMat[2, seq(2,3000,by=3)])

The last line could be replaced by

The intermediate step of converting to a matrix only gives a worthwhile reduction in time if a lot of such calculations are to be made—otherwise it is not sensible to include it.

4. (a) The code apply(testArray, c(2,3), min) returns a $d_2 \times d_3$ matrix with entries $w_{j,k}$ where

$$w_{j,k} = \min_{i=1}^{d_1} x_{i,j,k}$$

Hence the code

sweep(testArray, c(2,3), apply(testArray, c(2,3), min))
returns a $d_1 \times d_2 \times d_3$ matrix with entries $w_{i,j,k}$ where

$$w_{i,j,k} = x_{i,j,k} - \min_{i=1}^{d_1} x_{i,j,k}$$

For the matrix with entries $\{z_{j,k}\}$ we just need

apply(testArray, c(2,3), sum) - apply(testArray, c(2,3), max)
or, better

apply(testArray, c(2,3), FUN=function(x){ sum(x) - max(x)})

So our function is
testFn2 <- function(xArray)
\{ 
  \text{wArray} \leftarrow \text{sweep(} \text{testArray, c(2,3), apply(} \text{testArray, c(2,3), min)} \text{)} \\
  \text{zArray} \leftarrow \text{apply(} \text{testArray, c(2,3), FUN=fun(x)\{ sum(x) - max(x)\})} \\
  \text{list(} \text{wArray=} \text{wArray, zArray=} \text{zArray)} 
\} 

(b) Now the code
\text{tmp} \leftarrow \text{apply(} \text{testArray, c(1,2), FUN=fun(x)\{ x^{1:length(x)}\})} 
returns the \text{d3 x d1 x d2} array with entries \text{z_{m,n,r}} = x_{m,r,m}.

We now need to sum over the second coordinate of the \{z_{m,n,r}\} and return the other two coordinates in the order \text{(r, m)} which is done by the following code:
\text{apply(} \text{tmp, c(3,1), sum)} 

Hence our function is
\text{testFn} \leftarrow \text{function( xArray)} 
\{ 
  \text{apply(} \text{apply(xArray, c(1,2), FUN=fun(x)\{x^{1:length(x)}\}), c(3,1), sum } \) 
\} 

5. (a)
\text{shift} \leftarrow \text{function(X,a,b)\{ 
  X[,1] \leftarrow X[,1] + a \\
  X[,2] \leftarrow X[,2] + b \\
  X 
\} 

(b)
\text{rotate} \leftarrow \text{function(X,r)\{ 
  X%*%matrix(c(cos(r), -sin(r), sin(r), cos(r)), nrow = 2) 
\} 

To try \text{shift} and \text{rotate} on matrix \text{A} create it via
\text{A} \leftarrow \text{cbind(c(0,1,2,4/9,14/9), c(0,3,0,4/3,4/3))} 
We also use \text{A} thus created in the code that follows.

(c) If your solution looks something like
\text{arrayA} \leftarrow \text{array(0, dim=c(5,2,25))} 
for(i in 1:25){ 
  \text{arrayA[,]i} \leftarrow \text{rotate(A,2*pi*(i-1)/24)} 
} 

then look up function \text{vapply} and try to eliminate the loop from the code above. Here is an alternative:
\text{arrayA} \leftarrow \text{vapply(1:25, 
  FUN=function(i){ 
    rotate(A,2*pi*(i-1)/24) 
  }, 
  matrix(0,nrow=5, ncol=2)} 

(1)
\text{plot(c(-10,10), c(-10,10), ann=F, type='n')} 
\text{for(i in 1:25)} 
  \text{drawA(arrayA[,]i)} 
or
\text{plot(c(-10,10), c(-10,10), ann=F, type='n')} 
\text{invisible(sapply(1:25, FUN=function(i){ drawA(arrayA[,]i)} ))} 

Note that the function \text{invisible} suppresses display of the output of \text{sapply}, since the output is \text{NULL} and we are only interested in the resulting plot.

(2) 
\text{plot(arrayA[2,1,], arrayA[2,2,])}
(3)

plot(1:25, arrayA[2,1,])

(d)

scale <- function(X,a,b){
    X%*%matrix(c(a,0,0,b), nrow=2)
}

arAscaled <- vapply(1:25,
    FUN=function(i){
        scale(arrayA[,,i],2,3)
    },
    matrix(0,nrow=5, ncol=2)
)

plot(c(-10,10), c(-10,10), ann=F, type='n')
invisible(sapply( 1:25, FUN=function(i){ drawA(arrayA[,,i]) } ))
invisible(sapply( 1:25, FUN=function(i){ drawA(arAscaled[,,i]) } ))

(e)

First, as before, create an empty array randomA of appropriate size and initiate layer 1 to A.

arArandom <- array(0, dim=c(5,2,25))
arArandom[,,1] <- A

Now, since for $i = 2, \ldots, 25$ each $A[,,i]$ should depend on $A[,,i-1]$ in a random manner, we cannot use vapply, but have to create a loop instead:

for(i in 2:25){
    arArandom[,,i] <-
        shift(
            rotate(
                scale(arArandom[,,i-1], runif(1,0.5,1.5),runif(1,0.5,1.5)),
                2*pi*runif(1,-1,1)
            ),
        runif(1,-1,1), runif(1,-1,1)
        )
}

Then create an animation:

oopt = ani.options(interval = 0.2, nmax = 25)
for (i in 1:ani.options("nmax")){
    plot(c(-10,10), c(-10,10), ann=F, type='n')
    drawA(arArandom[,,i])
    ani.pause()
}

Limit values for scaling, rotation and shifting are arbitrary and you are encouraged to play around with them to see how they affect dynamics of ‘A’. (Make sure you create a large enough initial empty graph though!)