

1 Chapter 6 (R programs)

Example-6-1-1.r

```
1  ## =====
2  ## Example 6.1.1 on Page 234
3  ## -----
4  data = c( 20.5, 20.7, 20.8, 21.0, 21.0, 21.4, 21.5, 22.0, 22.1, 22.5,
5           22.6, 22.6, 22.7, 22.7, 22.9, 22.9, 23.1, 23.3, 23.4, 23.5,
6           23.6, 23.6, 23.6, 23.9, 24.1, 24.3, 24.5, 24.5, 24.8, 24.8,
7           24.9, 24.9, 25.1, 25.1, 25.2, 25.6, 25.8, 25.9, 26.1, 26.7 )
8
9  # Make tally table
10 # Breaks = c(20.45, 23.35, ...
11 Breaks = seq(20.45, 26.75, by=0.9)
12
13 table( cut(data, breaks=Breaks ) )
```

Example-6-1-3.r

```
1  ## =====
2  ## Example 6.1-3 on Page 238
3  ## -----
4
5  data = c(0.98, 0.92, 0.89, 0.90, 0.94, 0.99,
6  0.86, 0.85, 1.06, 1.01, 1.03, 0.85, 0.95, 0.90, 1.03,
7  0.87, 1.02, 0.88, 0.92, 0.88, 0.88, 0.90, 0.98, 0.96,
8  0.98, 0.93, 0.98, 0.92, 1.00, 0.95, 0.88, 0.90, 1.01,
9  0.98, 0.85, 0.91, 0.95, 1.01, 0.88, 0.89, 0.99, 0.95,
10 0.90, 0.88, 0.92, 0.89, 0.90, 0.95, 0.93, 0.96, 0.93,
11 0.91, 0.92, 0.86, 0.87, 0.91, 0.89, 0.93, 0.93, 0.95,
12 0.92, 0.88, 0.87, 0.98, 0.98, 0.91, 0.93, 1.00, 0.90,
13 0.93, 0.89, 0.97, 0.98, 0.91, 0.88, 0.89, 1.00, 0.93,
14 0.92, 0.97, 0.97, 0.91, 0.85, 0.92, 0.87, 0.86, 0.91,
15 0.92, 0.95, 0.97, 0.88, 1.05, 0.91, 0.89, 0.92, 0.94,
16 0.90, 1.00, 0.90, 0.93)
17
18 ## R determines class intervals
19 hist(data)    ## frequency
20 hist(data, prob=TRUE) ## density
21
22 ## You can decide the class intervals
23 ## The following will give a similar picture as in the textbook.
24 Breaks = c(0.835, 0.865, 0.895, 0.925, 0.955, 0.985, 1.015, 1.045, 1.075)
25
26 hist(data, breaks=Breaks) ## similar to the textbook (Example 6.1.3).
27
28 hist(data, breaks=Breaks, prob=TRUE) ## the same as the textbook.
29
30 # -----
31 # Table 6.1-4
32 table( cut(data, breaks=Breaks ) )
```

