

R Textbook Companion for  
Introduction to Probability and Statistics for  
Engineers and Scientists  
by Sheldon M. Ross<sup>1</sup>

Created by  
Bhushan Manjarekar  
B.E.  
Electronics Engineering  
Mumbai University  
Cross-Checked by  
R TBC Team

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# Book Description

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R numbering policy used in this document and the relation to the above book.

**Exa** Example (Solved example)

**Eqn** Equation (Particular equation of the above book)

For example, Exa 3.51 means solved example 3.51 of this book. Sec 2.3 means an R code whose theory is explained in Section 2.3 of the book.

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## Chapter 2

# Descriptive Statistics

R code Exa 2.2.a Relative Frequency

```
1 starting_salary<-c(47, 48, 49 ,50 ,51, 52, 53, 54,
  56, 57, 60)
2 frequency <-c(4, 1 ,3 ,5 ,8 ,10, 0 ,5 ,2, 3, 1)
3 total = sum(frequency)
4 relative_frequency = frequency/total
5 cat("The relative frequencies are ",relative_
  frequency)
```

---

R code Exa 2.2.b Pie Chart

```
1 slices<-c(42, 50, 32, 55, 9 ,12)
2 lbls<-c("Lung ", "Breast ", "Colon ", "Prostate ", "
  Melanoma ", "Bladder ")
3 pct <- round(slices/sum(slices)*100)
4 lbls <- paste(lbls, pct) # add percents to labels
5 lbls <- paste(lbls,"%",sep="") # ad % to labels
6 pie(slices,labels = lbls, col=rainbow(length(lbls)),
  main="Pie Chart")
```

---

### R code Exa 2.3.a Sample mean

```
1 scores<-c(284, 280, 277, 282, 279, 285, 281, 283,  
            278, 277)  
2 new_scores=(scores - 280)  
3 final_mean = mean(new_scores)+ 280  
4 cat("Final Mean = ", final_mean)
```

---

### R code Exa 2.3.b Sample mean of age

```
1 age<-c(15, 16, 17, 18, 19, 20)  
2 frequencies<-c(2, 5, 11, 9 ,14, 13)  
3 product  = age*frequencies  
4 total_people = sum(frequencies)  
5 mean_age = sum(product)/total_people  
6 cat("The sample mean of the ages is",mean_age)
```

---

### R code Exa 2.3.c Sample Median

```
1 age<-c(15, 16, 17, 18, 19, 20)  
2 frequencies<-c(2, 5, 11, 9 ,14 ,13)  
3 final_age = matrix(0,1,length(age))  
4 i=1  
5 for (j in 1:6){  
6     for (k in 1:frequencies[j]){  
7         final_age[i] = age[j]  
8         i = i +1  
9     }  
10 }
```

```

11 final_median = median(final_age)
12 final_median

```

---

### R code Exa 2.3.d Mean and Median

```

1 germ_free_mice<-c(158, 192, 193, 194, 195, 202, 212,
  215, 229, 230, 237, 240, 244, 247, 259, 301,
  301, 321, 337, 415 ,434 ,444 ,485 ,496 ,529 ,537,
  624, 707 ,800)
2 conventional_mice<-c(159, 189, 191, 198, 235 ,245,
  250, 256, 261, 265, 266 ,280 ,343 ,356, 383, 403,
  414 ,428 ,432)
3 cat("Sample mean for germ-free mice is ",mean(germ_
  free_mice))
4 cat("Sample median for germ-free mice is ",median(
  germ_free_mice))
5 cat("Sample mean for conventional mice is ",mean(
  conventional_mice))
6 cat("Sample median for conventional mice is ",median(
  conventional_mice))

```

---

### R code Exa 2.3.e Mean Median and Mode

```

1 value<-c(1, 2, 3, 4, 5, 6)
2 frequencies<-c(9, 8 ,5 ,5, 6 ,7)
3 final_value = matrix(0,1,length(value))
4 i=1
5 for (j in 1:6){
6   for (k in 1:frequencies[j]){
7     final_value[i] = value[j]
8     i = i +1
9   }
10 }

```

```

11 product  = value*frequencies;
12 product
13 sum(product)
14
15 total_value = sum(frequencies);
16 mean_value = sum(product)/total_value #the answer in
    the textbook is incorrect
17 which(frequencies==max(frequencies))
18 m1= max(frequencies);
19 n= which(frequencies==max(frequencies))
20
21 cat("The sample mean is",mean_value)
22 cat("The median is",median(final_value))
23 cat("The mode is",value[n])

```

---

#### R code Exa 2.3.f sample variance

```

1 A <-c(3, 4, 6, 7, 10)
2 B <-c(-20, 5 ,15 ,24)
3 cat("The sample variance of A is",var(A))
4 cat("The sample variance of B is",var(B))

```

---

#### R code Exa 2.3.g sample variance of accidents

```

1 accidents<-c(22, 22, 26, 28, 27, 25 ,30, 29, 24)
2 new_accidents = accidents - 22
3 cat("The variance of the number of accidents is",var
    (new_accidents))

```

---

#### R code Exa 2.3.h Percentile

```

1 population<-c(7333253, 3448613, 2731743, 1702086,
  1524249, 1151977, 1048949 ,1022830 ,998905,
  992038, 816884, 752279, 734676, 702979, 665070,
  635913, 617044 ,614289 ,579307, 567094, 547727
  ,520947 ,514013, 504505, 493559)
2 cat("The sample 10 percentile is",quantile(
  population, .10))
3 cat("The sample 50 percentile is",quantile(
  population, .50))
4 cat("The sample 80 percentile is",quantile(
  population, .80))
5 cat("The median is",median(population))

```

---

#### R code Exa 2.3.i Quartiles

```

1 noise<-c(82, 89, 94, 110, 74, 122, 112, 95, 100,
  78, 65, 60, 90 ,83 ,87 ,75 ,114 ,85 ,69 ,94 ,124
  ,115 ,107 ,88 ,97 ,74 ,72 ,68 ,83 ,91 ,90 ,102,
  77, 125, 108 ,65)
2 cat("The quartiles are",quantile(noise))

```

---

#### R code Exa 2.4.a Chebyshev Inequality

```

1 cars<-c(448162, 404192, 368327, 318308, 272122,
  260486, 249128, 234936, 218540, 207977)
2 interval1 = mean(cars) - (1.5*sd(cars));
3 interval2 = mean(cars) + (1.5*sd(cars));
4 data = 100*5/9;
5 cat("Atleast 55.55% of the data lies in the interval
  ",interval1 ,"to",interval2)

```

---

### R code Exa 2.5.a Empirical Rule

```
1 data<-c(90, 91 ,94 ,83 ,85 ,85 ,87 ,88 ,72, 74, 74,
          75, 77, 77, 78, 60, 62 ,63, 64, 66, 66, 52 ,55
          ,55 ,56 ,58 ,43, 46)
2 cat("According to the empirical rule 68% of the data
      lies between",mean(data)-sd(data),"and",mean(
      data)+sd(data))
3 cat("95% of the data lies between",mean(data)-(2*sd(
      data)),"and",mean(data)+(2*sd(data)))
4 cat("99.7% of the data lies between", mean(data)-(3*
      sd(data)),"and",mean(data)+(3*sd(data)))
```

---

### R code Exa 2.6.a Sample Correlation Coefficient

```
1 temp<-c(24.2, 22.7 ,30.5, 28.6, 25.5, 32.0, 28.6,
          26.5, 25.3, 26.0, 24.4 ,24.8 ,20.6, 25.1, 21.4,
          23.7, 23.9, 25.2, 27.4, 28.3 ,28.8 ,26.6)
2 defects<-c(25, 31 ,36 ,33 ,19 ,24 ,27 ,25 ,16 ,14
            ,22 ,23 ,20 ,25 ,25 ,23 ,27 ,30 ,33 ,32 ,35, 24)
3 temp_new = temp- mean(temp)
4 defects_new = defects - mean(defects)
5 num=0
6 s1 =0;
7 s2=0;
8 for (i in 1:22){
9   num = num + (temp_new[i]*defects_new[i])
10   s1 = s1 + (temp_new[i]*temp_new[i])
11   s2 = s2 + (defects_new[i]*defects_new[i])
12 }
13 coefficient = num/sqrt(s1*s2)
14 coefficient
```

---



### R code Exa 2.6.b Sample Correlation Coefficient

```
1 year<-c(12, 16, 13, 18, 19 ,12, 18, 19, 12, 14)
2 pulserate<-c(73, 67, 74, 63 ,73 ,84 ,60 ,62, 76, 71)
3 year_new = year- mean(year)
4 pulserate_new = pulserate - mean(pulserate)
5 num=0
6 s1 =0
7 s2=0
8 for (i in 1:10){
9   num = num + (year_new[i]*pulserate_new[i])
10  s1 = s1 + (year_new[i]*year_new[i])
11  s2 = s2 + (pulserate_new[i]*pulserate_new[i])
12 }
13 coefficient = num/sqrt(s1*s2)
14 coefficient
```

---

# Chapter 3

## Elements Of Probability

R code Exa 3.4.a Union

```
1 cigarette = 0.28;
2 cigar = 0.07;
3 cigar_and_cigarette = 0.05 ;
4 cigar_or_cigarette = cigarette + cigar - cigar_and_
  cigarette;
5 cat((1-cigar_or_cigarette)*100 ,"% of the males
  smoke neither cigar nor cigarette")
```

---

R code Exa 3.5.a Basic Principle of Counting

```
1 white_balls= 6;
2 black_balls = 5;
3 total = white_balls + black_balls;
4 probability_whiteandblack = white_balls*black_balls/
  (total*(total-1));
5 probability_blackandwhite = white_balls*black_balls/
  (total*(total-1));
6 reqd_probability = probability_whiteandblack +
  probability_blackandwhite;
```

```
7 cat("Thus, the required probability is",reqd_  
    probability)
```

---

#### **R code Exa 3.5.b** Basic Principle of Counting

```
1 maths = 4;  
2 chemistry = 3;  
3 history = 2;  
4 language = 1;  
5 total_arrangements = factorial(4)*factorial(maths)*  
    factorial(chemistry)*factorial(history)*factorial  
    (language);  
6 cat("The total number of possible arrangements is ",  
    total_arrangements)
```

---

#### **R code Exa 3.5.c** Basic Principle of Counting

```
1 men = 6;  
2 women = 4;  
3 cat("No of different rankings possible is",factorial  
    (men+women))  
4 women_top4 = factorial(women)*factorial(men);  
5 prob = women_top4/factorial(men+women);  
6 cat("Probability that women receive the top 4 scores  
    is",prob)
```

---

#### **R code Exa 3.5.d** Committee Probability

```
1 men = 6;  
2 women = 9;
```

```

3 reqd_size =5;
4 total =factorial(men+women)/(factorial(reqd_size)*
    factorial(men+women-reqd_size));
5 given_committee = factorial(men)*factorial(women)/(
    factorial(3)*factorial(2)*factorial(men-3)*
    factorial(women-2));
6 prob = given_committee/total;
7 cat("Probability that the committee consists of 3
    men and 2 women is",prob)

```

---

#### R code Exa 3.5.f Pairing Probability

```

1 black_p = 6;
2 white_p = 6;
3 pair = 2;
4 total_p = black_p + white_p;
5
6 total_pairs = 1;
7 while(total_p >0){
8     total_pairs = total_pairs*factorial(total_p)/(
        factorial(pair) * factorial(total_p - pair) )
9     total_p = total_p -2
10 }
11 total_pairs= total_pairs/factorial(6);
12 black_pairs = 1;
13 while(black_p >0){
14     black_pairs = black_pairs*factorial(black_p)/((
        factorial(pair) * factorial(black_p - pair) ))
15     black_p = black_p -2
16 }
17 black_pairs= black_pairs/factorial(3);
18 white_pairs = black_pairs;
19 allowed_pairs = black_pairs * white_pairs;
20 probb = allowed_pairs/ total_pairs;
21 cat(" Probability that a random pairing will not

```

```
result in any of the white and black players  
rooming together is ",probb)
```

---

#### **R code Exa 3.6.a** Acceptable Transistor

```
1 defective =5;  
2 partially_defective = 10;  
3 acceptable = 25;  
4 cat("The required probability is",acceptable/(  
    acceptable+partially_defective))
```

---

#### **R code Exa 3.6.b** Both Boys

```
1 prob_bb = 0.25;  
2 prob_bg = 0.25;  
3 prob_gb = 0.25;  
4 prob_gg = 0.25;  
5 cat("Probability that both are boys is",prob_bb/(  
    prob_bg+prob_gb+prob_bb))
```

---

#### **R code Exa 3.6.c** Branch Manager

```
1 prob_phoenix = 0.3;  
2 prob_manager = 0.6;  
3 cat("Probability that Perez will be a Phoenix branch  
    office manager is",prob_phoenix*prob_manager)
```

---

### R code Exa 3.7.a Accident Probability

```
1 accident_prone= 0.4;
2 nonaccident_prone= 0.2;
3 pop_accident = 0.3;
4 prob = pop_accident*accident_prone + (1-pop_accident
    )*nonaccident_prone;
5 cat("The required probability is ",prob)
```

---

### R code Exa 3.7.b Accident within a year

```
1 accident_prone= 0.4;
2 nonaccident_prone= 0.2;
3 pop_accident = 0.3;
4 prob_of_accident = pop_accident*accident_prone + (1-
    pop_accident)*nonaccident_prone;
5 prob = pop_accident * accident_prone /prob_of_
    accident;
6 cat("The required probability is",prob)
```

