TD1

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Contents

Exercice 3

```r
# Show the dataset
iris
```

```
##     Sepal.Length Sepal.Width Petal.Length Petal.Width    Species
## 1            5.1         3.5          1.4         0.2     setosa
## 2            4.9         3.0          1.4         0.2     setosa
## 3            4.7         3.2          1.3         0.2     setosa
## 4            4.6         3.1          1.5         0.2     setosa
## 5            5.0         3.6          1.4         0.2     setosa
## 6            5.4         3.9          1.7         0.4     setosa
## 7            4.6         3.4          1.4         0.3     setosa
## 8            5.0         3.4          1.5         0.2     setosa
## 9            4.4         2.9          1.4         0.2     setosa
## 10           4.9         3.1          1.5         0.1     setosa
## 11           5.4         3.7          1.5         0.2     setosa
## 12           4.8         3.4          1.6         0.2     setosa
## 13           4.8         3.0          1.4         0.1     setosa
## 14           4.3         3.0          1.1         0.1     setosa
## 15           5.8         4.0          1.2         0.2     setosa
## 16           5.7         4.4          1.5         0.4     setosa
## 17           5.4         3.9          1.3         0.4     setosa
## 18           5.1         3.5          1.4         0.3     setosa
## 19           5.7         3.8          1.7         0.3     setosa
## 20           5.1         3.8          1.5         0.3     setosa
## 21           5.4         3.4          1.7         0.2     setosa
## 22           5.1         3.7          1.5         0.4     setosa
## 23           4.6         3.6          1.0         0.2     setosa
## 24           5.1         3.3          1.7         0.5     setosa
## 25           4.8         3.4          1.9         0.2     setosa
## 26           5.0         3.0          1.6         0.2     setosa
## 27           5.0         3.4          1.6         0.4     setosa
## 28           5.2         3.5          1.5         0.2     setosa
## 29           5.2         3.4          1.4         0.2     setosa
## 30           4.7         3.2          1.6         0.2     setosa
## 31           4.8         3.1          1.6         0.2     setosa
## 32           5.4         3.4          1.5         0.4     setosa
## 33           5.2         4.1          1.5         0.1     setosa
## 34           5.5         4.2          1.4         0.2     setosa
## 35           4.9         3.1          1.5         0.2     setosa
## 36           5.0         3.2          1.2         0.2     setosa
## 37           5.5         3.5          1.3         0.2     setosa
## 38           4.9         3.6          1.4         0.1     setosa
## 39           4.4         3.0          1.3         0.2     setosa
## 40           5.1         3.4          1.5         0.2     setosa
## 41           5.0         3.5          1.3         0.3     setosa
## 42           4.5         2.3          1.3         0.3     setosa
## 43           4.4         3.2          1.3         0.2     setosa
## 44           5.0         3.5          1.6         0.6     setosa
## 45           5.1         3.8          1.9         0.4     setosa
## 46           4.8         3.0          1.4         0.3     setosa
## 47           5.1         3.8          1.6         0.2     setosa
```