Example-6-1-5.r

```
1  ## =====
```

```

2  ## Example 6.1-5 on Page 241
3  ## -----
4
5  data = c(
6  30, 17, 65, 8, 38, 35, 4, 19, 7, 14, 12, 4, 5, 4, 2,
7  7, 5, 12, 50, 33, 10, 15, 2, 10, 1, 5, 30, 41, 21, 31,
8  1, 18, 12, 5, 24, 7, 6, 31, 1, 3, 2, 2, 1, 30, 2,
9  1, 3, 12, 12, 9, 28, 6, 50, 63, 5, 17, 11, 23, 2, 46,
10 90, 13, 21, 55, 43, 5, 19, 47, 24, 4, 6, 27, 4, 6, 37,
11 16, 41, 68, 9, 5, 28, 42, 3, 42, 8, 52, 2, 11, 41, 4,
12 35, 21, 3, 17, 10, 16, 1, 68, 105, 45, 23, 5, 10, 12, 17
13 )
14
15 # The above needs comma (,) but the below does not.
16
17 x <- scan()
18 30 17 65 8 38 35 4 19 7 14 12 4 5 4 2
19 7 5 12 50 33 10 15 2 10 1 5 30 41 21 31
20 1 18 12 5 24 7 6 31 1 3 2 2 1 30 2
21 1 3 12 12 9 28 6 50 63 5 17 11 23 2 46
22 90 13 21 55 43 5 19 47 24 4 6 27 4 6 37
23 16 41 68 9 5 28 42 3 42 8 52 2 11 41 4
24 35 21 3 17 10 16 1 68 105 45 23 5 10 12 17
25
26 # Figure 6.1-4 (a): PDF
27 hist(x) # frequency
28
29 hist(x, prob=TRUE) # relative frequency
30 # The above is slightly different from the textbook (Figure 6.1-4 (a)).
31
32 # Let's change intervals
33 intervals = seq(0,108, by=9)
34 hist(x, breaks=intervals, prob=TRUE) # relative frequency
35 curve( (1/20)*exp(-x/20), 0, 108, add=TRUE, col="blue")
36
37
38 # Figure 6.1-4 (b): CDF
39 Fn = ecdf(x)
40 plot(Fn)
41 curve( 1- exp(-x/20), 0, 108, add=TRUE, col="red")

```

Example-6-2-2.r

```

1  ## =====
2  ## Example 6.2-2 on Page 250
3  ## -----
4  stem(data)
5
6  stem(data, scale=0.75)

```

Example-6-2-3.r

```

1  ## =====
2  ## Example 6.2-3 on Page 251
3  ## -----
4  summary(data)
5

```

```

6 boxplot(data)
7
8 boxplot(data, horizontal=TRUE)
9
10 boxplot(data, horizontal=TRUE, notch=TRUE)
11
12 median(data)
13
14 mean(data)
15
16 max(data)
17
18 min(data)
19
20 range(data)
21
22 IQR(data)

```

Example-6-3-3.r

```

1  ## =====
2  ## Example 6.3-3 on Page 259
3  ## -----
4
5  ## NOTE: http://integrals.wolfram.com/index.jsp
6
7  g1 = function(y) { 10 * y * (1-y^2)^4 }
8  g2 = function(y) { 40 * y^3 * (1-y^2)^3 }
9  g3 = function(y) { 60 * y^5 * (1-y^2)^2 }
10 g4 = function(y) { 40 * y^7 * (1-y^2) }
11 g5 = function(y) { 10 * y^9 }
12
13
14 curve(g1, 0,1)
15 curve(g2, 0,1, add=TRUE)
16 curve(g3, 0,1, add=TRUE)
17 curve(g4, 0,1, add=TRUE)
18 curve(g5, 0,1, add=TRUE)
19
20 #
21 curve(g1, 0,1, ylim=c(0,10) )
22 curve(g2, 0,1, add=TRUE)
23 curve(g3, 0,1, add=TRUE)
24 curve(g4, 0,1, add=TRUE)
25 curve(g5, 0,1, add=TRUE)
26
27 #
28 curve(g1, 0,1, ylim=c(0,10) )
29 curve(g2, 0,1, add=TRUE, lty=2)
30 curve(g3, 0,1, add=TRUE, lty=3)
31 curve(g4, 0,1, add=TRUE, lty=4)
32 curve(g5, 0,1, add=TRUE, lty=5)
33
34
35 ##-----
36
37 G1 = function(y) { 1 - (1-y^2)^5 }
38 G2 = function(y) { y^4 * ( -4*y^6 + 15*y^4 -20*y^2 + 10) }
39 G3 = function(y) { y^6 * (6*y^4 -15*y^2 +10) }
40 G4 = function(y) { y^8 * (5 - 4*y^2) }

