Statistical Computing (36-350)

Lecture 15: Simulation I: Generating Random Variables

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Agenda

- The basic random-variable commands
- Transforming uniform random variables to other distributions
    - The quantile method
    - The rejection method
- Where the uniform random numbers come from

REQUIRED READING: Matloff, chapter 8
R Cookbook, chapter 8
OPTIONAL READING: Chambers, section 6.10

Stochastic Simulation

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All of these require drawing random variables from distributions

Built-in Random Variable Generators

`runif`, `rnorm`, `rbinom`, `rpois`, `rexp`, etc. etc.
First argument is always `n`, number of variables to generate
Subsequent arguments are parameters to distribution, and vary with the distribution

Many Distributions at Once

Parameters are recycled:

```
> rnorm(n=4,mean=c(-1000,1000),sd=1)
[1]  -999.3637  1000.4710 -1000.4449  1000.1040
```

Each of the n draws can get its own parameters

sample

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sample(x, size, replace=FALSE, prob=NULL)
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draw random sample of `size` points from `x`, optionally with replacement and/or weights
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If `x` is a single number, treat it like `1:x`

```
> sample(5)
[1] 1 4 3 2 5
```

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```
ifelse(runif(n) =< p, 1, 0)
```

or just

```
rbinom(n,size=1,prob=p)
```

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```
rmultinoulli <- function(n,prob) {
  return(sample(1:length(prob),replace=TRUE,size=n,prob=prob))
}
```

(`rmultinom` gives counts, not a sequence)

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Proof:

$$\mathbb{P}(X \leq a) = \mathbb{P}(F^{-1}(U) \leq a) = \mathbb{P}(U \leq F(a)) = F(a)$$

F^{-1} is the quantile function
$\therefore$ if we can generate uniforms and we can calculate quantiles, we can generate non-uniforms

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No next value for continuous random variables
Quantiles solve both difficulties

Quantile functions often don't have closed form, and don't have nice numerical solutions

But we know the probability density function — can we use that?

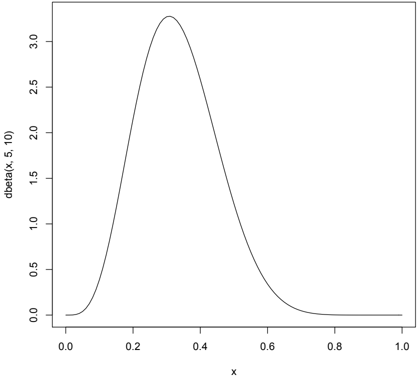
Suppose the pdf f is zero outside an interval $[c,d]$, and $\leq M$ on the interval

Draw the rectangle $[c,d] \times [0,M]$, and the curve f

Area under the curve $= 1$

Area under curve and $x \leq a$ is $F(a)$

How can we uniformly sample area under the curve?




```
M <- 3.3; curve(dbeta(x,5,10),from=0,to=1,ylim=c(0,M))
```

We sample uniformly from the *box*, and take the points under the curve

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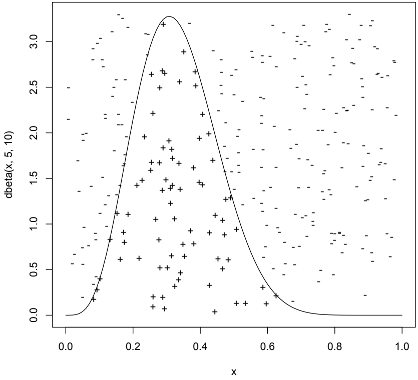
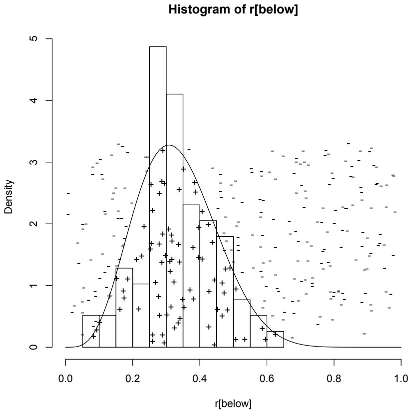
$R \sim \text{Unif}(c, d)$
$U \sim \text{Unif}(0, 1)$
If $MU \leq f(R)$ then $X = R$, otherwise try again




```
r <- runif(300,min=0,max=1); u <- runif(300,min=0,max=1)
below <- which(M*u <= dbeta(r,5,10))
points(r[below],M*u[below],pch="+"); points(r[-below],M*u[-below],pch="-")
```




```
hist(r[below],xlim=c(0,1),probability=TRUE); curve(dbeta(x,5,10),add=TRUE)
points(r[below],M*u[below],pch="+"); points(r[-below],M*u[-below],pch="-")
```

If f doesn't go to zero outside $[c,d]$, try to find another density ρ where

- ρ also has unlimited support
- $f(a) \leq M\rho(a)$ everywhere
- we can generate from ρ (say by quantiles)