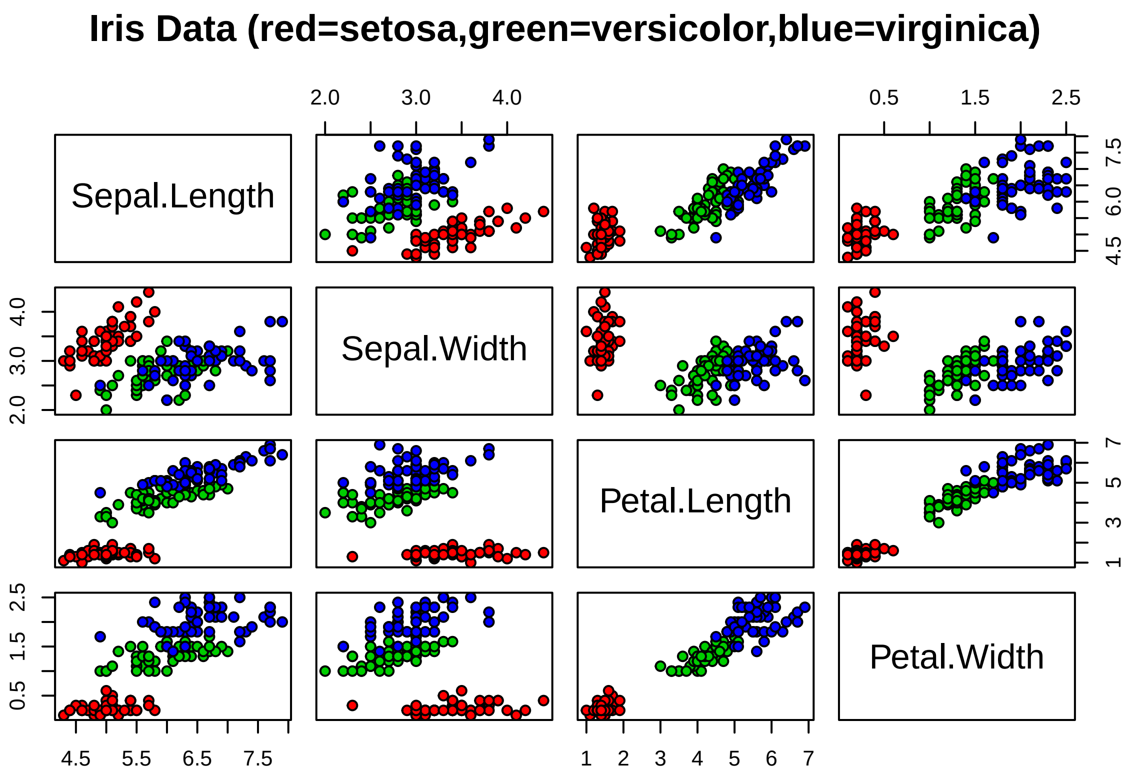
```
## 48           4.6         3.2          1.4         0.2     setosa
## 49           5.3         3.7          1.5         0.2     setosa
## 50           5.0         3.3          1.4         0.2     setosa
## 51           7.0         3.2          4.7         1.4 versicolor
## 52           6.4         3.2          4.5         1.5 versicolor
## 53           6.9         3.1          4.9         1.5 versicolor
## 54           5.5         2.3          4.0         1.3 versicolor
## 55           6.5         2.8          4.6         1.5 versicolor
## 56           5.7         2.8          4.5         1.3 versicolor
## 57           6.3         3.3          4.7         1.6 versicolor
## 58           4.9         2.4          3.3         1.0 versicolor
## 59           6.6         2.9          4.6         1.3 versicolor
## 60           5.2         2.7          3.9         1.4 versicolor
## 61           5.0         2.0          3.5         1.0 versicolor
## 62           5.9         3.0          4.2         1.5 versicolor
## 63           6.0         2.2          4.0         1.0 versicolor
## 64           6.1         2.9          4.7         1.4 versicolor
## 65           5.6         2.9          3.6         1.3 versicolor
## 66           6.7         3.1          4.4         1.4 versicolor
## 67           5.6         3.0          4.5         1.5 versicolor
## 68           5.8         2.7          4.1         1.0 versicolor
## 69           6.2         2.2          4.5         1.5 versicolor
## 70           5.6         2.5          3.9         1.1 versicolor
## 71           5.9         3.2          4.8         1.8 versicolor
## 72           6.1         2.8          4.0         1.3 versicolor
## 73           6.3         2.5          4.9         1.5 versicolor
## 74           6.1         2.8          4.7         1.2 versicolor
## 75           6.4         2.9          4.3         1.3 versicolor
## 76           6.6         3.0          4.4         1.4 versicolor
## 77           6.8         2.8          4.8         1.4 versicolor
## 78           6.7         3.0          5.0         1.7 versicolor
## 79           6.0         2.9          4.5         1.5 versicolor
## 80           5.7         2.6          3.5         1.0 versicolor
## 81           5.5         2.4          3.8         1.1 versicolor
## 82           5.5         2.4          3.7         1.0 versicolor
## 83           5.8         2.7          3.9         1.2 versicolor
## 84           6.0         2.7          5.1         1.6 versicolor
## 85           5.4         3.0          4.5         1.5 versicolor
## 86           6.0         3.4          4.5         1.6 versicolor
## 87           6.7         3.1          4.7         1.5 versicolor
## 88           6.3         2.3          4.4         1.3 versicolor
## 89           5.6         3.0          4.1         1.3 versicolor
## 90           5.5         2.5          4.0         1.3 versicolor
## 91           5.5         2.6          4.4         1.2 versicolor
## 92           6.1         3.0          4.6         1.4 versicolor
## 93           5.8         2.6          4.0         1.2 versicolor
## 94           5.0         2.3          3.3         1.0 versicolor
## 95           5.6         2.7          4.2         1.3 versicolor
## 96           5.7         3.0          4.2         1.2 versicolor
## 97           5.7         2.9          4.2         1.3 versicolor
## 98           6.2         2.9          4.3         1.3 versicolor
## 99           5.1         2.5          3.0         1.1 versicolor
## 100          5.7         2.8          4.1         1.3 versicolor
## 101          6.3         3.3          6.0         2.5  virginica
```