```

```

41 G5 = function(y) y^10
42
43 curve(G1, 0,1)
44 curve(G2, 0,1, add=TRUE, col="red")
45 curve(G3, 0,1, add=TRUE, col="green")
46 curve(G4, 0,1, add=TRUE, col="blue")
47 curve(G5, 0,1, add=TRUE, col="grey")

```

Example-6-3-4.r

```

1  ## =====
2  ## Example 6.3-4 on Page 261
3  ## -----
4
5  data = c(1013, 1019, 1021, 1024, 1026, 1028,
6           1033, 1035, 1039, 1040, 1043, 1047)
7
8  median(data)
9
10 quantile(data, probs=0.5)
11
12 quantile(data, probs=0.25)
13 quantile(data, probs=0.25, type=6) # type=6 is the textbook method
14
15 quantile(data, probs=0.75)
16 quantile(data, probs=0.75, type=6)
17
18 quantile(data, probs=0.60)
19 quantile(data, probs=0.60, type=6)

```

Example-6-3-5.r

```

1  ## =====
2  ## Example 6.3-5 on Page 262
3  ## -----
4
5  data = c(
6    1.24, 1.36, 1.28, 1.31, 1.35, 1.20, 1.39, 1.35, 1.41, 1.31,
7    1.28, 1.26, 1.37, 1.49, 1.32, 1.40, 1.33, 1.28, 1.25, 1.39,
8    1.38, 1.34, 1.40, 1.27, 1.33, 1.36, 1.43, 1.33, 1.29, 1.34 )
9
10 n = length(data)
11
12 kk = 1:30
13
14 yy = sort(data)
15
16 pp = kk/ (n+1)
17
18 qq = qnorm(pp)
19
20
21 cbind(kk, yy, pp, qq)
22
23 plot(yy,qq)
24
25 qqnorm(data)
26 qqline(data)

```

Example-6-4-4.r

```

1  ## =====
2  ## Example 6.4-4 on Page 269
3  ## -----
4
5  # Sample size = 4
6  L = function(theta, x) {
7      dunif(x[1],0,theta)*dunif(x[2],0,theta)*dunif(x[3],0,theta)*dunif(x[4],0,theta)
8  }
9
10
11 # For example, we have
12
13 x = c(1.9, 1.8, 1.7, 2.5)
14
15 TH = seq(0.1, 5, by=0.1)
16 plot(TH, L(TH,x), type="l")
17
18 # Lexical Scoping
19 L1 = function(theta) {
20     dunif(x[1],0,theta)*dunif(x[2],0,theta)*dunif(x[3],0,theta)*dunif(x[4],0,theta)
21 }
22
23 x = c(1.9, 1.8, 1.7, 2.5)
24 TH = seq(0.1, 5, by=0.1)
25 plot(TH, L1(TH), type="l")
26
27
28 #-----
29 # Sample size = n
30
31 L2 = function(theta, x) {
32     n = length(x)
33     tmp = rep(1, length(theta))
34     for ( i in 1:n ) {
35         tmp = tmp * dunif(x[i], 0, theta)
36     }
37     return(tmp)
38 }
39
40
41 # For example, we have
42
43 x = c(1.9, 1.8, 1.7, 2.5, 3.2, 1.1, 1.2, 0.1, 0.9)
44
45 TH = seq(0.1, 5, by=0.1)
46
47 plot(TH, L2(TH,x), type="l")

```

Example-6-5-1.r

```

1  ## =====
2  ## Example 6.5-1 on Page 278
3  ## -----
4
5  x = c( 70, 74, 72, 68, 58, 54, 82, 64, 80, 61 )
6  y = c( 77, 94, 88, 80, 71, 76, 88, 80, 90, 69 )
7
8  n = length(x)

```

```
9
10 xbar = mean(x)
11
12 ybar = mean(y)
13
14 alpha.hat = ybar
15
16 beta.hat = ( sum(x*y) - n*xbar*ybar) / ( sum(x*x) - n* xbar^2)
17
18 ### Using lm() function
19 ### Note y = alpha + beta x unlike the textbook setting: y = alpha + beta(x-xbar).
20
21 LM = lm(y~x)
22
23 summary(LM)
24
25 plot(x,y )
26 abline(LM)
```