---

### R code Exa 3.7.c Multiple Choice Test

```
1 m = 5;
2 p =1/2;
3 cat("The required probability is", (m*p)/(1+((m-1)*p
    )))
```

---

### R code Exa 3.7.d blood test

```
1 detect_present = 0.99;
```

```

2 detect_notpresent = 0.01;
3 pop_disease = 0.005;
4 prob = detect_present*pop_disease/((detect_present*
    pop_disease) +(detect_notpresent*(1-pop_disease))
    ) ;
5 cat("The required probability is",prob)

```

---

### R code Exa 3.7.e Criminal Investigation

```

1 criminal_char = 0.9
2 convinced= 0.6;
3 pop_char = 0.2;
4 prob = (convinced*criminal_char) /((convinced*
    criminal_char) + (pop_char*(1-convinced)));
5 cat("The required probability is",prob)

```

---

### R code Exa 3.7.f Missing Plane

```

1 alpha1 = 0.4;
2 plane_in_region1 = 1/3;
3 plane_in_region2 = 1/3;
4 plane_in_region3 = 1/3;
5 prob1 = (alpha1*plane_in_region1)/((alpha1*plane_in_
    region1)+ 1*plane_in_region2 + 1*plane_in_region3
    );
6 prob2 = (1*plane_in_region2)/((alpha1*plane_in_
    region1)+ 1*plane_in_region2 + 1*plane_in_region3
    );
7 cat("The probability that the planes is in region 1
    given that the search of region 1 did not uncover
    it ",prob1)

```

```
8 cat("The probability that the planes is in region 2/  
3 given that the search of region 1 did not  
uncover it ",prob2)
```

---

#### **R code Exa 3.8.a** Independent Events

```
1 prob_A = 4/52;  
2 prob_H = 13/52;  
3 cat("P(AH) is",prob_A*prob_H)
```

---



## Chapter 4

# Random Variables And Expectation

R code Exa 4.1.a sum of two fair dice

```
1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7
8 #First we set up the sample space with the rolldie
  function
9 S <- rolldie(2, makespace = TRUE)
10 #Next, we add random variables U and V with the
    addrv function.
11 S <- addrv(S, FUN = max, invars = c("X1", "X2"),
    name = "U")
12 S <- addrv(S, FUN = sum, invars = c("X1", "X2"),
    name = "V")
13 head(S)
14 UV <- marginal(S, vars = c("U", "V"))
15 xtabs(round(probs, 3) ~ U + V, data = UV)
```

```

16 marginal(UV, vars = "U")
17 marginal(UV, vars = "V")
18
19 temp <- xtabs(probs ~ U + V, data = UV)
20 rowSums(temp)
21 colSums(temp)
22 colSums(temp)
23
24 '
25 data = sample(1:6,10000000,replace=TRUE)+sample
      (1:6,10000000,replace=TRUE)
26 table(data)/length(data)
27 sum(table(data)/length(data))
28
29 table(sample(1:6,10000000,replace=TRUE))/length(
      sample(1:6,10000000,replace=TRUE))
30 '

```

---

#### R code Exa 4.1.c X exceeds 1

```

1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7
8 "
9  $F(x) = 0 \text{ --- } \{x \leq 0\}$ 
10  $F(x) = 1 - \exp(-x^2) \text{ --- } \{x > 0\}$ 
11
12  $P\{X > 1\} = ?$ 
13 "
14 P = 1 - (1 - exp(-(1^2)))
15 P

```

---

**R code Exa 4.2.a** sum of pmf

```
1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7
8 P1 = 1/2
9 P2 = 1/3
10 P3 = 1 - P1 - P2
11 P3
```

---

**R code Exa 4.2.b** pdf

```
1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7
8
9 integrand <- function(x) {(4*(x) - 2*(x^2))}
10 R = integrate(integrand, lower = 0, upper = 2)
11 C = 1/R$value
12 C
13
14 # P {X>1}
15 integrand <- function(x) {C*(4*(x) - 2*(x^2))}
```

```

16 P = integrate(integrand, lower = 1, upper = 2)
17 P

```

---

### R code Exa 4.3.a Joint distribution of batteries

```

1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9
10
11 p_0_0 = (length(combn(5, 3))/3)/(length(combn(12, 3))
12      )/3)
13 p_0_1 = (length(combn(4, 1))/1)*(length(combn(5, 2))
14      /2)/(length(combn(12, 3))/3)
15 p_0_1 = (length(combn(4, 2))/2)*(length(combn(5, 1))
16      /1)/(length(combn(12, 3))/3)
17 p_0_3 = (length(combn(4, 3))/3)/(length(combn(12, 3))
18      )/3)
19 p_1_0 = (length(combn(3, 1))/1)*(length(combn(5, 2))
20      /2)/(length(combn(12, 3))/3)
21 p_1_1 = (length(combn(3, 1))/1)*(length(combn(4, 1))
22      /1)*(length(combn(5, 1))/1)/(length(combn(12, 3))
23      /3)
24 p_1_2 = (length(combn(3, 1))/1)*(length(combn(4, 2))
25      /2)/(length(combn(12, 3))/3)
26 p_2_0 = (length(combn(3, 2))/2)*(length(combn(5, 1))
27      /1)/(length(combn(12, 3))/3)
28 p_2_1 = (length(combn(3, 2))/2)*(length(combn(4, 1))
29      /1)/(length(combn(12, 3))/3)
30 p_3_0 = (length(combn(3, 3))/3)/(length(combn(12, 3))

```

) / 3)

---

**R code Exa 4.3.b** Joint distribution of boys and girls

```
1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 '
11 library(discreteRV)
12 d<-RV(c("Boy","Girl"),odds=c(0.5,0.5))
13 e<-RV(c("0","1","2","3"),odds = c
      (0.15,0.20,0.35,0.3))
14 f<-joint(d,e)
15 probs(f)
16 '
17
18 #P{B=0,G=0} = P{no children}
19 P = .15
20 P
21 #P{B=0,G=1} = P{1 Girl and total of 1 child} = P{1
      child} P{1 girl | 1 child}
22 P = .20 * (1/2)
23 P
24 #P{B=0,G=2} = P{2 Girls and total of 2 children} =
      P{2 children} P{2 girls | 2 children}
25 P = .35*(1/2)^2
26 P
27 #P{B=0,G=3} = P{3 Girls and total of 3 children} =
      P{3 children} P{3 girls | 3 children}
```

```

28 P = .3*(1/2)^3
29 P
30 #P{B=1,G=0} = P{1 Boy and total of 1 child} = P{1
    child} P{1 boy | 1 child}
31 P = .2*(1/2)
32 P
33 #P{B=1,G=1} = P{1 Boy, 1 Girl and total of 2 children
    } = P{2 children} P{1 boy | 2 children}
34 P = .35*.5
35 #P = .35*((1/2)^2+(1/2)^2)
36 P
37 #P{B=1,G=2} = P{1 Boy, 2 Girls and total of 3
    children} = P{2 children} P{2 Girls | 2 children
    + 1 boy|1 child}
38 P = .3*((1/2)^3+(1/2)^2)
39 P

```

---

### R code Exa 4.3.c Joint Density Function

```

1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12 #1
13 fun0 = function(x,y,z) { exp(-x)*exp(-2*y)*z }
14 fun01 <- function(z) {
15     integrate(function(y) {
16         sapply(y, function(y) {

```

```

17         integrate(function(x) fun0(x,y,z), 1, Inf)$
           value
18     })
19 }, 0, 1)$value
20 }
21
22 fun01(2)
23 #(1-exp(-2))*exp(-1)
24
25 #2
26 fun0 = function(x,y,z) { exp(-x)*exp(-2*y)*z }
27 fun01 <- function(z) {
28     integrate(function(y) {
29         sapply(y, function(y) {
30             integrate(function(x) fun0(x,y,z), 0, y)$value
31         })
32     }, 0, Inf)$value
33 }
34
35 fun01(2)
36
37
38 ,
39 library(cubature)
40 f <- function(x) 2*exp(-x[1])*exp(-2*x[2])
41 adaptIntegrate(f, lowerLimit = c(1,0), upperLimit = c(
42     Inf,1))
43
44 require(pracma)
45 f <- function(x, y) 2*exp(-x)*exp(-2*y)
46 quad2d(f, 0, 1, 1, Inf)
47
48 http://stackoverflow.com/questions/23901682/double-
   integration-in-r-with-additional-argument

```

---

**R code Exa 4.3.d** Density of Independent Random Variables

```
1 #install.packages("IPSUR")
2 #install.packages("prob")
3 #install.packages("discreteRV")
4 #install.packages("pracma")
5 #install.packages("cubature")
6 library(IPSUR)
7 #read(IPSUR)
8 library(prob)
9 #read(prob)
10 #install.packages("combinat")
11 library(combinat)
12 library(discreteRV)
13 require(pracma)
14 library(cubature)
15
16 fun0 = function(x,y,a) { exp(-x)*exp(-y) }
17 fun01 <- function(z) {
18   integrate(function(y) {
19     sapply(y, function(y) {
20       integrate(function(x) fun0(x,y,z), 0, a*y)$
21         value
22     }, 0, Inf)$value
23   })
24
25 fun01(1)
26 fun01(2)
```

---

**R code Exa 4.3.e** Density of Independent Random Variables



```

1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13 #P{X1 = 1, X2 = 2, X3 = 0}
14 P = 0.20*0.10*0.30

```

---

#### R code Exa 4.3.f Conditional Probability Mass Function

```

1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13 #P{G=1} = 0.3875
14 C = 0.3875
15 #P{B=0|G=1}=(P{B=0,G=1})/(P{G=1})
16 P = 0.1/C
17 P
18 #P{B=1|G=1}

```

```

19 P = .175/C
20 P
21 #P{B=2|G=1}
22 P = .1125/C
23 P
24 #P{B=3|G=1}
25 P = 0
26 P

```

---

### R code Exa 4.3.g Conditional Probability Mass Function

```

1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13 #P(0,0)
14 P_0_0 = .4
15 #P(0,1)
16 P_0_1 = .2
17 #P(1,0)
18 P_1_0 = .1
19 #P(1,1)
20 P_1_1 = .3
21
22 #P{Y = 1} = P(0,1) + #P(1,1)
23 P_Y = P_0_1 + P_1_1
24

```

```

25 #P{X = 0|Y=1} = P(0,1)/P{Y=1}
26 P1 = P_0_1 / P_Y
27 P1
28
29 #P{X = 1|Y=1} = P(1,1)/P{Y=1}
30 P2 = P_1_1 / P_Y
31 P2

```

---

#### R code Exa 4.4.a Expectation of a fair die

```

1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13
14 S <- rolldie(1, makespace = TRUE)
15 Ex = sum(S$X1*S$probs)
16 Ex

```

---

#### R code Exa 4.4.d Expectation of the message time

```

1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)

```

```

5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13
14 integrand <- function(x) {x / 1.5}
15 R = integrate(integrand, lower = 0, upper = 1.5)
16 R

```

---

#### R code Exa 4.5.a Expectation

```

1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13
14 # P {X}
15 PY0 = .2
16 PY1 = .5
17 PY2 = .3
18 # E[X^2] = E[Y] = Y0 * PY0 + Y1 * PY1 + Y2 * PY0
19 E = 0 * PY0 + 1 * PY1 + 4 * PY2
20 E

```

---

**R code Exa 4.5.b** Expected cost of breakdown

```
1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13
14 integrand <- function(x) {x*(1/3)*(x^(-2/3))}
15 R = integrate(integrand, lower = 0, upper = 1)
```

---

**R code Exa 4.5.c** Expectation

```
1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
```

```

12
13
14 # P {X}
15 P0 = .2
16 P1 = .5
17 P2 = .3
18 # E[X^2] = X0^2*P0 + X1^2*P1 + X2^2*P2
19 E = (0^2)*P0 + (1^2)*P1 + (2^2)*P2
20 E

```

---

#### R code Exa 4.5.d Expectation

```

1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13
14 integrand <- function(x) {x^(3)}
15 R = integrate(integrand, lower = 0, upper = 1)

```

---

#### R code Exa 4.5.e Expected profit

```

1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)

```

```

4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13
14 profits <- c(10,20,40)
15 probs <- c(.2,.8,.3)
16 E1 = profits[1]*probs[1]+0*(1-probs[1])
17 E2 = profits[2]*probs[2]+0*(1-probs[2])
18 E3 = profits[3]*probs[3]+0*(1-probs[3])
19 E = E1 + E2 + E3
20 E

```

---

#### R code Exa 4.5.g Different types of coupons

```

1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13
14 EX = 20 * (1 - (19/20)^10)
15 EX

```

---

**R code Exa 4.6.a** Variance of a fair die

```
1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13
14 S <- rolldie(1, makespace = TRUE)
15 Ex = sum(S$X1*S$probs)
16 Ex2 = sum((S$X1)^2*S$probs)
17 Ex2
18 Varx = Ex2 - (Ex)^2
19 Varx
```

---

**R code Exa 4.7.a** Variance of 10 rolls of a fair die

```
1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
```



```

8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13 S <- rolldie(1, makespace = TRUE)
14 Ex = sum(S$X1*S$probs)
15 Ex2 = sum((S$X1)^2*S$probs)
16 Ex2
17 Varx = Ex2 - (Ex)^2
18 Varx
19 Varx10 = 10 * Varx
20 Varx10