```
## 102          5.8         2.7          5.1         1.9  virginica
## 103          7.1         3.0          5.9         2.1  virginica
## 104          6.3         2.9          5.6         1.8  virginica
## 105          6.5         3.0          5.8         2.2  virginica
## 106          7.6         3.0          6.6         2.1  virginica
## 107          4.9         2.5          4.5         1.7  virginica
## 108          7.3         2.9          6.3         1.8  virginica
## 109          6.7         2.5          5.8         1.8  virginica
## 110          7.2         3.6          6.1         2.5  virginica
## 111          6.5         3.2          5.1         2.0  virginica
## 112          6.4         2.7          5.3         1.9  virginica
## 113          6.8         3.0          5.5         2.1  virginica
## 114          5.7         2.5          5.0         2.0  virginica
## 115          5.8         2.8          5.1         2.4  virginica
## 116          6.4         3.2          5.3         2.3  virginica
## 117          6.5         3.0          5.5         1.8  virginica
## 118          7.7         3.8          6.7         2.2  virginica
## 119          7.7         2.6          6.9         2.3  virginica
## 120          6.0         2.2          5.0         1.5  virginica
## 121          6.9         3.2          5.7         2.3  virginica
## 122          5.6         2.8          4.9         2.0  virginica
## 123          7.7         2.8          6.7         2.0  virginica
## 124          6.3         2.7          4.9         1.8  virginica
## 125          6.7         3.3          5.7         2.1  virginica
## 126          7.2         3.2          6.0         1.8  virginica
## 127          6.2         2.8          4.8         1.8  virginica
## 128          6.1         3.0          4.9         1.8  virginica
## 129          6.4         2.8          5.6         2.1  virginica
## 130          7.2         3.0          5.8         1.6  virginica
## 131          7.4         2.8          6.1         1.9  virginica
## 132          7.9         3.8          6.4         2.0  virginica
## 133          6.4         2.8          5.6         2.2  virginica
## 134          6.3         2.8          5.1         1.5  virginica
## 135          6.1         2.6          5.6         1.4  virginica
## 136          7.7         3.0          6.1         2.3  virginica
## 137          6.3         3.4          5.6         2.4  virginica
## 138          6.4         3.1          5.5         1.8  virginica
## 139          6.0         3.0          4.8         1.8  virginica
## 140          6.9         3.1          5.4         2.1  virginica
## 141          6.7         3.1          5.6         2.4  virginica
## 142          6.9         3.1          5.1         2.3  virginica
## 143          5.8         2.7          5.1         1.9  virginica
## 144          6.8         3.2          5.9         2.3  virginica
## 145          6.7         3.3          5.7         2.5  virginica
## 146          6.7         3.0          5.2         2.3  virginica
## 147          6.3         2.5          5.0         1.9  virginica
## 148          6.5         3.0          5.2         2.0  virginica
## 149          6.2         3.4          5.4         2.3  virginica
## 150          5.9         3.0          5.1         1.8  virginica
```

```
# Show the help page, with information about the dataset
?iris
```

```
## démarrage du serveur d'aide httpd ... fini
```

```r
# Create scatterplots of all pairwise combination of the 4 variables in the dataset
pairs(iris[1:4], main="Iris Data (red=setosa,green=versicolor,blue=virginica)",
      pch=21, bg=c("red","green3","blue")[unclass(iris$Species)])
```