2 Chapter 7 (R programs)

Example-7-1-4.r

```
1  ## =====
2  ## Example 7.1-4
3  ## -----
4  x = c(13.0, 18.5, 16.4, 14.8, 19.4, 17.3, 23.2, 24.9,
5        20.8, 19.3, 18.8, 23.1, 15.2, 19.9, 19.1, 18.1,
6        25.1, 16.8, 20.4, 17.4, 25.2, 23.1, 15.3, 19.4,
7        16.0, 21.7, 15.2, 21.3, 21.5, 16.8, 15.6, 17.6 )
8
9  xbar = mean(x)
10
11 s2 = var(x)
12
13 s = sqrt(var(x))
14
15 sd(x)
16
17 n = length(x)
18
19 alpha = 1-0.95    # 95% CI.
20
21 z = qnorm (1-alpha/2)
22
23 L = xbar - z * s/sqrt(n)
24 U = xbar + z * s/sqrt(n)
25
26 c(L,U)
```

Example-7-1-5.r

```
1  ## =====
2  ## Example 7.1.5 on Page 313
3  ## -----
4  x = c( 481, 537, 513, 583, 453, 510, 570, 500, 457, 555,
5        618, 327, 350, 643, 499, 421, 505, 637, 599, 392 )
6
7  xbar = mean(x)
8
9  s2 = var(x)
10
11 s = sqrt(var(x))
12
13 sd(x)
14
15 n = length(x)
16
17 alpha = 1-0.90    # 90% CI.
18
19 t = qt (1-alpha/2, df=n-1)
20
21 L = xbar - t * s/sqrt(n)
22 U = xbar + t * s/sqrt(n)
23
24 c(L,U)
25
26 #-----
```

```

27 # Using lm() function
28 # NOTE: This method can not be used for Examples 7.1.3 and 7.1.4
29     because they are based on N(0,1) while Example 7.1.5 is based on t-dist.
30 mylm = lm(x~1)
31 confint(mylm, level=0.90)

```

Example-7-2-3.r

```

1  ## =====
2  ## Example 7.2-3 on Page 320
3  ## -----
4  set.seed(1)
5
6  n=6; m=18; sigma2x=1; sigma2y=36
7
8  # Calculate the d.f. using Eq. (7.2-1)
9  r = (sigma2x/n + sigma2y/m)^2 / ( 1/(n-1)*(sigma2x/n)^2+1/(m-1)*(sigma2y/m)^2 )
10
11  r
12
13  N = 500
14  length(T) = N    # or, T = numeric(N)
15  length(W) = N
16
17  #-----
18  for ( i in 1:N ) {
19      x = rnorm(n, 0, sqrt(sigma2x))
20      y = rnorm(m, 0, sqrt(sigma2y))
21      xbar = mean(x); ybar = mean(y)
22      s2x = var(x); s2y = var(y)
23      s2p = ( (n-1)*s2x + (m-1)*s2y ) / (n+m-2)
24      T[i] = (xbar-ybar) / sqrt( s2p * (1/n + 1/m) )
25      W[i] = (xbar-ybar) / sqrt( s2x/n + s2y/m )
26  }
27  #-----
28
29
30  #
31  # Figure 7.2-1 (a): T(22) quantiles versus T order statistics
32  #
33  qt22 = qt( ppoints(N), df=22)
34  qqplot(T,qt22, xlim=c(-3,3), ylim=c(-3,3) )
35  abline(h=0, v=0, lty=3)
36  abline(a=0, b=1, lty=1, col="blue")
37
38  hist(T, probability=TRUE, nclass=20)
39  pdf = dt( seq(-3,3, by=0.1), df=22 )
40  lines( seq(-3,3, by=0.1), pdf, type="l", col="red", add=TRUE )
41
42  #
43  # Figure 7.2-1 (b): T(19) quantiles versus T order statistics
44  #
45  qt19 = qt( ppoints(N), df=19)
46  qqplot(W,qt19, xlim=c(-3,3), ylim=c(-3,3) )
47  abline(h=0, v=0, lty=3)
48  abline(a=0, b=1, lty=1, col="blue")
49
50  hist(W, probability=TRUE, nclass=20)
51  pdf = dt( seq(-3,3, by=0.1), df=19 )
52  lines( seq(-3,3, by=0.1), pdf, type="l", col="red", add=TRUE )