```

---

**R code Exa 4.7.b** Variance of 10 tosses of a coin

```

1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13 Var = .5 * (1 - .5)
14 Var
15
16 Var10 = 10 * Var
17 Var10

```

---

### R code Exa 4.9.a Inequalities

```
1 #install.packages("IPSUR")
2 #install.packages("prob")
3 library(IPSUR)
4 #read(IPSUR)
5 library(prob)
6 #read(prob)
7 #install.packages("combinat")
8 library(combinat)
9 library(discreteRV)
10 require(pracma)
11 library(cubature)
12
13
14 # Markov
15 # P {X > 75}
16 meanX = 50
17 P = meanX / 75
18 P
19
20 #Chebyshev
21 # P {|X - 50| >= 10 } <= (SigmaX^2 / 10^2)
22 VarX = 25
23 P = 1 - (VarX / 10^2)
24 P
```

---

# Chapter 5

## Special Random Variables

R code Exa 5.1.a Returning of disks

```
1 #Probability that the package will have to be
  replaced
2 library(IPSUR)
3 P = 1 - choose(10,0)*(0.01)^0*(0.99)^10-choose(10,1)
  *(0.01)^1*(0.99)^9
4 P
5 #Probability that exactly one of the three packages
  will be returned
6 PP = choose(3,1)*P*(1-P)^2
7 PP
```

---

R code Exa 5.1.b Colour of Eyes

```
1 library(IPSUR)
2 #The probability that a child recieves the blue eyed
  gene from both parents
3 Pblue = (1/2)*(1/2)
4 Pblue
```

```

5 #the probability that exactly two of them have blue
  eye color
6 P = choose(4,2)*(1/4)^2*(3/4)^2
7 P

```

---

#### R code Exa 5.1.e Binomial Random Variable

```

1 library(IPSUR)
2 install.packages("binom")
3 library(binom)
4 pbinom(q = 0, size = 6, prob = 0.4)
5 pbinom(q = 1, size = 6, prob = 0.4) - pbinom(q = 0,
  size = 6, prob = 0.4)
6 pbinom(q = 2, size = 6, prob = 0.4) - pbinom(q = 1,
  size = 6, prob = 0.4)
7 pbinom(q = 3, size = 6, prob = 0.4) - pbinom(q = 2,
  size = 6, prob = 0.4)
8 pbinom(q = 4, size = 6, prob = 0.4) - pbinom(q = 3,
  size = 6, prob = 0.4)
9 pbinom(q = 5, size = 6, prob = 0.4) - pbinom(q = 4,
  size = 6, prob = 0.4)
10 pbinom(q = 6, size = 6, prob = 0.4) - pbinom(q = 5,
  size = 6, prob = 0.4)

```

---

#### R code Exa 5.1.f Binomial Distribution

```

1 pbinom(q = 70, size = 100, prob = 0.75) - pbinom(q =
  69, size = 100, prob = 0.75)
2 pbinom(q = 70, size = 100, prob = 0.75)

```

---

**R code Exa 5.2.a** Probability of accident

```
1 #P{X>=1} = 1 - P{X = 0}
2 1-ppois(0,3)
3 #Or
4 1-dpois(0,3)
```

---

**R code Exa 5.2.b** Defective Items

```
1 ppois(1,1)
```

---

**R code Exa 5.2.c** Number of Alpha particles

```
1 ppois(2,3.2)
```

---

**R code Exa 5.2.d** Claims handled by an insurance company

```
1 #Proportion of days have less than 3 claims
2 ppois(2,5)
3
4 dpois(4,lambda = 5)
5
6 #the probability that 3 of the next 5 days will have
   claims is
7 library(IPSUR)
8 choose(5,3) *(dpois(4,lambda = 5))^3 *(1-dpois(4,
   lambda = 5))^2
```

---

### R code Exa 5.2.f Defective stereos

```
1 i<-seq(0, 3, 1)
2 sum(dpois(i,8))
```

---

### R code Exa 5.3.a Functional system

```
1 dhyper(4, m = 15, n = 5, k = 6)+dhyper(5, m = 15, n
  = 5, k = 6)+dhyper(6, m = 15, n = 5, k = 6)
```

---

### R code Exa 5.3.b Determining Population Size

```
1 hyper <- function(N, M, n, i) {
2   factorial(N)*factorial(M)*factorial(n)*factorial(N
   +M-n)/(factorial(i)*factorial(N-i)*factorial(n-
   i)*factorial(M-n+i)*factorial(N+M))
3 }
4
5 r= 50
6 n=100
7 X=25
8 cat("Estimate of the number of animals in the region
   is",r*n/X)
```

---

### R code Exa 5.3.c Conditional Probability

```
1 bino <- function(n, k, p) {
2   factorial(n)*(p^k)*((1-p)^(n-k))/(factorial(k)*
   factorial(n-k))
3 }
```

```

4
5 condprob <- function(n,k,p,i) {
6   bino(n,i,p)*bino(m,k-i,p)/bino(n+m,k, p);
7 }
8
9 #The function condprob will give  $P\{X=i | X+Y=k\}$ 

```

---

#### R code Exa 5.4.a Probabilities of a uniform random variable

```

1 beta = 10
2 alpha = 0
3 #a
4 a = 2
5 b = 9
6 (b-a)/(beta-alpha)
7 #b
8 a = 1
9 b = 4
10 (b-a)/(beta-alpha)
11 #c
12 a = 0
13 b = 5
14 (b-a)/(beta-alpha)
15 #d
16 a = 6
17 b = 10
18 (b-a)/(beta-alpha)

```

---

#### R code Exa 5.4.b Bus Timings

```

1 beta = 30
2 alpha = 0
3 #a

```

```

4 a1 = 10
5 b1 = 15
6 a2 = 25
7 b2 = 30
8 (b1-a1)/(beta-alpha)+(b2-a2)/(beta-alpha)
9
10 #b
11 a1 = 0
12 b1 = 3
13 a2 = 15
14 b2 = 18
15 (b1-a1)/(beta-alpha)+(b2-a2)/(beta-alpha)

```

---

#### R code Exa 5.4.c Current in a diode

```

1 I0 = 10^-6
2 a = 5
3 integrand <- function(x) {0.5*exp(a*x)}
4 R = integrate(integrand, lower = 1, upper = 3)
5 (I0*R$value)-I0

```

---

#### R code Exa 5.5.a Normal Random Variable

```

1 #a
2 pnorm(11,3,sqrt(16))
3 #b
4 1-pnorm(-1,3,sqrt(16))
5 #c
6 pnorm(7,3,sqrt(16))-pnorm(2,3,sqrt(16))

```

---



#### R code Exa 5.5.b Noise in Binary Message

```
1 #a
2 pnorm(-1.5)
3 #b
4 1-pnorm(2.5)
```

---

#### R code Exa 5.5.c Power dissipation

```
1 mu = 6
2 sigma = 1
3 #a
4 E = 3*(mu^2+sigma^2) #ref page 169
5 #b
6 1-pnorm(sqrt(40),mu,sigma)
```

---

#### R code Exa 5.5.d Yearly precipitation

```
1 #a
2 1-pnorm(25,24.16,sqrt(19.22))
3 #b
4 1-pnorm(3,0,sqrt(19.22))
```

---

#### R code Exa 5.6.a Wearing of Battery

```
1 1-pexp(5000, rate = 10000)
```

---

### R code Exa 5.6.b Working Machines

```
1 #When C is put to use , one other machine(either A or
   B ) will still be working .
2 #The probability of this machine or C failing is
   equal due to
3 #the memoryless propoerty of exponential random
   variables .
4
5 cat("The probability that machine which is still
   operable is machine C is ",1/2)
```

---

### R code Exa 5.6.c Series System

```
1 new <- function(lamda,n, t ) {
2   newsum = 0;
3   for (i in 1:n){
4     newsum= newsum + lamda[i]
5     result=(exp(1))^( -1*newsum*t)
6   }
7 }
```

---

### R code Exa 5.8.a Chi square random variable

```
1 pchisq(30,df =26)
```

---

### R code Exa 5.8.b Chi square random variable

```
1 qchisq((1-0.05) ,df =15)
```

---

**R code Exa 5.8.c** Locating a Target

```
1 1-pchisq(9/4,df =3)
```

---

**R code Exa 5.8.d** Locating a Target in 2D space

```
1 1-pchisq(9/4,df =2)  
2 #or  
3 1-pexp(9/4,1/2)
```

---

**R code Exa 5.8.e** T distribution

```
1 #a  
2 pt(1.4,12)  
3 #b  
4 -qt(0.025,9)
```

---

**R code Exa 5.8.f** F Distribution

```
1 pf(1.5,6,14)
```

---

## Chapter 6

# Distribution of Sampling Statistics

**R code Exa 6.3.a** Claims handled by an insurance company

```
1 1-pnorm(8300000,320*25000,540*sqrt(25000))
```

---

**R code Exa 6.3.c** Class strength

```
1 1-pnorm((150.5-(450*0.3))/sqrt(450*.3*(1-.3)))
```

---

**R code Exa 6.3.d** Weights of workers

```
1 #a  
2 2*pnorm(.8889)-1  
3 #b  
4 2*pnorm(1.7778)-1
```

---

**R code Exa 6.3.e** Distance of a start

```
1 qnorm(((1+.95)/2),0,1)
2 n = (1.96*4)^2
3 n
```

---

**R code Exa 6.5.a** Processing time

```
1 n = 15
2 sigmasq = 9
3 Ssq = 12
4 1-pchisq(((n-1)*Ssq/sigmasq),n-1)
```

---

**R code Exa 6.6.a** Candidate winning an election

```
1 favour = 0.45;
2 samplesize = 200;
3 expec= favour*samplesize;
4 sd = sqrt(samplesize*favour*(1-favour));
5 cat("The expected value is",expec)
6 cat("The standard deviation is",sd)
7
8 #b
9 prob = 1-pbinom(q = samplesize/2, size = samplesize,
  prob = favour)
10 cat("Probability that more than half the members of
  the sample favour the candidate",prob)
```

---

### R code Exa 6.6.b Pork consumption

```
1 meaneach = 147;
2 sdeach   = 62;
3 samplesize = 25;
4 lim =150;
5 samplemean = meaneach;
6 samplesd= sdeach/sqrt(samplesize)
7 prob = 1 - pnorm(q = lim,mean = samplemean,sd =
    samplesd)
8 prob
```

---

# Chapter 7

## Parameter Estimation

**R code Exa 7.2.a** Maximum likelihood estimator of a bernoulli parameter

```
1 samplesize = 1000;
2 acceptable = 921;
3 cat("The maximum likelihood estimate of p is",
    acceptable/samplesize)
```

---

**R code Exa 7.2.b** Errors in a manuscript

```
1 totalerror<-function(n1, n2, n12){
2   totalerror = n1*n2/n12
3   return(totalerror)
4 }
5 totalerror(n1 = 33000, n2 = 33000, n12 = 17000)
```

---

**R code Exa 7.2.c** Maximum likelihood estimator of a poisson parameter

```
1 total_people = 857;
```

```
2 days= 20;
3 cat("The maximum likelihood estimate of lambda",
    total_people/days)
```

---

**R code Exa 7.2.d** Number of traffic accidents

```
1 accidents<-c(4,0,6,5,2,1,2,0,4,3)
2 lambda= mean(accidents)
3 cat("lambda:",lambda)
4 prob = ppois(q = 2, lambda = lambda)
5 cat("Proportion of non-rainy days that had 2 or
    fewer accidents that year:",prob)
```

---

**R code Exa 7.2.e** Maximum likelihood estimator in a normal population

```
1 normal <-function(X, Xmean, n){
2   u= Xmean;
3   newsum = 0;
4   for (i in 1:n){
5     newsum= newsum + (X(i)-Xmean)^2
6   }
7   sigmasquared = sqrt((newsum/n));
8   return(u,sigmasquared)
9 }
```

---

**R code Exa 7.2.f** Kolmogorovs law of fragmentation

```
1 X<-c(2.2,3.4,1.6,0.8,2.7,3.3,1.6,2.8,2.5,1.9)
2 upperlimX = 3
3 lowerlimX = 2
```



```

4 upperlimlogX= log(upperlimX)
5 lowerlimlogX = log(lowerlimX)
6
7 logX = log(X)
8 samplemean= mean(logX)
9 samplesd= sqrt(var(logX))
10 samplemean
11 samplesd
12 prob = pnorm(upperlimlogX, samplemean, samplesd) -
        pnorm(lowerlimlogX, samplemean, samplesd)
13 prob

```

---

#### R code Exa 7.2.g Estimating Mean of a Uniform Distribution

```

1 unif <- function(X, n) {
2   max(X)/2
3 }

```

---

#### R code Exa 7.3.a Error in a signal

```

1 avg = 0;
2 var = 4;
3 num = 9;
4 X<-c(5,8.5,12,15,7,9,7.5,6.5,10.5)
5 samplemean= mean(X);
6 lowerlim = samplemean - (1.96*sqrt(var/num))
7 upperlim = samplemean + (1.96*sqrt(var/num))
8 cat("The 95% confidence interval is ",lowerlim,"to "
    ,upperlim)

```

---

### R code Exa 7.3.b Confidence interval

```
1 avg = 0;
2 var = 4;
3 num = 9;
4 X<-c(5,8.5,12,15,7,9,7.5,6.5,10.5)
5 samplemean= mean(X);
6 lowerlim = samplemean - (1.645*sqrt(var/num))
7 upperlim = samplemean + (1.645*sqrt(var/num))
8
9 cat("The 95% upper confidence interval is ",lowerlim
    ," to infinity")
10 cat("The 95% upper confidence interval is minus
    infinity to ",upperlim)
```

