Lecturer: Dr. Martin Wegmann, Prof. Dr. G. Lohmann Tutor: Saeid Bagheri 30.04.2018

Due date: 07.05.2018

## 1. Simple start of R (5 points)

Download and install the R-Software. http://cran.r-project.org → Download  $CRAN \rightarrow search \ a \ city \ near \ you.$  Choose your system (Windows / Mac / Linux). Helpful introductions to R can be found Rintro.pdf or R-intro.pdf

- (a) Create a vector t "t<-seq(-2\*pi,2\*pi,by=0.01)" Plot several functions in one window  $(\sin(t), \cos(t), \exp(\frac{t}{5}), (\frac{t}{5})^2, (\frac{t}{5})^3)$ . Try some of the plot arguments: Set ylim, label the axes, set a different colour for each function, vary the line width. Save the plot as a figure. For help try "?plot" or "?plot.default"
- (b) Set up a vector of length 20 and create a vector b with a linear relationship to a (e.g. a = 3b + 7). Calculate the correlation("cor(a,b)").
- (c) Set up two random vectors a,b of length 20 and calculate the correlation. Repeat this procedure several times to get a feeling for the correlation coefficient. Than vary the length of vector a and b (vary the sample number) and discuss how the correlation coefficient changes (e.g. 10,50,100,1000).
- (d) Repeat the experiment from the previous task 100 times by using a loop. Create before the loop an empty vector ("cor.val<-vector()") and save the correlation of a and b in this vector (e.g. "cor.val[i]<-cor(a,b)") for each realisation. Compute the mean value and plot the histogram of cor.val. What happens with the histogram when the length of a and b is varied (e.g. 10,50,100)? Save two different histograms as a figure and explain the difference between them.

```
# Important R-commands
rnorm(N) # create vector with N normal distribution random numbers
cor(a,b) # calculates the correlation coefficient
hist(a) # histogram of vector a
```

# mean value of vector a mean(a)

## 2. Short programming questions (3 points)

Write down the output for the following R-commands:

```
a) 0:10
```

- b) a < -c(0,5,3,4); mean(a)
- c) max(a)-min(a)
- d) paste("The mean value of a is", mean(a), "for sure", sep="\_")
- e) a\*2+c(1,1,1,0)
- f) my.fun<-function(n){return(n\*n+1)}</pre> my.fun(10)-my.fun(1)

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## 3. Lorenz equations (3 points)

Dynamics 2

Consider the Lorenz equations (which were derived from the Rayleigh-Bernard system)

$$\dot{x} = \sigma(y - x) \tag{1}$$

$$\dot{y} = rx - xz - y \tag{2}$$

$$\dot{z} = xy - bz \tag{3}$$

with  $\sigma, r, b > 0$ .  $\sigma$  is the Prandtl number. Furthermore, Rayleigh number  $R_a \sim \Delta T$ , critical Rayleigh number  $R_c$ , and  $r = R_a/R_c$ . Below is the numerical solution of the Lorenz Problem. Display the function in the phase-space and time-dependence for

```
(a) an initial value x_0 \in [0,1], and a parameter value r \in [0,1]
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(b) the parameter r using r = 13, 14 and r \in [20, 30]
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```
# parameters
r=24
s=10
b = 8/3
         # time step
dt = 0.01
\# initial conditions:
x = 0.1
y = 0.1
z = 0.1
# provide the solution vector
vx < -c(0)
\mathbf{v}\mathbf{v} < -\mathbf{c}(0)
vz < -c(0)
\# time stepping:
for (i in 1:10000) {
x1=x+s*(y-x)*dt
v1=v+(r*x-v-x*z)*dt
z1=z+(x*y-b*z)*dt
vx[i]=x1
vy[i]=y1
vz[i]=z1
x=x1
y=y1
z=z1
plot (vx, vy, type="l", xlab="x", ylab="y", main="LORENZ_ATTRACTOR")
```