```


Example-7-2-4.r

```

1 ## =====
2 ## Example 7.2-4 on Page 322
3 ## -----
4 x = c(0.30, 0.23, 0.41, 0.53, 0.24, 0.36, 0.38, 0.51)
5 y = c(0.43, 0.32, 0.58, 0.46, 0.27, 0.41, 0.38, 0.61)
6
7 t.test(x,y, paired=TRUE)
8
9 #-----
10 # same as the above
11 d = x - y
12 t.test(d)

```

Example-7-3-1.r

```

1 ## =====
2 ## Example 7.3.1 on Page 328
3 ## -----
4 a = 0.1; z0 = qnorm(1-a/2)
5
6 y=8; n=40
7 phat = y/n
8
9 L = phat - z0 * sqrt( phat*(1-phat)/n )
10 U = phat + z0 * sqrt( phat*(1-phat)/n )
11
12 c(L, U)
13
14 #
15 # Wilson CI (See EQ. 7.3.4)
16 #
17
18 prop.test(y, n=n, conf.level=0.90, correct=FALSE )
19
20
21 #-----
22 y=80; n=400    ### This is different.
23 phat = y/n
24
25 L = phat - z0 * sqrt( phat*(1-phat)/n )
26 U = phat + z0 * sqrt( phat*(1-phat)/n )
27
28 c(L, U)
29
30
31 #
32 # Wilson CI (See EQ. 7.3.4)
33 #
34
35 prop.test(y, n=n, conf.level=0.90, correct=FALSE )

```

3 Chapter 8 (R programs)

Example-8-2-1.r

```
1 #=====
2 # 8.2-1 (very similar to Exercise 7.2-12)
3 #-----
4 x = c( 0.8, 1.8, 1.0, 0.1, 0.9, 1.7, 1.0, 1.4, 0.9, 1.2, 0.5 )
5 y = c( 1.0, 0.8, 1.6, 2.6, 1.3, 1.1, 2.4, 1.8, 2.5, 1.4, 1.9, 2.0, 1.2)
6
7 # It will give Welch's two sample t-test
8 t.test(x,y, alternative="less")
9
10 # It will give traditional two sample t-test
11 t.test(x,y, alternative="less", var.equal=TRUE)
12
13 # Five number summary (* can be different from the textbook results *)
14 summary(x)
15 summary(y)
16
17 # Box-whisker plots (side by side)
18 id = rep( c("X","Y"), c(length(x), length(y)) )
19 boxplot( c(x,y) ~ id ) # vertical mode
20 boxplot( c(x,y) ~ id, horizontal=TRUE ) # horizontal mode
21
22 id2 = rep( c("Y","X"), c(length(y), length(x)) )
23 boxplot( c(y,x) ~ id2, horizontal=TRUE )
24
25 id3 = factor( id , levels=c("Y", "X") )
26 boxplot( c(x,y) ~ id3, horizontal=TRUE )
```