---

### R code Exa 7.3.c Confidence interval

```
1 var = 4;
2 num = 9;
3 X<-c(5,8.5,12,15,7,9,7.5,6.5,10.5)
4 samplemean= mean(X);
5 samplesd = sd(X)
6 alpha= 0.005;
7 zalpha = qnorm(p = alpha,mean = 0,sd = 1,lower.tail
    = FALSE)
8 zalpha
9 lowerlim = samplemean - (zalpha*sqrt(var/num))
10 upperlim = samplemean + (zalpha*sqrt(var/num))
11 cat("The 95% confidence interval is ",lowerlim, "to
    ",upperlim)
12
13 alpha= 0.01;
14 zalpha = qnorm(p = alpha,mean = 0,sd = 1,lower.tail
    = FALSE)
15 lowerlim = samplemean - (zalpha*sqrt(var/num))
```

```

16 upperlim = samplemean + (zalpha*sqrt(var/num))
17 cat("The 95% upper confidence interval is ",lowerlim
    , " to infinity")
18 cat("The 95% upper confidence interval is minus
    infinity to ",upperlim)

```

---

#### R code Exa 7.3.d Weight of a salmon

```

1 sd= 0.3;
2 lim = 0.1;
3 num = (1.96*sd/lim)^2;
4 cat("Sample size should be greater than",round(num))

```

---

#### R code Exa 7.3.e Error in a signal

```

1 X<-c(5, 8.5, 12, 15, 7, 9, 7.5, 6.5, 10.5)
2 num = 9;
3 meanX= mean(X);
4 X2 = X^2;
5 s2= (sum(X2)- (num*(meanX^2)))/(num-1);
6 s= sqrt(s2);
7 tval = qt(.975,8)
8 upperlim = meanX + (tval*s)/sqrt(num);
9 lowerlim = meanX - (tval*s)/sqrt(num);
10 cat("The 95% confidence interval is ", lowerlim, "
    to ",upperlim )
11
12 #7.3 a
13 s2= 4
14 s= sqrt(s2);
15 tval = qt(.975,8)
16 upperlim = meanX + (tval*s)/sqrt(num);
17 lowerlim = meanX - (tval*s)/sqrt(num);

```

```
18 cat("The 95% confidence interval is ", lowerlim, "
    to ",upperlim )
```

---

### R code Exa 7.3.f Average resting pulse

```
1 X<-c(54, 63, 58, 72, 49, 92, 70, 73, 69, 104, 48,
      66, 80, 64, 77)
2 num = 15;
3 meanX= mean(X);
4 X2 = X^2;
5 s2= (sum(X2)- (num*(meanX^2)))/(num-1);
6 s= sqrt(s2);
7 tval = qt(.975,num-1)
8 upperlim = meanX + (tval*s)/sqrt(num);
9 lowerlim = meanX - (tval*s)/sqrt(num);
10 cat("The 95% confidence interval is ",lowerlim,"to "
     ,upperlim)
11 alpha = 0.05;
12 tval = qt(1-alpha,num-1)
13 lim = meanX + (tval*s)/sqrt(num);
14 cat("The 95% lower confidence interval is from minus
     infinity to ",lim)
```

---

### R code Exa 7.3.g Evaluating integrals

```
1 #Method 1: Monte Carlo Integration
2 #install.packages("functional")
3 library(functional)
4 funct<-function(sampleXVals) {
5   oned = sqrt(1-(sampleXVals*sampleXVals))
6   return(oned)
7 }
8 MCIntegrate <- function(funct, a,b,N) {
```

```

9   sampleXVals = matrix(0,N)
10  set.seed(148)
11  sampleXVals = a + (b-a)*runif(N)
12  Integral = (b-a)* mean(funcf(sampleXVals))
13  return(Integral)
14 }
15 MCIntegrate(funcf,0,1,50000000)
16
17
18 #Method 2
19 meanX = 0.786;
20 s= 0.03;
21 num = 100;
22 alpha = 0.05;
23 tval = qt(1-alpha,num-1)
24 upperlim = meanX + (tval*s)/sqrt(num);
25 lowerlim = meanX - (tval*s)/sqrt(num);
26 cat("The 95% confidence interval is ",lowerlim,"to "
    ,upperlim)

```

---

### R code Exa 7.3.h Thickness of washers

```

1  num=10;
2  X<-c(0.123, 0.133, 0.124, 0.126, 0.120, 0.130,
      0.125, 0.128, 0.124, 0.126)
3  var(X)
4  s2 = var(X)
5  chi1 = qchisq(1-.95,num-1)
6  chi2 = qchisq(.95,num-1)
7  lowerlim = (num-1)*s2/chi2;
8  lowerlim
9  upperlim = (num-1)*s2/chi1;
10 upperlim
11 cat("The 90% confidence interval is ",sqrt(lowerlim)
    , "to ",sqrt(upperlim))

```

---

### R code Exa 7.4.a Cable insulation

```
1 A<-c(36, 44, 41, 53, 38, 36, 34, 54, 52, 37, 51, 44,
      35, 44)
2 B<-c(52, 64, 38, 68, 66, 52, 60, 44, 48, 46, 70, 62)
3 sigmaA= 40;
4 sigmaB= 100;
5 alpha = 1-0.95;
6 beta= alpha/2;
7 meanA = mean(A);
8 meanB= mean(B);
9 zbeta = qnorm(1-beta)
10
11 lowerlim= mean(A) - mean(B) - (zbeta*sqrt((sigmaA/
      length(A)) + (sigmaB/length(B)))) ;
12 upperlim= mean(A) - mean(B) + (zbeta*sqrt((sigmaA/
      length(A)) + (sigmaB/length(B)))) ;
13 cat("The 95% confidence interval is ",lowerlim, "to
      ",upperlim)
14
15 beta=alpha;
16 zbeta = qnorm(1-beta)
17
18 upperlim= mean(A) - mean(B) + (zbeta*sqrt((sigmaA/
      length(A)) + (sigmaB/length(B)))) ;
19 cat("A value that exceed the difference of the means
      with 95% confidence is",upperlim)
```

---

### R code Exa 7.4.b Battery production

```
1 tech1<-c(140, 136, 138, 150, 152, 144, 132, 142,
           150, 154, 136, 142)
```

```

2 tech2<-c(144, 132, 136, 140, 128, 150, 130, 134,
          130, 146, 128, 131, 137, 135)
3 num1= 12;
4 num2= 14;
5 mean1= mean(tech1);
6 mean2= mean(tech2);
7 alpha = 0.9;
8 S1 = var(tech1)
9 S2 = var(tech2)
10 Sp = (((num1-1)*S1) + ((num2-1)*S2))/(num1+ num2 -2)
      ;
11 Sp= sqrt(Sp);
12 num= (1/num1)+(1/num2);
13 betaa = (1-alpha)/2;
14 tval = qt(1-betaa,num1+num2-2)
15 upperlim = mean1-mean2 + (tval*Sp)*sqrt(num);
16 lowerlim = mean1-mean2 - (tval*Sp)*sqrt(num);
17 cat("The 90% confidence interval is ",lowerlim, "to
      ", upperlim)
18 alpha = 0.95
19 betaaa = 1-alpha;
20 tval = qt(1-betaaa,num1+num2-2)
21 lowerlim = mean1-mean2 - (tval*Sp)*sqrt(num);
22 cat("the upper confidence interval is",lowerlim," to
      infinity")

```

---

#### R code Exa 7.5.a Transistors

```

1 phat = 0.8;
2 zalpha = 1.96;
3
4 samplesize = 100;
5 lowerlim = phat - (zalpha*sqrt(phat*(1-phat)/
      samplesize));
6 upperlim = phat + (zalpha*sqrt(phat*(1-phat)/

```

```
    samplesize));  
7 cat("The 95% confidence interval is ",lowerlim, "to  
    ",upperlim)
```

---

#### R code Exa 7.5.b Survey

```
1 phat = 0.52;  
2 error = 0.04;  
3 zalpha = 1.96;  
4 samplesize = (error/zalpha)^2/(phat*(1-phat));  
5 1/samplesize
```

---

#### R code Exa 7.5.c Acceptable chips

```
1 initialsample = 30;  
2 acceptable= 26;  
3 phat = acceptable/initialsample;  
4 error = 0.05/2;  
5 zalpha = 2.58;  
6  
7 samplesize = (error/zalpha)^2/(phat*(1-phat));  
8 finalsize = round(1/samplesize);  
9 acceptablenew= 1040 + acceptable;  
10 phat = acceptablenew/finalsize;  
11 lowerlim = phat - (zalpha*sqrt(phat*(1-phat)/  
    finalsize));  
12 upperlim = phat + (zalpha*sqrt(phat*(1-phat)/  
    finalsize));  
13 cat("The 99% confidence interval is ",lowerlim, "to  
    ",upperlim)
```

---



### R code Exa 7.6.a Life of a product

```
1 sum_lives = 1740;
2 num = 10;
3 alpha = (1-0.95)/2;
4 chi1= qchisq(1-alpha,2*num)
5 chi2 = qchisq(alpha,2*num)
6 lowerlim = 2*sum_lives/chi1;
7 upperlim = 2*sum_lives/chi2;
8 cat("The 95% confidence interval is ",lowerlim, "to
    ",upperlim)
9
10 '
11 Textbook confidence interval is from 101.847 to
    360.211
12 whereas in above solution is 101.84489 to 362.8485
    because of the difference in the value of chi-
    square(0.975, 20).
13 The textbook says the value is 9.661 whereas R
    calculates its value as 9.59
14 '
```

---

### R code Exa 7.7.a Point estimator

```
1 estimator1 <- function(x) {
2   X[1]
3 }
4 estimator2 <- function(variables) {
5   mean(X)
6 }
```

---

### R code Exa 7.7.b Point estimator

```

1 estimate <- function(d, sigma) {
2   sigmainv = 1/sigma
3   new = d/sigma
4   result1 = sum(new)/sum(sigmainv)
5 }
6
7 merror <- function(sigma) {
8   sigmainv = 1/sigma
9   result1 = 1/sum(sigmainv)
10 }

```

---

**R code Exa 7.7.c** Point estimator of a uniform distribution

```

1 unbiasedestimator <- function(X, n) {
2   c=(n+2)/(n+1)
3   result = c*max(X)
4 }

```

---

**R code Exa 7.8.a** Bayes estimator

```

1 estimator <- function(X, n) {
2   (sum(X) +1)/(n+2)
3 }

```

---

**R code Exa 7.8.b** Bayes estimator of a normal population

```

1 meanestimator <- function(sigma0 , u, sigma, n, X) {
2   meanX= mean(X)
3   result = (n*meanX/sigma0)/((n/sigma0)+(1/sigma)) +
             (u/sigma)/((n/sigma0)+(1/sigma))

```

```

4 }
5
6 varestimator <- function(sigma0 , sigma, n) {
7   (sigma0*sigma)/((n*sigma)+sigma0)
8 }

```

---

**R code Exa 7.8.d** estimator of the signal value

```

1 meanestimator <- function(sigma0 , u, sigma, n, X) {
2   meanX= mean(X);
3   result = (n*meanX/sigma0)/((n/sigma0)+(1/sigma)) +
4             (u/sigma)/((n/sigma0)+(1/sigma));
5   return(result)
6 }
7
8 varestimator <- function(sigma0 , sigma, n) {
9   result = (sigma0*sigma)/((n*sigma)+sigma0);
10  return(result)
11 }
12
13 u = 50;
14 sigma= 100;
15 sigma0 = 60;
16 n =1;
17 X =40;
18 expec = meanestimator(sigma0 , u, sigma, n, X);
19 var = varestimator (sigma0, sigma,n);
20
21 zalpha = 1.645
22 lowerlim = -1*sqrt(var)*zalpha+expec;
23 upperlim = sqrt(var)*zalpha+expec;
24 cat("With probability 0.9, the sent signal lies
25     between ",lowerlim, "to ", upperlim )

```

---

# Chapter 8

## Hypothesis Testing

R code Exa 8.3.a Noise in a Signal

```
1 noise_var = 4;
2 noise_mean = 0;
3 num = 5;
4 Xbar = 9.5;
5 u = 8;
6 statistic = sqrt(num/noise_var)*(Xbar - u);
7 compare = qnorm(0.975,0, 1);
8 if(statistic<compare){
9   cat("Hypothesis is accepted");
10 } else{
11   cat("Hypothesis is not accepted")
12 }
```

---

R code Exa 8.3.b Error in a signal

```
1 noise_var = 4;
2 noise_mean = 0;
3 num = 5;
```

```

4 Xbar = 8.5;
5 u = 8;
6 statistic = sqrt(num/noise_var)*(Xbar - u);
7
8 prob = 2*pnorm(-1*statistic , 0,1 );
9 cat("P-value is",prob)
10
11 Xbar = 11.5;
12 statistic = sqrt(num/noise_var)*(Xbar - u);
13 prob = pnorm(-1*statistic , 0,1 );
14 cat("P-value is",prob)

```

---

#### R code Exa 8.3.c Error in a signal

```

1 noise_var = 4;
2 num = 5;
3 Xbar = 10;
4 u = 8;
5 statistic = sqrt(num/noise_var)*(Xbar - u);
6 compare = qnorm(0.975,0, 1);
7 lim1 = statistic + compare;
8 lim2 = statistic - compare;
9 prob = pnorm(lim1 , 0,1 ) - pnorm(lim2 , 0,1 );
10 prob

