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# Practical works: Design of numerical experiments
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# Bertrand looss - Fabrice Gamboa - Barranquilla - 2015
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```
# SOLUTIONS
```

```
#####
```

```
rm(list=ls())
```

```
graphics.off()
```

```
#####
```

```
#1 a)
```

```
library(DiceDesign)
```

```
help(package="DiceDesign")
```

```
?mindist
```

```
critere=0
```

```
for (i in 1:10000)
```

```
{
```

```
  x = matrix(runif(n=2*9),nrow=9,ncol=2)
```

```
  if ( mindist(x) > critere )
```

```
  {
```

```
    x1 = x
```

```
    critere = mindist(x)
  }
}
```

```
x11()
par(mfrow=c(1,2))
plot(x1,main="Random maximin")
plot(x,main="random")
```

```
#####
```

```
#1 b)
```

```
?factDesign
```

```
x2 = factDesign(2,3)
x11()
par(mfrow=c(2,2))
plot(x1,main="Random maximin")
plot(x,main="Random")
plot(x2$design,main="Factorial")
print(c("critere maximin(Random) :", mindist(x)))
print(c("critere maximin(Random maximin) :", mindist(x1)))
print(c("critere maximin(Factorial) :", mindist(x2$design)))
```

```
# Bad uni-dimensional sub-projections
```

```
# Number of points cannot be ordinary
```

```
# Too many points when dimension increases
```

```
#####
```

```
#2 a)
```

```
library(randtoolbox)
```

```
help(package="randtoolbox")
```

```
?sobol
```

```
x3 = randtoolbox::sobol(9,2)
```

```
plot(x3,main="Sobol")
```

```
print(c("critere maximin(Sobol) :", mindist(x3)))
```

```
#####
```

```
#2 b)
```

```
?discrepancyCriteria
```

```
print("Random")
```

```
print(discrepancyCriteria(x,type=c('M2','C2')))
```

```
print("Random maximin")
```

```
print(discrepancyCriteria(x1,type=c('M2','C2')))
```

```
print("Factorial")
```

```
print(discrepancyCriteria(x2$design,type=c('M2','C2')))
```

```
print("Sobol")
```

```
print(discrepancyCriteria(x3,type=c('M2','C2')))
```

```
#####
```

#2 c)

```
x4 = halton(200,8)
```

```
pairs(x4,pch = ".",cex=3)
```

```
#####
```

#2 d)

```
x5 = sobol(200,8)
```

```
pairs(x5,pch = ".",cex=3)
```

```
#####
```

#2 e)

```
?rss2d
```

```
rss2d(x5,lower=rep(0,8),upper=rep(1,8))
```

```
#####
```

#3 a)

```
lhs <- function(N,p){
```

```
  ran = matrix(runif(N*p),nrow=N,ncol=p) # tirage de N x p valeurs selon loi U[0,1]
```

```
  x = matrix(0,nrow=N,ncol=p) # construction de la matrice x
```

```
  for (i in 1:p) {
```

```
    idx = sample(1:N) # vecteur de permutations des entiers {1,2,...,N}
```

```
    P = (idx-ran[,i]) / N # vecteur de probabilités
```

```
    x[,i] <- qunif(P) }
```

```
return(x)}

x1 = lhs(20,2)

#####

#3 b)

# method i)

x0 = matrix(runif(n=2*20),nrow=20,ncol=2)

critere=0
for (i in 1:10000)
{
  x = lhs(20,2)
  if ( mindist(x) > critere )
  {
    x2 = x
    critere = mindist(x)
  }
}

# method ii)

xinit <- lhs(20,2)
x3 <- maximinSA_LHS(xinit)$design
```

```
plot(x3)
```

```
# Comparisons
```

```
print(c("criterion maximin(Random design) :", mindist(x0)))
```

```
print(c("criterion maximin(Standard LHS) :", mindist(x1)))
```

```
print(c("criterion maximin(Maximin LHS) :", critere))
```

```
print(c("criterion maximin(SA maximin LHS) :", mindist(x3)))
```

```
x11()
```

```
par(mfcol=c(2,2))
```

```
plot(x0,main="Random")
```

```
plot(x1,main="Random LHS")
```

```
plot(x2,main="Maximin LHS")
```

```
plot(x3,main="SA maximin LHS")
```