Example-8-2-2.r

```
1 #=====
2 # 8.2.2 (very similar to 8.2.1 and Exercise 7.2-12)
3 #-----
4 x = c(1071, 1076, 1070, 1083, 1082, 1067, 1078, 1080, 1075, 1084, 1075, 1080)
5 y = c(1074, 1069, 1075, 1067, 1068, 1079, 1082, 1064, 1070, 1073, 1072, 1075)
6
7 # It will give traditional two sample t-test
8 t.test(x,y, alternative="two.sided", var.equal=TRUE)
9
10 # Five number summary (* can be different from the textbook results *)
11 summary(x)
12 summary(y)
13
14 id = rep( c("X","Y"), c(length(x), length(y)) )
15
16 id3 = factor( id , levels=c("Y", "X") )
17 boxplot( c(x,y) ~ id3, horizontal=TRUE )
```

Figure-8-5-2.r

```
1 ## =====
2 ## Figure 8.5-2 on Page 402
3 ## -----
```

```

4 # n=25
5
6 mu = seq(60, 68, by=0.1)
7
8 K1 = 1-pnorm( (62-mu)/2 )
9 K2 = 1-pnorm( (63.29-mu)/2 )
10
11
12 #-----
13 plot (mu, K1)
14 lines(mu, K2)
15
16 #-----
17 plot (mu, K1, type="l", xlim=c(58,68), ylim=c(0,1), col="blue" )
18 lines(mu, K2, col="red")
19
20 #=====
21 # n=100
22
23 K3 = 1-pnorm( 61.645-mu )
24
25 plot (mu, K1, type="l", xlim=c(58,68), ylim=c(0,1), col="blue" )
26 lines(mu, K2, col="red")
27 lines(mu, K3, col="black", lty=2)
28
29
30 #=====
31 # Page 404 of Textbook
32
33 q1 = qnorm(0.05)
34 q2 = qnorm(0.975)
35
36 n = 4*(q2-q1)^2
37 n
38
39 c = ( 65*q2-60*q1) / (q2-q1)
40 c

```

Example-8-5-3.r

```

1 #=====
2 # Example 8.5.3 on Page 404
3 #-----
4
5 n = ( sqrt(3)*qnorm(0.90) - 2*qnorm(0.05) )^2

```

4 Chapter 9 (R programs)

Example-9-1-1.r

```
1 #=====
2 # Example 9.1.1 on Page 425
3 # Test H0: random versus H1: not random
4 #-----
5 data = c(5,8,3,1,9,4,6,7,9,2,6,3,0,
6          8,7,5,1,3,6,2,1,9,5,4,8,0,
7          3,7,1,4,6,0,4,3,8,2,7,3,9,
8          8,5,6,1,8,7,0,3,5,2,5,2)
9 dist = diff(data)
10
11 # Check "SAME"
12 sum( dist==0 ) ## dangerous
13 sum( ( dist^2 < 0.0001) ) # better
14
15 # Check One away
16 sum( abs(dist) == 1 ) ## dangerous
17 sum( (abs(dist)-1) < 0.00001 ) ## better
18
19 # Check Other
20 sum( (abs(dist)-1) >= 0.00001 ) ## better
21
22 #-----
23 y1=0; y2=8; y3=42
24 p10=1/10; p20=2/10; p30=7/10
25 n = y1+y2+y3
26
27 Q2 = (y1-n*p10)^2 / (n*p10) + (y2-n*p20)^2 / (n*p20) + (y3-n*p30)^2 / (n*p30)
28
29 # chi-square critical value
30 qchisq(1-0.05, df=2)
31
32 # Compare Q2 with the above critical value
33 # Reject H0
34
35 #-----
36 # Using R function
37 chisq.test( x=c(0,8,42), p=c(1/10, 2/10, 7/10) )
38
39
40 #-----
41 # Note
42 O = c(y1,y2,y3)
43 E = n*c(p10, p20, p30)
44
45 sum( (O-E)^2 / E )
```