Longueur des sépales

On prend $\alpha = 0.05$, le jeu de données est plutôt grand, on approxime par le TCL la répartition des valeurs par une loi normale $\mathcal{N}(\mu, \sigma^2)$.

Avec $\mu \approx 5.84$ et $\sigma^2 = 0.69$. On cherche les x_i tel que $x_i \notin I_c$ avec I_c l'intervalle de confiance de paramètre α.

```r
tab_fleurs_bizarres <- vector("list", 4)

for (k in seq(1,4)) {
  mu <- mean(iris[,k])
  sigma2 <- var(iris[,k])

  v1 <- qnorm(0.025, mean = mu, sd = sqrt(sigma2))
  v2 <- qnorm(0.975, mean = mu, sd = sqrt(sigma2))

  indices <- c()

  for(i in seq(1,length(iris[,k]))) {
    if (iris[i,k]<v1 || iris[i,k]>v2) {
```

```r
      indices <- c(indices, i)
    }
  }
  if (is.null(indices)) {
    indices <- c(-1)
  }

  tab_fleurs_bizarres[[k]] <- indices
}

tab_fleurs_bizarres
```

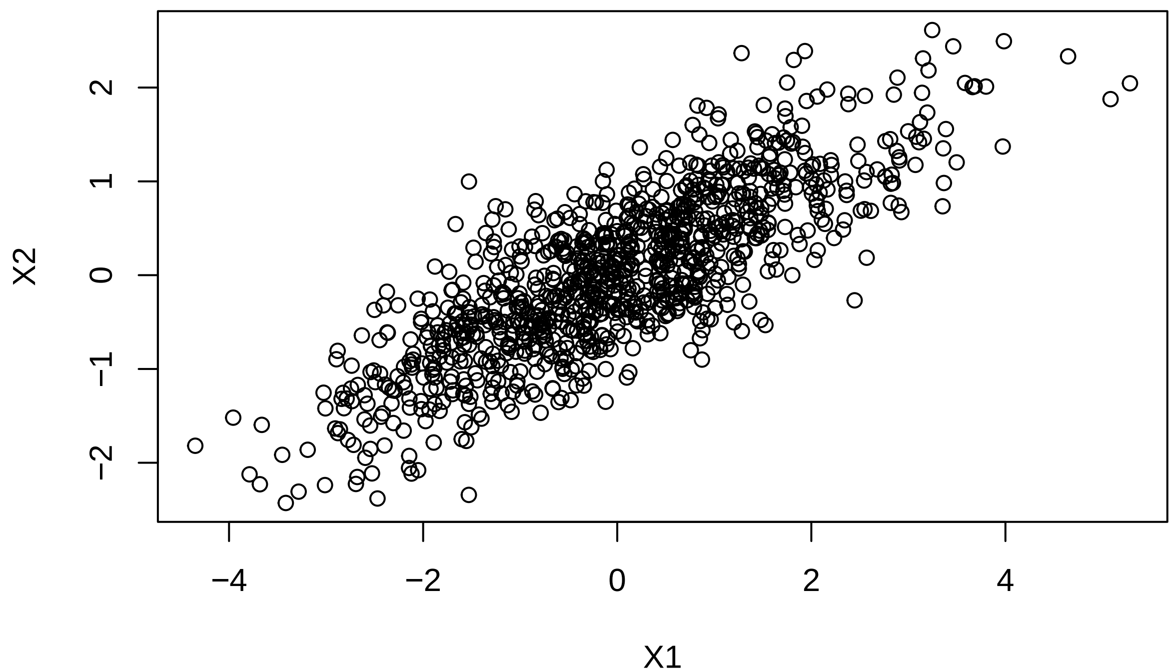
```
## [[1]]
## [1] 106 118 119 123 132 136
##
## [[2]]
## [1]  15  16  33  34  61  63  69 120
##
## [[3]]
## [1] -1
##
## [[4]]
## [1] -1
```

Ici, les -1 signifit que aucun spécimen de fleurs a des valeurs aberrantes concernant les pétales.