```

---

#### R code Exa 8.3.d Number of signals to be sent

```

1 alpha = 0.025;
2 betaa = 0.25;
3 u1 = 9.2;
4 uo = 8;
5 var =4;
6 zalpha = qnorm(1-alpha,0, 1);

```

```

7 zbeta = qnorm(1-betaa,0, 1);
8 n = ((zalpha + zbeta)/(u1-uo))^2 *var;
9 cat("Required number of samples is",ceiling(n))
10 statistic = sqrt(ceiling(n)/var)*(u1 - uo);
11 lim1 = -1*statistic + zalpha;
12 lim2 = -1*statistic - zalpha;
13 prob = pnorm(lim1 , 0,1 )- pnorm(lim2 , 0,1 );
14 cat("Thus, if the message is sent the reqd number of
      times is , then the probability that the null
      hypothesis will be rejected is",1-prob)

```

---

#### R code Exa 8.3.e Number of signals to be sent

```

1 n =5;
2 Xbar = 9.5;
3 u = 8;
4 var = 4;
5 statistic = sqrt(n/var)*(Xbar - u);
6 p = 1 - pnorm(statistic, 0, 1);
7 cat("The test would call for rejection at all
      significance levels greater than or equal to ",p)

```

---

#### R code Exa 8.3.f Nicotine content in a cigarette

```

1 n =20;
2 Xbar = 1.54;
3 uo = 1.6;
4 sd = 0.8;
5 statistic = sqrt(n)*(Xbar - uo)/sd;
6 cat("Test statistic is",statistic)
7 p = pnorm(statistic, 0, 1);
8 cat("P-value is",p)

```

---

### R code Exa 8.3.g Blood cholesterol level

```
1 n = 50;
2 Xbar = 14.8;
3 S = 6.4;
4 T = sqrt(n)*Xbar/S;
5 cat("The T value is",T)
```

---

### R code Exa 8.3.h Water usage

```
1 X<-c(340, 356, 332, 362, 318, 344, 386, 402, 322,
      360, 362, 354, 340, 372, 338, 375, 364, 355, 324,
      370)
2 uo = 350;
3 Xbar = mean(X);
4 var = var(X);
5 S = sqrt(var)
6 n = length(X)
7 T = sqrt(n)*(Xbar - uo)/S;
8 Tvalue = qt(0.95,n-1)
9 cat("The T value is ",T)
10 if(T<Tvalue){
11   cat("Null hypothesis is accepted at 10% level of
      significance")
12 }else{
13   cat("Null hypothesis is not accepted at 10% level
      of significance")
14 }
15 cat("P value of the test data",2*pnorm(-1*T,0,1))
```

---

### R code Exa 8.3.i Life of a tire

```
1 X<-c(36.1, 40.2, 33.8, 38.5, 42, 35.8, 37, 41, 36.8,
      37.2, 33, 36)
2 n = length(X);
3 uo = 40;
4 Xbar=mean(X);
5 sd = sqrt(var(X));
6 T = sqrt(n)*(Xbar - uo)/sd;
7 Tvalue = qt(0.05,n-1);
8 cat("The T value is ",T)
9 if(T<Tvalue){
10   cat("Null hypothesis is rejected at 5% level of
      significance")
11 }else{
12   cat("Null hypothesis is accepted at 5% level of
      significance")
13 }
14
15 cat("P value of the test data",pnorm(T,0,1))
16 '
17 There is a mismatch between book answer for the P
   value of the test data.
18 '
```

---

### R code Exa 8.3.j Service Time

```
1 X<-c(8.6, 9.4, 5.0, 4.4, 3.7, 11.4, 10.0, 7.6, 14.4,
      12.2, 11.0, 14.4, 9.3, 10.5, 10.3, 7.7, 8.3,
      6.4, 9.2, 5.7, 7.9, 9.4, 9.0, 13.3, 11.6, 10.0,
      9.5, 6.6)
2 n = length(X);
3 uo = 8;
4 Xbar=mean(X);
5 sd = sqrt(var(X));
```



```

6 T = sqrt(n)*(Xbar - uo)/sd;
7 cat("The test statistic is ",T)
8 p = 1- pt(T, n-1);
9 cat("P-value is",p)
10 cat("A small p value indicates that the mean service
      time exceeds 8 minutes")

```

---

#### R code Exa 8.4.a Tire lives

```

1 A<-c(61.1, 58.2, 62.3, 64, 59.7, 66.2, 57.8, 61.4,
      62.2, 63.6)
2 B<-c(62.2, 56.6, 66.4, 56.2, 57.4, 58.4, 57.6, 65.4)
3 uA = mean(A);
4 uB = mean(B);
5 varA = 40^2;
6 varB =60^2;
7 n= length(A);
8 m =length(B);
9 den = sqrt((varA/n)+ (varB/m));
10 statistic = (uA -uB)/den;
11 cat("The test statistic is",statistic);
12 cat("A small value of the test statistic indicates
      that the null hypothesis is accepted")

```

---

#### R code Exa 8.4.b Medicine for cold

```

1 X<-c(5.5, 6.0, 7.0, 6.0, 7.5, 6.0, 7.5, 5.5, 7.0,
      6.5)
2 Y<-c(6.5, 6.0, 8.5, 7.0, 6.5, 8.0, 7.5, 6.5, 7.5,
      6.0, 8.5, 7.0)
3 n = length(X);
4 m= length(Y);
5 Xbar= mean(X);

```

```

6 Ybar = mean(Y);
7 Sx = var(X);
8 Sy = var(Y);
9 Sp = ((n-1)*Sx/(n+m-2)) + ((m-1)*Sy/(n+m-2));
10 den = sqrt(Sp*((1/n)+(1/m)));
11 TS = (Xbar - Ybar)/den;
12 cat("The test statistic is",TS);
13 tvalue = qt( 0.95, m+n-2)
14 if(TS<tvalue){
15     cat("Null hypothesis is rejected at 5% level of
        significance")
16 }else{
17     cat("Null hypothesis is accepted at 5% level of
        significance")
18 }
19 cat("The Pvalue is",pt(TS,m+n-2))

```

---

#### R code Exa 8.4.c Unknown population variance

```

1 A<-c(61.1, 58.2, 62.3, 64, 59.7, 66.2, 57.8, 61.4,
      62.2, 63.6)
2 B<-c(62.2, 56.6, 66.4, 56.2, 57.4, 58.4, 57.6, 65.4)
3 uA = mean(A);
4 uB = mean(B);
5 n= length(A);
6 m =length(B);
7 Sx = var(A);
8 Sy = var(B);
9 Sp = ((n-1)*Sx/(n+m-2)) + ((m-1)*Sy/(n+m-2));
10 den = sqrt(Sp*((1/n)+(1/m)));
11 TS = (uA-uB)/den;
12 cat("The test statistic is",TS);
13 pvalue = 2*(1- pt(TS,m+n-2));
14 cat("Null hypothesis is accepted at any significance
      level less than",pvalue)

```

---

**R code Exa 8.4.d** effectiveness of safety program

```
1 A<-c(30.5, 18.5, 24.5, 32, 16, 15, 23.5, 25.5, 28,
      18)
2 B<-c(23, 21, 22, 28.5, 14.5, 15.5, 24.5, 21, 23.5,
      16.5)
3 n= length(A);
4 W = B-A;
5 Wbar = mean(W);
6 S = sqrt(var(W));
7 T = sqrt(n)*Wbar/S;
8 cat("The test statistic is",T);
9 pvalue = pt(T, n-1);
10 cat("The p value is",pvalue)
```

---

**R code Exa 8.5.a** effectiveness of machine

```
1 n =20;
2 S2= 0.025;
3 chk = 0.15;
4 compare = (n-1)*S2/(chk^2);
5 pvalue = 1- pchisq(compare, n-1);
6 cat("The p-value is",pvalue)
7 cat("Thus , the null hypothesis is accepted")
```

---

**R code Exa 8.5.b** Catalyst

```
1 S1 = 0.14;
2 S2 = 0.28;
```

```

3 n= 10;
4 m= 12;
5 ratio  = S1/S2;
6 prob1 = pf(ratio, n-1, m-1);
7 prob2 = 1-prob1;
8 prob = min(prob1,prob2);
9 pvalue = 2*prob;
10 cat("The p value is",pvalue)
11 cat("So the hypothesis of equal variance cannot be
    rejected")

```

---

#### R code Exa 8.6.a Computer chip manufacturing

```

1 samplesize = 300;
2 p =0.02;
3 defective=9;
4 val = pbinom(defective, samplesize, p, 1-p);
5 cat("P0.02{X>10} = ",val);
6 cat("Manufacturers claim cannot be rejected at the
    5% level of significance")

```

---

#### R code Exa 8.6.b Finding p value

```

1 samplesize = 300;
2 p =0.02;
3 defective=9;
4 compare = 10;
5 npo = samplesize*p;
6 sd = sqrt(npo*(1-p));
7 tol = 0.5;
8 pvalue = 1- pnorm(compare-tol, npo,sd );
9 cat("The pvalue is",pvalue)

```

---

**R code Exa 8.6.c** Change in manufacturing pattern

```
1 samplesize = 500;
2 p =0.04;
3 defective=16;
4 prob1 = 1-pbinom(defective, samplesize, p, 1-p)
5 prob2 = pbinom(defective-1, samplesize, p, 1-p);
6 pvalue = 2*min(prob1,prob2);
7 cat("The pvalue is",pvalue)
```

---

**R code Exa 8.7.a** Mean number of defective chips

```
1 x<-c(28, 34, 32, 38, 22)
2 claim = 25;
3 total = sum(x);
4 pval = 1 - ppois(total-1, (claim*length(x)));
5 cat("The pvalue is",pval)
```

---

**R code Exa 8.7.b** Safety Conditions in a plant

```
1 plant1<-c(16, 18, 9, 22, 17, 19, 24, 8)
2 plant2<-c(22, 18, 26, 30, 25, 28)
3 X1= sum(plant1);
4 X2 = sum(plant2);
5 n =length(X1);
6 m= length(X2);
7 prob1 = 1 - pbinom(X1, X1+X2,(4/7),(3/7));
8 prob2 = pbinom(X1-1 ,X1+X2, 4/7, 3/7 );
9 cat(prob1, prob2)
```

```
10 pvalue = 2*min(prob1,prob2);  
11 cat("The pvalue is",pvalue)
```

---

**R code Exa 8.7.c** Better proof reader

```
1 Aerror =28;  
2 Berror = 18;  
3 common =10;  
4 N2 = Aerror - common;  
5 N3 =Berror- common;  
6 pval = pbinom(N2-1, N2 + N3, 0.5, 0.5);  
7 cat("P-value is",pval)
```

---

# Chapter 9

## Regression

### R code Exa 9.1.a Scatter Diagram

```
1 X<-c(100, 110, 120, 130, 140, 150, 160, 170, 180,
      190);
2 Y<-c(45, 52, 54, 63, 62, 68, 75, 76, 92, 88)
3 dev.new(width=5, height=4)
4 plot(X, Y)
5 cat("A linear regression model seems appropriate")
```

---

### R code Exa 9.2.a Relative humidity and moisture content

```
1 A<-c(46, 53, 29, 61, 36, 39, 47, 49, 52, 38, 55, 32,
      57, 54, 44)
2 B<-c(12, 15, 7, 17, 10, 11, 11, 12, 14, 9, 16, 8,
      18, 14, 12)
3 plot(A, B,xlab ="Relative humidity",ylab = "Moisture
      content",main = "Estimated regression line")
4 X = lm(B~A)
5 Y = X$coefficients[1]
6 X = X$coefficients[2]
```

```

7 p = seq(0,65,0.1)
8 q = p*X + Y
9 lines(p, q)

```

---

### R code Exa 9.3.a Moisture against Density

```

1 x<-c(5, 6, 7, 10, 12, 15, 18, 20)
2 y<-c(7.4, 9.3, 10.6, 15.4, 18.1, 22.2, 24.1, 24.8)
3 plot(x,y);
4
5 xbar = mean(x);
6 ybar= mean(y);
7 n= 8;
8 SxY = 0;
9 for (i in (1:n)){
10   SxY = SxY + (x[i]*y[i]) - (xbar*ybar)
11 }
12
13 Sxx = 0;
14 for (i in 1:n){
15   Sxx= Sxx + (x[i]*x[i]) - (xbar*xbar);
16 }
17
18 SYy = 0;
19 for (i in 1:n){
20   SYy = SYy + (y[i]*y[i]) - (ybar*ybar);
21 }
22
23 B = SxY/Sxx;
24 A = ybar - (B*xbar);
25 cat("A is",A);
26 cat("B is",B);
27 p= seq(0,20,0.1)
28 q= A + B*p;
29 lines(p,q)

```



```

30
31 SSR = ((Sxx*SYy)-(SxY*SxY))/Sxx ;
32 cat("The SSR is",SSR)