Then $R \sim \rho$, and accept when $MU\rho(R) \leq f(R)$
(Uniformly distributed on the area under ρ)

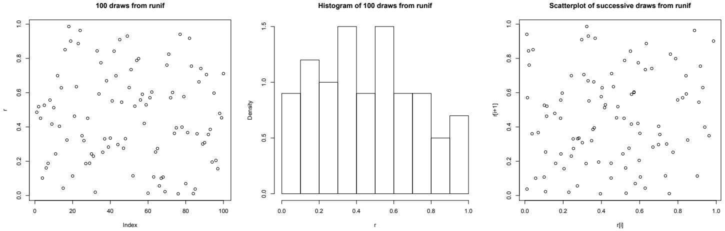
Need to make multiple "proposals" R for each X
e.g., generated 300 for figure, only accepted 78
Important for efficiency to keep this ratio small
Ideally: keep the proposal distribution close to the target

Where Do the Uniforms come From?

Uniform numbers come from finite algorithms, so really only **pseudo-random**
We want:

- Number of U_i in $[a,b] \subseteq [0,1]$ is $\propto (b-a)$
- No correlation between successive U_i
- No detectable dependences in larger or longer groupings

Modern pseudo-random generators are now very good at all three
Too involved to go into here, but will show a simpler cousin




```
plot(r,main="100 draws from runif")
plot(hist(r),freq=FALSE,main="Histogram of 100 draws from runif")
plot(r[-100],r[-1],xlab="r[i]",ylab="r[i+1]",
  main="Scatterplot of successive draws from runif")
```

Rotations

Take

$$U_{i+1} = U_i + \alpha \mod 1$$

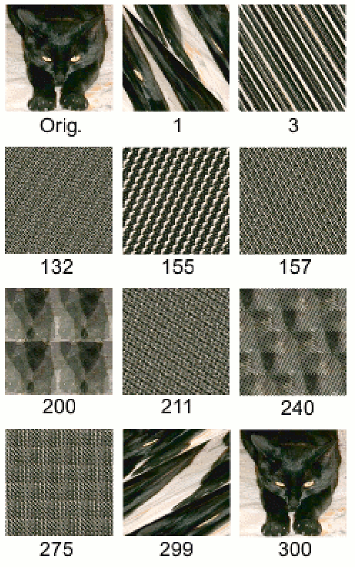
If α is irrational, this never repeats and is uniformly distributed
If α is rational but the denominator is very large, the period is very long, and it is uniform on those points

More Complicated Dynamics

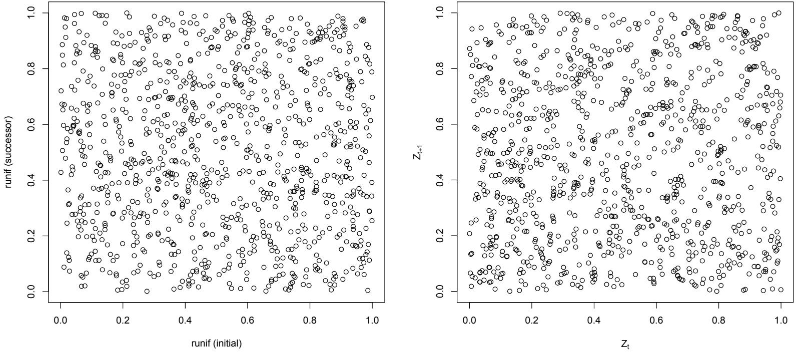
Arnold Cat Map:

$$
\begin{aligned}
U_{t+1} &= U_t + \phi_t \mod 1 \\
\phi_{t+1} &= U_t + 2\phi_t \mod 1
\end{aligned}
$$

If we report only U_t, the result is uniformly distributed and hard to predict



Wikipedia, s.v. "Arnold's cat map"



successive values from `runif` vs. Arnold cat map

Similar ideas are built into the random-number generator in R (with more internal dimensions)

Generally: Long periods, rapid divergence of near-by points (unstable), uniform distribution, low correlation

Using the default generator is a very good idea, unless you really know what you are doing

Setting the Seed

The sequence of pseudo-random numbers depends on the initial condition, or **seed**

Stored in `.Random.seed`, a global variable

To reproduce results exactly, set the seed

```
> old.seed <- .Random.seed # Store the seed
> set.seed(20010805)  # Set it to the day I adopted my cat
> runif(2)
[1] 0.1378908 0.7739319
> set.seed(20010805)  # Reset it
> runif(2)
[1] 0.1378908 0.7739319
> .Random.seed <- old.seed  # Restore old seed
```

See Chambers, §6.10, for some subtleties about working with external programs

Summary

- Unstable dynamical systems give us something very like uniform random numbers
- We can transform these into other distributions when we can compute the distribution function
    - The quantile method when we can invert the CDF
    - The rejection method if all we have is the pdf
- The basic R commands encapsulate a lot of this for us