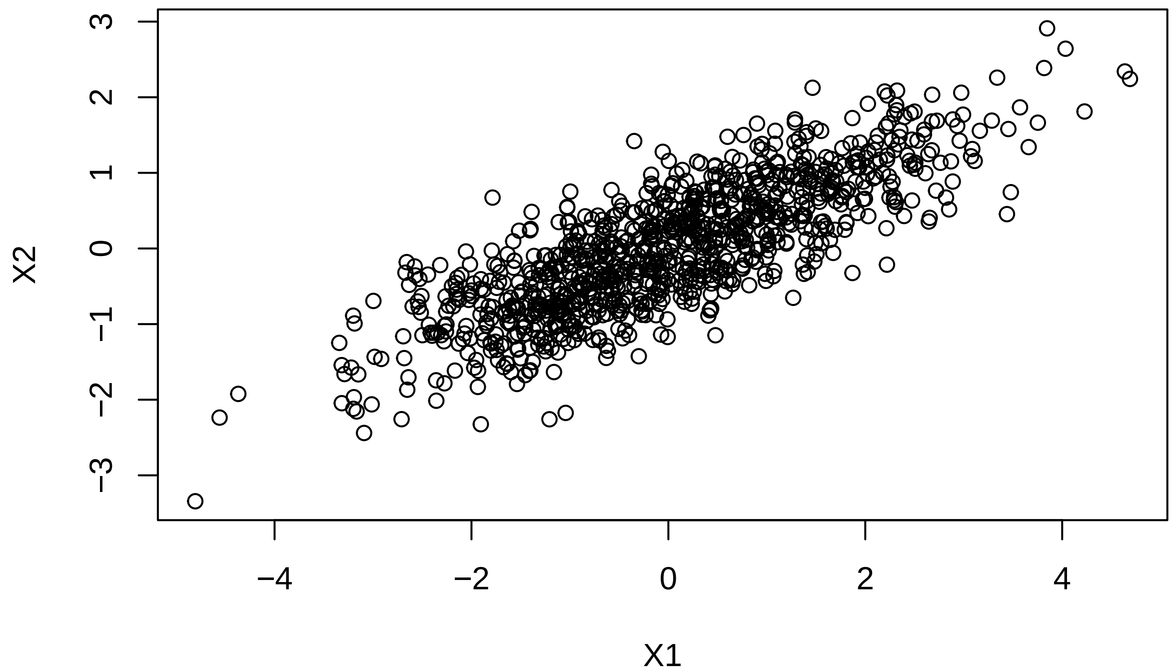
Exercice 4

Question 1

```
mu <- c(0, 0)
sigma <- matrix(c(2,1,1,0.75), ncol=2)

x <- matrix(rnorm(2000),1000)
sigm <- chol(sigma)
x <- x %*% sigm + mu
plot(x[, 1], x[, 2], xlab="X1", ylab="X2")
```




```
mu <- c(0, 0)
sigma <- matrix(c(2,1,1,0.75), ncol=2)

x <- mvrnorm(n=1000, mu=mu, Sigma=sigma)

plot(x[, 1], x[, 2], xlab="X1", ylab="X2")
```



Question 2

```
mu <- c(0, 0)
sigma <- matrix(c(2,1,1,0.75), ncol=2)

x <- matrix(rnorm(2000),1000)

racine_sigma <- chol(sigma)

y <- c()

for (i in seq(1,1000)) {
  yi <- racine_sigma %*% (x[i] - mu)
  y <- c(y, yi)
}

head(y)
```

```
## [1] -1.5493623 -0.3651882 -4.7940226 -1.1299620  0.3565664  0.0840435
```

```
data <- iris[,1:4]
n <- length(iris[,1])
C <- matrix(nrow = n, ncol=3)
```

```r
for(i in seq(1,n)) {
  if (iris[i,]$Species == "setosa") {
    C[i,] <- c(1,0,0);
  } else if (iris[i,]$Species == "versicolor") {
    C[i,] <- c(0,1,0);
  } else {
    C[i,] <- c(0,0,1);
  }
}
```

```r
# Correction rapide du prof
library(nnet)
C<-class.ind(iris$Species)

# Pour comprendre ce qui se passa dans le calcul du centre de gravité
diag(t(C)%*%C)
```

```
##     setosa versicolor  virginica
##         50         50         50
```

```r
t(data)%*%C
```

```
##              setosa versicolor virginica
## Sepal.Length  250.3      296.8     329.4
## Sepal.Width   171.4      138.5     148.7
## Petal.Length   73.1      213.0     277.6
## Petal.Width    12.3       66.3     101.3
```

Et le centre de gravité de chaque classe :

```r
t((t(data)%*%C))/diag(t(C)%*%C)
```

```
##            Sepal.Length Sepal.Width Petal.Length Petal.Width
## setosa            5.006       3.428        1.462       0.246
## versicolor        5.936       2.770        4.260       1.326
## virginica         6.588       2.974        5.552       2.026
```