```

---

#### R code Exa 9.4.a Effect of speed on mileage

```

1 x<-c(45, 50, 55, 60, 65, 70, 75)
2 y<-c(24.2, 25.0, 23.3, 22.0, 21.5, 20.6, 19.8)
3 xbar = mean(x);
4 ybar= mean(y);
5 n= 7;
6 SxY = 0;
7 for (i in 1:n){
8   SxY = SxY + (x[i]*y[i]) - (xbar*ybar)
9 }
10
11 Sxx = 0;
12 for (i in 1:n){
13   Sxx= Sxx + (x[i]*x[i]) - (xbar*xbar);
14 }
15 SYy = 0;
16 for (i in 1:n){
17   SYy = SYy + (y[i]*y[i]) - (ybar*ybar);
18 }
19 B = SxY/Sxx;
20 A = ybar - (B*xbar);
21 cat("A is",A);
22 cat("B is",B);
23
24 SSR = ((Sxx*SYy)-(SxY*SxY))/Sxx ;
25 cat("The SSR is",SSR)
26
27 ts = sqrt(((n-2)*Sxx)/SSR)*abs(B);
28 cat("the test statistic is",ts);
29 tvalue= qt(0.995,5);

```

```

30 cat("tvalue is",tvalue);
31
32 if(tvalue < ts){
33     cat("Hypothesis beta= 0 is rejected at 1% level of
        significance")
34 } else{
35     cat("Hypothesis beta= 0 is accepted at 1% level of
        significance")
36 }

```

---

#### R code Exa 9.4.b Confidence interval estimate

```

1 x<-c(45, 50, 55, 60, 65, 70, 75)
2 y<-c(24.2, 25.0, 23.3, 22.0, 21.5, 20.6, 19.8)
3 xbar = mean(x);
4 ybar= mean(y);
5 n= 7;
6 SxY = 0;
7 for (i in 1:n){
8     SxY = SxY + (x[i]*y[i]) - (xbar*ybar)
9 }
10
11 Sxx = 0;
12 for (i in 1:n){
13     Sxx= Sxx + (x[i]*x[i]) - (xbar*xbar);
14 }
15 SY Y = 0;
16 for (i in 1:n){
17     SY Y = SY Y + (y[i]*y[i]) - (ybar*ybar);
18 }
19 B = SxY/Sxx;
20 A = ybar - (B*xbar);
21 cat("A is",A);
22 cat("B is",B);
23

```

```

24 SSR = ((Sxx*SYy) - (SxY*SxY))/Sxx ;
25 cat("The SSR is",SSR)
26
27 tvalue= qt(0.975, 5);
28 cat("tvalue is",tvalue);
29
30 k = sqrt(SSR/((n-2)*Sxx))*tvalue;
31 int1 = B + k;
32 int2= B-k;
33 cat("The 95% confidence interval is ",int2, "to ",
    int1)

```

---

#### R code Exa 9.4.c Regression to the mean

```

1 x<-c(60, 62, 64, 65, 66, 67, 68, 70, 72, 74)
2 y<-c(63.6, 65.2, 66, 65.5, 66.9, 67.1, 67.4, 68.3,
    70.1, 70)
3 plot(x,y,xlab ="Father 's Height",ylab = "Son 's
    Height")
4 xbar = mean(x)
5 ybar= mean(y)
6 n= 10;
7 SxY = 0
8 for (i in 1:n){
9     SxY = SxY + (x[i]*y[i]) - (xbar*ybar);
10 }
11
12 Sxx = 0;
13 for (i in 1:n){
14     Sxx= Sxx + (x[i]*x[i]) - (xbar*xbar);
15 }
16
17 SYy = 0;
18 for (i in 1:n){
19     SYy = SYy + (y[i]*y[i]) - (ybar*ybar);

```

```

20 }
21
22 B = SxY/Sxx;
23 A = ybar - (B*xbar);
24 cat("A is",A);
25 cat("B is",B);
26 p= seq(60,72,0.1)
27 q= A + B*p;
28 lines(p,q)
29 SSR = ((Sxx*SYy) - (SxY*SxY))/Sxx ;
30 ts = sqrt(((n-2)*Sxx)/SSR)*(B-1)
31 ts
32 tvalue= qt(0.99,n-2)
33 tvalue
34 if(ts<(-1*tvalue)){
35   cat("Null hypothesis is rejected at 1% level of
      significance")
36 } else{
37   cat("Null hypothesis is accepted at 1% level of
      significance")
38 }

```

---

#### R code Exa 9.4.d Motor vehicle deaths

```

1 x<-c(121, 96, 85, 113, 102, 118, 90, 84, 107, 112,
      95, 101)
2 y<-c(104, 91, 101, 110, 117, 108, 96, 102, 114, 96,
      88, 106)
3
4 plot(x,y,xlab = "Deaths in 1988",ylab = "Deaths in
      1989");
5
6 xbar = mean(x);
7 ybar= mean(y);
8 n= 12;

```

```

9
10 SxY = 0
11 for (i in 1:n){
12   SxY = SxY + (x[i]*y[i]) - (xbar*ybar);
13 }
14
15 Sxx = 0;
16 for (i in 1:n){
17   Sxx= Sxx + (x[i]*x[i]) - (xbar*xbar);
18 }
19
20 SYy = 0;
21 for (i in 1:n){
22   SYy = SYy + (y[i]*y[i]) - (ybar*ybar);
23 }
24
25 B = SxY/Sxx;
26 A = ybar - (B*xbar);
27 cat("A is",A);
28 cat("B is",B)

```

---

#### R code Exa 9.4.e Confidence interval for height

```

1 x<-c(60, 62, 64, 65, 66, 67, 68, 70, 72, 74)
2 y<-c(63.6, 65.2, 66, 65.5, 66.9, 67.1, 67.4, 68.3,
      70.1, 70)
3 x0 = 68;
4 xbar = mean(x);
5 ybar= mean(y);
6 n= 10;
7 SxY = 0
8 for (i in 1:n){
9   SxY = SxY + (x[i]*y[i]) - (xbar*ybar);
10 }
11

```

```

12 Sxx = 0;
13 for (i in 1:n){
14     Sxx= Sxx + (x[i]*x[i]) - (xbar*xbar);
15 }
16
17 SYX = 0;
18 for (i in 1:n){
19     SYX = SYX + (y[i]*x[i]) - (ybar*xbar);
20 }
21 B = SYX/Sxx;
22 A = ybar - (B*xbar);
23 tvalue= qt(0.975, n-2);
24 SSR = ((Sxx*SYX)- (SYX*SYX))/Sxx ;
25 intvl = A + (B*x0);
26 change = sqrt((1/n)+(((x0-xbar)^2)/Sxx))* sqrt(SSR/(
      n-2))*tvalue;
27 intvl1 = intvl - change;
28 intvl2= intvl + change;
29 cat("The 95% confidence interval is ",intvl1, "to ",
      intvl2)

```

---

#### R code Exa 9.4.f Confidence interval for height

```

1 x<-c(60, 62, 64, 65, 66, 67, 68, 70, 72, 74)
2 y<-c(63.6, 65.2, 66, 65.5, 66.9, 67.1, 67.4, 68.3,
      70.1, 70)
3 x0 = 68;
4 xbar = mean(x);
5 ybar= mean(y);
6 n= 10;
7 SYX = 0
8 for (i in 1:n){
9     SYX = SYX + (x[i]*y[i]) - (xbar*ybar);
10 }
11

```

```

12 Sxx = 0;
13 for (i in 1:n){
14   Sxx= Sxx + (x[i]*x[i]) - (xbar*xbar);
15 }
16
17 SYX = 0;
18 for (i in 1:n){
19   SYX = SYX + (y[i]*x[i]) - (ybar*xbar);
20 }
21 B = SYX/Sxx;
22 A = ybar - (B*xbar);
23 tvalue= qt(0.975, n-2);
24 SSR = ((Sxx*SYX)- (SYX*SYX))/Sxx ;
25 intvl = A + (B*x0);
26 change = sqrt(((n+1)/n)+(((x0-xbar)^2)/Sxx))* sqrt(
      SSR/(n-2))*tvalue;
27 intvl1 = intvl - change;
28 intvl2= intvl + change;
29 cat("The 95% confidence interval is ",intvl1, "to ",
      intvl2)

```

---

#### R code Exa 9.5.a Height of son and father

```

1 x<-c(60, 62, 64, 65, 66, 67, 68, 70, 72, 74)
2 y<-c(63.6, 65.2, 66, 65.5, 66.9, 67.1, 67.4, 68.3,
      70.1, 70)
3
4 xbar = mean(x);
5 ybar= mean(y);
6 n= 10;
7
8 SYX = 0
9 for (i in 1:n){
10   SYX = SYX + (x[i]*y[i]) - (xbar*ybar);
11 }

```

```

12
13 Sxx = 0;
14 for (i in 1:n){
15     Sxx= Sxx + (x[i]*x[i]) - (xbar*xbar);
16 }
17
18 SYy = 0;
19 for (i in 1:n){
20     SYy = SYy + (y[i]*y[i]) - (ybar*ybar);
21 }
22
23 B = Sxy/Sxx;
24 A = ybar - (B*xbar);
25
26 SSR = ((Sxx*SYy)-(Sxy*Sxy))/Sxx ;
27 R2 = 1 - (SSR/SYy);
28 cat("The coefficient of determination is",R2)

```

---

### R code Exa 9.7.a Percentage of chemical used

```

1 x<-c(5, 10, 20, 30, 40, 50, 60, 80)
2 yold<-c(0.061, 0.113, 0.192, 0.259, 0.339, 0.401,
          0.461, 0.551)
3 plot(x, yold);
4 y = -1*log(1-yold);
5 plot(x, y);
6
7
8 xbar = mean(x);
9 ybar= mean(y);
10 n= 8;
11
12 Sxy = 0
13 for (i in 1:n){
14     Sxy = Sxy + (x[i]*y[i]) - (xbar*ybar);

```



```

15 }
16
17 Sxx = 0;
18 for (i in 1:n){
19     Sxx= Sxx + (x[i]*x[i]) - (xbar*xbar);
20 }
21
22 SYX = 0;
23 for (i in 1:n){
24     SYX = SYX + (y[i]*x[i]) - (ybar*xbar);
25 }
26
27 B = SYX/Sxx;
28 A = ybar - (B*xbar);
29 SSR = ((Sxx*SYX) - (SYX*SYX))/Sxx ;
30 chat = exp(-1*A);
31 dhat = 1 - exp(-1*B);
32 phat = 1 - chat*(1-dhat)^x
33 pres = yold - phat
34 cat("chat is",chat);
35 cat("dhat is",dhat);
36 cat("phat is",phat);
37 cat("p - phat, i.e. the residuals are",pres)

```

---

### R code Exa 9.8.b Distance vs Travel Time

```

1 x<-c(0.5, 1, 1.5, 2, 3, 4, 5, 6, 8, 10)
2 y<-c(15, 15.1, 16.5, 19.9, 27.7, 29.7, 26.7, 35.9,
      42, 49.4)
3 w<-c()
4 for (i in 1:10){
5     w[i] = 1/x[i]
6 }
7 n = 10;
8 p = matrix(0,2,2)

```

```

 9  q = matrix(0,2,1)
10  p[1, 1] = sum(w);
11  p[1,2] = n;
12  p[2,1] = n;
13  p[2,2] = sum(x);
14  new<-c()
15  for (i in 1:10){
16    new[i] = w[i]*y[i]
17  }
18
19  q[1,1]= 1*sum(new);
20  q[2,1] = 1*sum(y);
21  sol = solve(p,q);
22  A = sol[1,1];
23  B = sol[2,1];
24  cat("A is",A);
25  cat("B is",B);
26  plot(x,y)
27  l = seq(0,10,0.1)
28  k = A + B*l
29  lines(l,k)

```

---

### R code Exa 9.9.a Polynomial Fitting

```

1  x<-seq(1,10,1);
2  y<-c(20.6, 30.8, 55, 71.4, 97.3, 131.8, 156.3,
      197.3, 238.7, 291.7)
3  plot(x, y,xlab = "X",ylab = "Y");
4  n = length(x)
5  xsquared = x^2;
6  xcube = x^3;
7  xfour = x^4;
8  xy = x*y;
9  x2y = xy*x;
10 p= matrix(0,3,3);

```

```

11 q = matrix(0,3,1);
12 p[1,1] = n;
13 p[1,2] = sum(x);
14 p[1,3]=sum(xsquared);
15 p[2,1] = sum(x);
16 p[2,2] = sum(xsquared);
17 p[2,3]=sum(xcube);
18 p[3,1] = sum(xsquared);
19 p[3,2] = sum(xcube);
20 p[3,3]=sum(xfour);
21 q[1,1]= 1*sum(y);
22 q[2,1] = 1*sum(xy);
23 q[3,1] = 1*sum(x2y);
24 B= solve(p, q);
25 cat("B0 is",B[1,1]);
26 cat("B1 is",B[2,1]);
27 cat("B2 is",B[3,1])

```

---

### R code Exa 9.10.a Multiple Linear Regression

```

1 x1<-c(679, 1420, 1349, 296, 6975, 323, 4200, 633)
2 x2<-c(30.4, 34.1, 17.2, 26.8, 29.1, 18.7, 32.6,
      32.5)
3 y = matrix(1,8,1);
4 n = 8
5 y<-c(11.6,16.1, 9.3, 9.1, 8.4, 7.7, 11.3, 8.4)
6 x = matrix(1,8,3);
7 for (i in 1:8){
8   x[i,2]= x1[i];
9   x[i,3]= x2[i];
10 }
11
12 pro1 = t(x)
13 pro2= pro1*%x;
14 pro3 = solve(pro2);