Example-9-1-2.r

```
1 #=====
2 # Example 9.1.2 on Page 426
3 # Test H0: Binomial(n=4, p=1/2) versus H1: not Binomial
4 #-----
5
6 #-----
7 O = c( 7, 18, 40, 31, 4)
```

```

8  n = sum(0)
9  E = n * c(1/16, 4/16, 6/16, 4/16, 1/16)
10
11 sum( (0-E)^2 / E )
12
13 alpha=0.05
14 qchisq(1-alpha, df=4)
15
16 #-----
17 # Using R function
18 chisq.test( x=c(7,18,40,31,4), p=c(1/16, 4/16, 6/16, 4/16, 1/16) )
19 chisq.test( x=c(7,18,40,31,4), p=dbinom(0:4, size=4,p=1/2) )

```

Example-9-1-3.r

```

1  #=====
2  # Example 9.1.3 on Page 428
3  # Test H0: Poisson versus H1: Multinomial
4  #-----
5  data = c(7, 4, 3, 6, 4, 4, 5, 3, 5, 3,
6           5, 5, 3, 2, 5, 4, 3, 3, 7, 6,
7           6, 4, 3,11, 9, 6, 7, 4, 5, 4,
8           7, 3, 2, 8, 6, 7, 4, 1, 9, 8,
9           4, 8, 9, 3, 9, 7, 7, 9, 3,10 )
10 xbar = mean(data)
11 n = length(data)
12
13 Obs = c(13, 9, 6, 5, 7, 10)
14 prob = c(sum(dpois(0:3,lambda=xbar)),dpois(4:7,lambda=xbar),1-ppois(7,lambda=xbar))
15 Exp = n*prob
16
17 Q = sum( (Obs-Exp)^2 / Exp )
18 Q
19
20 qchisq(1-0.05, df=4)
21 1-pchisq(Q, df=4)
22
23 #-----
24 # The below can NOT be used for this test b/c df is wrong.
25 # But, q (test statistics) can be used.
26
27 chisq.test( Obs, p=prob)

```

Example-9-1-4.r

```

1  ## =====
2  ## Example 9.1.4 on Page 430
3  ## -----
4  # H0: Exponential(theta=20) versus H1: not exponential
5  # Note: theta=20 is given.
6  # Data from Page 241
7  ##-----
8  data = c( 30,17,65, 8,38,35, 4,19, 7,14,12, 4, 5, 4, 2,
9           7, 5,12,50,33,10,15, 2, 10, 1, 5,30,41,21,31,
10          1,18,12, 5,24, 7, 6,31, 1, 3, 2,22, 1,30, 2,
11          1, 3,12,12, 9,28, 6,50, 63, 5,17,11,23, 2,46,
12          90,13,21,55,43, 5,19,47, 24, 4, 6,27, 4, 6,37,

```

```

13         16,41,68, 9, 5,28,42, 3, 42, 8,52, 2,11,41, 4,
14         35,21, 3,17,10,16, 1,68,105,45,23, 5,10,12,17 )
15
16 # Make tally table
17 Breaks = c(0, 9, 18, 27, 36, 45, 54, 63, 72, Inf)
18 table( cut(data, breaks=Breaks ) )
19
20 CDFs = pexp( Breaks, rate=1/20)
21 Prob.in.class = diff(CDFs)
22
23 n = length(data)
24
25 O = as.numeric ( table(cut(data, breaks=Breaks ) ) )
26 E = n*Prob.in.class
27 cbind( Breaks[-length(Breaks)], Breaks[-1], O, E, Prob.in.class )
28
29 tmp = cbind( O, E, Prob.in.class )
30 rownames(tmp) = names( table(cut(data,breaks=Breaks)) ) # Facelift.
31 tmp
32
33 Q = sum ( (O-E)^2 / E )
34 Q
35
36 df = length(E) - 1
37 df
38
39 qchisq(1-0.05, df=8)
40
41 p.value = 1-pchisq(Q, df=8)
42 p.value
43
44 #-----
45 chisq.test(O, p=Prob.in.class) # Warning message due to small values in E.
46
47 #=====
48 # Same problem but theta is NOT given.
49 # H0: Exponential(theta) versus H1: not exponential
50 # Note: theta is NOT given.
51 #-----
52 xbar = mean(data)
53 xbar
54
55 CDFs = pexp( Breaks, rate=1/xbar) # Different from the above.
56 Prob.in.class = diff(CDFs)
57
58 E = n*Prob.in.class # Note: O is the same because these are observations.
59
60 tmp2 = cbind( O, E, Prob.in.class )
61 rownames(tmp2) = names( table(cut(data,breaks=Breaks)) ) # Facelift.
62 tmp2 # Slightly different from the above.
63
64 Q2 = sum ( (O-E)^2 / E )
65 Q2
66
67 df2 = length(E) - 1 - 1 # Due to the parameter estimation under H0
68 df2
69
70 qchisq(1-0.05, df=7) # Be careful. df=7
71
72 p.value2 = 1-pchisq(Q, df=7)
73 p.value2
74