```

```

15 pro4 = pro3%%pro1;
16 pro5 = pro4%%y;
17
18 B<-matrix(0,3,8)
19 matrix(1,3,1);
20 for (i in 1:3){
21   B[i,1]= 0;
22   for (k in 1:8){
23     B[i,1]=B[i,1]+(pro4[i, k]*y[k]);
24   }
25 }
26 cat(B);
27 SSR = t(y)
28 SSR= SSR%%y;
29 sub = t(B);
30 sub = sub%%t(x);
31 sub= sub%%y;
32 SSR =SSR[1,1] - sub[1,1];
33 cat("SSr is",SSR)

```

---

#### R code Exa 9.10.b Estimate of variance

```

1 x1<-c(679, 1420, 1349, 296, 6975, 323, 4200, 633)
2 x2<-c(30.4, 34.1, 17.2, 26.8, 29.1, 18.7, 32.6,
      32.5)
3 y = matrix(1,8,1);
4 n = 8
5 y<-c(11.6,16.1, 9.3, 9.1, 8.4, 7.7, 11.3, 8.4)
6 x = matrix(1,8,3);
7 for (i in 1:8){
8   x[i,2]= x1[i];
9   x[i,3]= x2[i];
10 }
11
12 pro1 = t(x)

```

```

13 pro2= pro1%*%x;
14 pro3 = solve(pro2);
15 pro4 = pro3%*%pro1;
16 pro5 = pro4%*%y;
17
18 B<-matrix(0,3,8)
19 matrix(1,3,1);
20 for (i in 1:3){
21   B[i,1]= 0;
22   for (k in 1:8){
23     B[i,1]=B[i,1]+(pro4[i, k]*y[k]);
24   }
25 }
26 cat(B);
27 SSR = t(y)
28 SSR= SSR%*%y;
29 sub = t(B);
30 sub = sub%*%t(x);
31 sub= sub%*%y;
32 SSR =SSR[1,1] - sub[1,1];
33 cat("SSr is",SSR)
34
35 k=2;
36 den = n-k-1;
37 sigma = SSR/den;
38 cat("The variance is",sigma)

```

---

#### R code Exa 9.10.c Diameter of a tree

```

1 x1<-c(44, 33, 33, 32, 34, 31, 33, 30, 34, 34, 33,
      36, 33, 34, 37)
2 x2<-c(1.3, 2.2, 2.2, 2.6, 2.0, 1.8, 2.2, 3.6, 1.6,
      1.5, 2.2, 1.7, 2.2, 1.3, 2.6)
3 x3<-c(250, 115, 75, 85, 100, 75, 85, 75, 225, 250,
      255, 175, 75, 85, 90)

```

```

4  x4<-c(0.63, 0.59, 0.56, 0.55, 0.54, 0.59, 0.56,
        0.46, 0.63, 0.60, 0.63, 0.58, 0.55, 0.57, 0.62)
5  y<-c(18.1, 19.6, 16.6, 16.4, 16.9, 17.0, 20.0, 16.6,
        16.2, 18.5, 18.7, 19.4, 17.6, 18.3, 18.8)
6  n =length(x1);
7  x= matrix(1,15, 5);
8  for (i in 1:15){
9    x[i,2]= x1[i]
10   x[i,3]= x2[i]
11   x[i,4]= x3[i]
12   x[i,5]= x4[i]
13 }
14
15 pro1 = t(x)
16 pro2= pro1**%x
17 pro3 = solve(pro2)
18 pro4 = pro3**%pro1
19 pro5 = pro4**%y
20 B<-matrix(0,5,15)
21 for (i in 1:5){
22   B[i,1]= 0
23   for (k in 1:15){
24     B[i,1]=B[i,1]+(pro4[i, k]*y[k])
25   }
26 }
27 SSR = t(y)
28 SSR= SSR**%y
29 sub = t(B)
30 sub = sub**%t(x)
31 sub= sub**%y
32 SSR =SSR[1,1] - sub[1,1]
33 SSR
34 xxinv = 0.379;
35 k= 4;
36 ts = sqrt((n-k-2)/SSR)*B[2]/0.616;
37 pvalue = 2*(1- pt(ts, n-k-2))
38 cat("The p-value is ",pvalue)
39 '

```

40 The SSR calculated by R is 19.34 whereas the  
textbook gives the value as 19.26 , thus the  
difference in the final answer.  
41 ,

---

#### R code Exa 9.10.d Estimating hardness

```
1 y<-c(79.2, 64.0, 55.7, 56.3, 58.6, 84.3, 70.4, 61.3,
      51.3, 49.8)
2 x1<-c(0.02, 0.03, 0.03, 0.04, 0.10, 0.15, 0.15,
      0.09, 0.13, 0.09)
3 x2<-c(1.05, 1.20, 1.25, 1.30, 1.30, 1.00, 1.10,
      1.20, 1.40, 1.40)
4 tvalue= 2.365;
5 x = matrix(1,10,3);
6 for (i in 1:10){
7   x[i,2]= x1[i]
8   x[i,3]= x2[i]
9 }
10
11 pro1 = t(x)
12 pro2= pro1*%x
13 pro3 = solve(pro2)
14 pro4 = pro3*%pro1
15 pro5 = pro4*%y
16 B= matrix(1,3,1)
17
18 for (i in 1:3){
19   B[i,1]= 0
20   for ( k in 1:10){
21     B[i,1]= B[i,1]+(pro4[i, k]*y[k])
22   }
23 }
24
25 SSR = t(y)
```

```

26 SSR= SSR%%y
27 sub = t(B)
28 sub = sub%%t(x)
29 sub= sub%%y
30 SSR =SSR[1,1] - sub[1,1]
31 cat("SSr is",SSR)
32
33 smallx<-c(1, 0.15, 1.15)
34 product = smallx %% B
35 n = 10;
36 k=2;
37 val= sqrt(SSR/(n-k-1));
38
39 pro5 = smallx %% pro3
40 pro6 = pro5 %% (smallx)
41 pro7 = val*sqrt(pro6)*tvalue
42
43 up = product + pro7;
44 low = product - pro7;
45 cat(" 95% confidence interval is from ",low,"to",up)

```

---

#### R code Exa 9.11.a Animal sick falling

```

1 cancer = 84;
2 total = 111;
3 level = 250;
4 alpha= -1*log((total-cancer)/total)/level;
5 cat("Alpha is ",alpha)

```

---



# Chapter 10

## Analysis of Variance

**R code Exa 10.3.a** Dependence of mileage on gas used

```
1 Xij<-matrix(c(220, 251, 226, 246, 260, 244, 235,
               232, 242, 225, 252, 272, 250, 238, 256),nrow = 3,
               ncol = 5,byrow = TRUE)
2 Xi = matrix(0,3,1);
3 n= 5;
4 m=3;
5 for (i in 1:3){
6   for (j in 1:5){
7     Xi[i]= Xi[i] + Xij[i,j]
8   }
9 }
10 Xi
11 Xi = Xi/n;
12 SSW= 0;
13 for (i in 1:3){
14   for (j in 1:5){
15     SSW = SSW + ((Xij[i,j]-Xi[i])^2)
16   }
17 }
18 SSW
19 sigma1 = SSW/((n*m)-m);
```

```

20 Xdotdot = sum(Xi)/m;
21 new = (Xi - Xdotdot)^2;
22 SSb= n*sum(new);
23 sigma2 = SSb/(m-1);
24 TS = sigma2/sigma1;
25 cat(" Value of the test statistic is",TS)
26 pvalue = 1 - pf(TS,m-1, ((n*m)-m))
27 cat("The p-value is",pvalue)
28 if(pvalue>0.05){
29     cat( "Since the p-value is greater than .05, the
           null hypothesis that the mean mileage is the
           same for all 3 brands of gasoline cannot be
           rejected. ")
30 }

```

---

### R code Exa 10.3.b Dependence of mileage on gas used

```

1 Xijold<-matrix(c(220, 251, 226, 246, 260, 244, 235,
                  232, 242, 225, 252, 272, 250, 238, 256),nrow = 3,
                  ncol = 5,byrow = TRUE)
2 Xij = Xijold - 220;
3 m=3;
4 n=5;
5 Xidot = matrix(0,3,1);
6 for (i in 1:m){
7     for (j in 1:n){
8         Xidot[i]=Xidot[i] + Xij[i,j]
9     }
10 }
11 Xidot = Xidot/n;
12 Xdotdot = sum(Xidot)/m;
13 SSb=0;
14 for (i in 1:m){
15     SSb = SSb + (Xidot[i]-Xdotdot)^2
16 }

```

```

17 SSb = SSb*n;
18 Xijsquared = Xij^2;
19 SSW = sum(Xijsquared) - (m*n*(Xdotdot^2)) - SSb;
20 sigma1 = SSW/((n*m)-m);
21 sigma2 = SSb/(m-1);
22 TS = sigma2/sigma1;
23 cat("Value of the test statistic is",TS)

```

---

### R code Exa 10.3.c Difference in GPA

```

1 Xij<-matrix(c(3.2, 3.4, 3.3, 3.5, 3.4, 3.0, 3.7,
               3.3, 2.8, 2.6, 3.0, 2.7),nrow = 3,ncol = 4,byrow
               = TRUE)
2 Xi = matrix(0,3,1);
3 n= 4;
4 m=3;
5 for (i in 1:3){
6   for (j in 1:4){
7     Xi[i]= Xi[i] + Xij[i,j]
8   }
9 }
10 Xi = Xi/n;
11 SSW= 0;
12 for (i in 1:3){
13   for (j in 1:4){
14     SSW = SSW + ((Xij[i,j]-Xi[i])^2)
15   }
16 }
17 sigma1 = SSW/((n*m)-m);
18 Xdotdot = sum(Xi)/m;
19 new = (Xi - Xdotdot)^2;
20 SSb= n*sum(new);
21 sigma2 = SSb/(m-1);
22 TS = sigma2/sigma1;
23 cat("Value of the test statistic is",TS)

```

```

24 pvalue = 1 - pf(TS,m-1, ((n*m)-m) );
25 cat("The p-value is",pvalue)
26 C = 3.95; #from table A5
27 W = C*sqrt(SSW/(9*4));
28 W
29 cat("Mean1 - Mean2 lies between ", Xi[1]-Xi[2]-W ,"
      and ", Xi[1]-Xi[2]+W)
30 cat("Mean1 - Mean3 lies between ", Xi[1]-Xi[3]-W ,"
      and ", Xi[1]-Xi[3]+W)
31 cat("Mean2 - Mean3 lies between ", Xi[2]-Xi[3]-W ,"
      and ", Xi[2]-Xi[3]+W)

```

---

#### R code Exa 10.4.b Estimating Parameters

```

1 X<-matrix(c(75, 73, 60, 70, 86, 78, 71, 64, 72, 90,
             80, 69, 62, 70, 85, 73, 67, 63, 80, 92),nrow = 4,
           ncol = 5,byrow = TRUE)
2 Xidot = matrix(0,4,1);
3 for (i in 1:4){
4   for (j in 1:5){
5     Xidot[i]=Xidot[i] + X[i,j]
6   }
7 }
8 Xidot = Xidot/5;
9 Xjdot = matrix(0,5,1);
10 for (j in 1:5){
11   for (i in 1:4){
12     Xjdot[j]=Xjdot[j] + X[i,j]
13   }
14 }
15 Xjdot = Xjdot/4;
16 Xdotdot = sum(Xidot)/4;
17 meanhat = Xdotdot;
18 alphahat = Xidot - meanhat;
19 betahat = Xjdot - meanhat;

```

```

20 cat("The estimator of the mean is",meanhat)
21 cat("The alphas are-",alphahat)
22 cat("The betas are-",betahat)

```

---

### R code Exa 10.5.a Species collected

```

1 X<-matrix(c(53, 35, 31, 37, 40, 43, 36, 34, 17, 21,
             30, 18, 47, 37, 17, 31, 45, 26, 55, 31, 17, 23,
             43, 37, 40, 32, 19, 26, 45, 37, 52, 42, 20, 27,
             26, 32, 39, 28, 21, 21, 36, 28, 40, 32, 21, 21,
             36, 35),nrow =8,ncol = 6, byrow = TRUE)
2 m= 8;
3 n = 6;
4 Xidot = matrix(0,8,1);
5
6 for (i in 1:8){
7   for (j in 1:6){
8     Xidot[i]=Xidot[i] + X[i,j]
9   }
10 }
11 Xidot = Xidot/6;
12 Xjdot = matrix(0,6,1);
13
14 for (j in 1:6){
15   for (i in 1:8){
16     Xjdot[j]=Xjdot[j] + X[i,j]
17   }
18 }
19
20 Xjdot = Xjdot/8;
21 Xdotdot = sum(Xidot)/8;
22 new = (Xidot - Xdotdot)^2;
23 SSr = n*sum(new);
24 new1 = (Xjdot - Xdotdot)^2;
25 SSc = m*sum(new1);

```

```

26 SSe = 0;
27 for (i in 1:m){
28     for (j in 1:n){
29         SSe = SSe + (X[i,j]-Xidot[i]-Xjdot[j]+ Xdotdot)
                ^2
30     }
31 }
32
33 N =(m-1)*(n-1)
34 TS1 = SSr*N/((m-1)*SSe)
35 TS2 = SSr*N/((n-1)*SSe)
36 pvaluec = 1- pf(TS1, m-1, N)
37 pvaluer = 1- pf(TS2, n-1, N)
38 cat("The value of the F-statistic for testing that
    there is no row effect is",TS1)
39 cat("The p-value for testing that there is no row
    effect is",pvaluec)
40 cat("The value of the F-statistic for testing that
    there is no column effect is",TS2)
41 cat("The p-value for testing that there is no column
    effect is",pvaluer)