```

```

75 #-----
76 # The following can be used only for Q.
77 # Not for df or p-value.
78 chisq.test(0, p=Prob.in.class)

```

Example 9-2-1.r

```

1 #=====
2 # Example 9.2.1 on Page 434
3 # Test for Homogeneity
4 #-----
5 Group1 = c(8, 13, 16, 10, 3)
6 Group2 = c(4, 9, 14, 16, 7)
7
8 Data = rbind(Group1, Group2)
9 Data
10
11 rownames(Data) = c("Group I", "Group II")
12 colnames(Data) = c("A", "B", "C", "D", "F")
13 Data
14
15 n1 = sum(Group1); n2 = sum(Group2)
16 p = (Group1+Group2)/(n1+n2)
17 E = rbind( n1*p, n2*p )
18
19 cbind(Data, E)
20
21 colnames(E) = c("A", "B", "C", "D", "F") # Not needed. Only facelift.
22 cbind(Data, E)
23
24 O = Data # Not need. Only for notational convenience.
25 X2 = sum( (O-E)^2 / E )
26 X2
27
28 critical.value = qchisq(1-0.05, df=4)
29 p.value = 1-pchisq(X2, df=4)
30 p.value
31
32 #=====
33 # Using R function: chisq.test()
34 #-----
35
36 # Estimate pi
37 pi = (Group1+Group2) / (n1+n2)
38 chisq.test(Data, p=pi, correct=FALSE)
39
40 # Even more simple.
41 chisq.test(Data, correct=FALSE)

```

Example 9-2-2.r

```

1 #=====
2 # Example 9.2.2 on Page 436
3 # Test for Homogeneity
4 #-----
5 U = c(25, 31, 20, 42, 39, 19, 35, 36, 44, 26,
6       38, 31, 29, 41, 43, 36, 28, 31, 25, 38 )

```

```

7 V = c(28, 17, 33, 25, 31, 21, 16, 19, 31, 27,
8       23, 19, 25, 22, 29, 32, 24, 20, 34, 26 )
9
10 # Make tally table
11 BrandU = table( cut(U, breaks=c(-Inf, 23.5, 28.5, 34.5, Inf) ) )
12 BrandV = table( cut(V, breaks=c(-Inf, 23.5, 28.5, 34.5, Inf) ) )
13 Data = rbind(BrandU, BrandV)
14 Data
15
16 rownames(Data) = c("Braud U", "Bruan V")
17 colnames(Data) = c("A1", "A2", "A3", "A4")
18 # Let's follow the textbook Data (not needed tough).
19
20 # Turn off Yates's continuity correction for 2x2 table.
21 chisq.test(Data, correct=FALSE)

```

Example-9-2-3.r

```

1 #=====
2 # Example 9.2.3 on Page 437
3 #   Test for Indenpendence
4 #-----
5 Male   = c(21, 16, 145,  2, 6)
6 Female = c(14,  4, 175, 13, 4)
7
8 Data = rbind(Male, Female)
9 Data
10
11 rownames(Data) = c("Male", "Female")
12 Data
13
14 # Turn off Yates's continuity correction for 2x2 table.
15 chisq.test(Data, correct=FALSE)

```