```

---

# Chapter 11

## Goodness of Fit Tests and Categorical Data Analysis

R code Exa 11.2.a Relation between death date and birth date

```
1 X<-c(90, 100, 87, 96, 101, 86, 119, 118, 121, 114,
      113, 106)
2 pi= matrix(1,12,1);
3 pi= pi/12;
4 new = X^2;
5 npi= sum(X)*pi;
6 T = sum(new);
7 T = T/npi;
8 T = T - sum(X);
9 cat("When there are 12 regions")
10 cat("The test statistic is",T[1])
11 pvalue = 1- pchisq(T[1], 11);
12 cat("The pvalue is ",pvalue)
13
14 X<-c(277, 283, 358, 333)
15 pi= matrix(1,4,1);
16 pi= pi/4;
17 new = X^2;
18 npi= sum(X)*pi;
```

```

19 T = sum(new);
20 T = T/np;
21 T = T - sum(X);
22 cat("When there are 4 regions")
23 cat("The test statistic is",T[1])
24 pvalue = 1- pchisq(T[1], 3);
25 cat("The pvalue is ",pvalue)

```

---

#### R code Exa 11.2.b Quality of bulbs

```

1 X<-c(3, 6, 9, 7, 5)
2 p<-c(0.15, 0.25, 0.35, 0.20, 0.05)
3 T= 0;
4 n3=sum(X);
5 np = p*n3;
6 Xsqu = (X-np)^2;
7 cat(Xsqu);
8 XT = Xsqu/np;
9 T = sum(XT);
10
11 cat("The test statistic is",T)
12 pvalue = 1- pchisq(T[1], 4)
13 cat("The pvalue is ",pvalue)
14 cat("Thus, the hypothesis would not be rejected at
    5% level of significance")

```

---

#### R code Exa 11.2.d Six outcomes

```

1 X<-c(3, 3, 5, 18, 4, 7)
2 p<-c(0.1, 0.1, 0.05, 0.4, 0.2, 0.15)
3 psimu = 0.1843
4 num= 10000;
5 T= 0;

```



```

6 n=sum(X);
7 np = n*p;
8 Xsqu = X^2;
9 for (i in 1:6){
10   T = T + (Xsqu[i]/np[i])
11 }
12 T = T - sum(X)
13
14 cat("The test statistic is",T[1])
15 pvalue = 1- pchisq(T[1], 5);
16 int1 = psimu - (1.645*sqrt(psimu*(1-psimu)/num));
17 int2 = psimu + (1.645*sqrt(psimu*(1-psimu)/num));
18 cat("With 90% confidence p-value lies between ",int1
    , "and",int2)

```

---

### R code Exa 11.3.a Weekly accidents

```

1 Y<-c(8, 0, 0, 1, 3, 4, 0, 2, 12, 5, 1, 8, 0, 2, 0,
      1, 9, 3, 4, 5, 3, 3, 4, 7, 4, 0, 1, 2, 1, 2)
2 weeks = 30;
3 lamda = sum(Y)/weeks;
4 p = matrix(0,5,1);
5 p[1] = ppois(0, lamda);
6 p[2] = ppois(1, lamda) - p[1];
7 p[3] = ppois(3, lamda) - ppois(1, lamda);
8 p[4] = ppois(5, lamda) - ppois(3, lamda);
9 p[5] = 1 - ppois(5, lamda);
10
11 X = matrix(0,5,1);
12 for (i in 1:30){
13   if(Y[i]==0){
14     X[1] = X[1] +1;
15   } else if(Y[i]==1){
16     X[2] = X[2] +1;
17   } else if(Y[i]==2){

```

```

18     X[3] = X[3] +1;
19 } else if(Y[i]==3){
20     X[3] = X[3] +1;
21 } else if(Y[i]==4){
22     X[4] = X[4] +1;
23 } else if(Y[i]==5){
24     X[4] = X[4] +1;
25 } else if(Y[i]>5){
26     X[5] = X[5] +1;
27 }
28 }
29
30 T= 0;
31 np_i = weeks * p;
32 for (i in 1:5){
33     T = T + ((X[i]-np_i)^2)/np_i
34 }
35 cat("T is",T)
36 pvalue = 1- pchisq(T, 3)
37 cat("The p-value is",pvalue)
38 cat("Hypothesis of an underlying poisson
      distribution is rejected")

```

---

#### R code Exa 11.4.a Political affiliation and Gender

```

1 Nij<-matrix(c(68, 56, 32, 52, 72, 20),nrow = 2,ncol
      = 3,byrow = TRUE)
2 n= sum(Nij);
3 Ni = matrix(0,2,1);
4 Mj = matrix(0,3,1);
5 for (i in 1:2){
6     for (j in 1:3){
7         Ni[i] = Ni[i] + Nij[i,j]
8     }
9 }

```

```

10 for (j in 1:3){
11   for (i in 1:2){
12     Mj[j] = Mj[j] + Nij[i,j]
13   }
14 }
15 NM = matrix(1,2,3);
16 for (i in 1:2){
17   for (j in 1:3){
18     NM[i,j]= Ni[i]*Mj[j]
19   }
20 }
21 NM= NM/n;
22 TS = 0
23 for (i in 1:2){
24   for (j in 1:3){
25     TS = TS + ((Nij[i,j]-NM[i,j])^2)/NM[i,j]
26   }
27 }
28 cat("The test statistic is",TS)
29 compare = pchisq(2, 0.95, 0.05)
30 if(TS>compare){
31   cat("The null hypothesis is rejected at the 5%
      level of significance")
32 } else {
33   disp("The null hypothesis is accepted at the 5%
      level of significance")
34 }

```

---

#### R code Exa 11.4.b Machine Breakdown and shift

```

1 Nij<-matrix(c(10, 12, 6, 7, 10, 24, 9, 10, 13, 20,
      7, 10),nrow = 3,ncol = 4,byrow = TRUE)
2 n= sum(Nij);
3 Ni = matrix(0,3,1);
4 Mj = matrix(0,4,1);

```

```

5 for (i in 1:3){
6   for (j in 1:4){
7     Ni[i] = Ni[i] + Nij[i,j]
8   }
9 }
10 for (j in 1:4){
11   for (i in 1:3){
12     Mj[j] = Mj[j] + Nij[i,j]
13   }
14 }
15 NM = matrix(1,3,4);
16 for (i in 1:3){
17   for (j in 1:4){
18     NM[i,j]= Ni[i]*Mj[j]
19   }
20 }
21 NM= NM/n;
22 TS = 0
23 for (i in 1:3){
24   for (j in 1:4){
25     TS = TS + ((Nij[i,j]-NM[i,j])^2)/NM[i,j]
26   }
27 }
28 cat("The test statistic is",TS)
29 pvalue = 1- pchisq(TS, 6)
30 cat("the hypothesis that the machine that causes a
    breakdown is independent of the shift on which
    the breakdown occurs is accepted.")

```

---

#### R code Exa 11.5.a Lung cancer and smoking

```

1 Nij<-matrix(c(62, 14, 9938, 19986),nrow = 2,ncol =
  2,byrow = TRUE)
2 n= sum(Nij);
3 Ni = matrix(0,2,1);

```

```

4  Mj = matrix(0,2,1);
5  for (i in 1:2){
6    for (j in 1:2){
7      Ni[i] = Ni[i] + Nij[i,j]
8    }
9  }
10 Ni
11 for (j in 1:2){
12   for (i in 1:2){
13     Mj[j] = Mj[j] + Nij[i,j]
14   }
15 }
16
17 NM = matrix(1,2,2);
18 for (i in 1:2){
19   for (j in 1:2){
20     NM[i,j]= Ni[i]*Mj[j]
21   }
22 }
23 NM= NM/n;
24 NM
25 TS = 0
26 for (i in 1:2){
27   for (j in 1:2){
28     TS = TS + ((Nij[i,j]-NM[i,j])^2)/NM[i,j]
29   }
30 }
31 cat("The test statistic is",TS)
32 compare = pchisq(1, 0.99, 0.01)
33 compare
34 if(TS>compare){
35   cat("The null hypothesis is rejected at the 1%
      level of significance");
36 } else{
37   cat("The null hypothesis is accepted at the 1%
      level of significance");
38 }

```

---

### R code Exa 11.5.b Females reporting abuse

```
1 Nij<-matrix(c(28, 30, 58, 55, 472, 470, 442, 445),
  nrow = 2,ncol = 4,byrow = TRUE)
2 n= sum(Nij);
3 Ni = matrix(0,2,1);
4 Mj = matrix(0,4,1);
5 for (i in 1:2){
6   for (j in 1:4){
7     Ni[i] = Ni[i] + Nij[i,j]
8   }
9 }
10 for (j in 1:4){
11   for (i in 1:2){
12     Mj[j] = Mj[j] + Nij[i,j]
13   }
14 }
15 NM = matrix(1,2,4);
16 for (i in 1:2){
17   for (j in 1:4){
18     NM[i,j]= Ni[i]*Mj[j]
19   }
20 }
21 NM= NM/n;
22
23 TS = 0
24 for (i in 1:2){
25   for (j in 1:4){
26     TS = TS + ((Nij[i,j]-NM[i,j])^2)/NM[i,j]
27   }
28 }
29 cat("The test statistic is",TS)
30
31 compare = pchisq(3, 0.99, 0.01)
```

```

32 pvalue = 1- pchisq(TS, 3)
33 cat("The p-value is",pvalue)
34
35 compare
36 if(TS>compare){
37   cat("The null hypothesis is rejected at the 1%
      level of significance");
38 } else{
39   cat("The null hypothesis is accepted at the 1%
      level of significance");
40 }

```

---

#### **R code Exa 11.6.a** Testing distribution of a population

```

1 X<-c(66, 72, 81, 94, 112, 116, 124, 140, 145, 155);
2 D= 0.4831487;
3 n= 10;
4 Dgiven = 1.480;
5 Dstar = (sqrt(n) + 0.12 + (0.11/sqrt(n)))*D;
6 cat("Dstar is ",Dstar);
7 if(Dstar>Dgiven){
8   cat("Null hypothesis is rejected at 2.5% level of
      significance")
9 } else{
10   cat("Null hypothesis is accepted at 2.5% level
      of significance")
11 }

```

---

# Chapter 12

## Non parametric Hypothesis Tests

R code Exa 12.2.a testing the median

```
1 n= 200;
2 v = 120;
3 p =0.5;
4 if(v < (n/2)){
5   pvalue = 2*pbinom(v, n, p)
6 } else{
7   pvalue = 2*pbinom(n-v, n, p)
8 }
9 cat("Pvalue is ",pvalue)
```

---

R code Exa 12.2.b testing the median

```
1 n= 80;
2 v = 28;
3 p =0.5;
4
```



```

5 pvalue = pbinom(v, n, p);
6 cat("Pvalue is ",pvalue);
7 cat("Thus, the null hypothesis that the median
    income is less than or equal to $90,000 is
    rejected")

```

---

### R code Exa 12.3.b Signed Rank Test

```

1 n =4;
2 mo = 2;
3 X<-c(4.2, 1.8, 5.3, 1.7)
4 t =3; #value of the test statistic (Ex12_3a)
5 tstar= min(t, (n*(n+1)/2) - t);
6 P = matrix(0,4,4);
7 P[1,1]= 0.5;
8 P[1,2] = 1;
9 P[1,3] = 1;
10 P[1,4] = 1;
11 for (i in 2:4){
12   for (j in 1:4){
13     if (j-i <1) {
14       P[i,j] = 0.5*P[i-1, j]
15     } else{
16       P[i,j] = 0.5*(P[i-1,j-i]+P[i-1,j])
17     }
18   }
19 }
20 P

```

---

### R code Exa 12.3.c Determining Population Distribution

```

1 n =20;
2 t =142;

```

```

3  tstar= min(t, (n*(n+1)/2) - t);
4  P = matrix(1,20,tstar+1);
5  P[1,1]= 0.5;
6  P[1,2] = 1;
7  for (i in 2:20){
8    for (j in 1:(tstar+1)){
9      if (j-i <1){
10       P[i,j] = 0.5*P[i-1, j]
11     } else{
12       P[i,j] = 0.5*(P[i-1,j-i]+P[i-1,j])
13     }
14   }
15 }
16 pvalue= 2*P[20,tstar+1];
17 cat("Pvalue is",pvalue)
18 cat("Thus the hypothesis that the population
      distribution is symmetric about 0 is accepted at
      the alpha = 10% level of significance")

```

---

#### R code Exa 12.4.a Treatments against corrosion

```

1  X<-c(65.2, 67.1, 69.4, 78.2, 74, 80.3)
2  Y<-c(59.4, 72.1, 68, 66.2, 58.5)
3  Z = append(X,Y)
4  Z = sort(Z);
5  n= length(X);
6  q = length(Z)
7  T = 0;
8  for (i in 1:n){
9    test = X[i];
10   for (j in 1:q){
11     if(test== Z[j]){
12       T = T+ j;
13     }
14   }

```

```

15 }
16
17 cat("The test statistic is ",T)

```

---

#### R code Exa 12.4.b Determining P

```

1 prob <- function(N, M, K) {
2   if(N==1 & M==0){
3     if(K >0){
4       cat(result = 1)
5     } else {
6       cat(result =0)
7     }
8   } else if (N==0 & M==1){
9     if(K <0){
10      cat(result = 0)
11    } else {
12      cat(result =1)
13    }
14  } else if (N==0 & M==0 &K==0){
15    cat(result =1)
16  } else{
17    cat(result = (prob(N-1, M, K-N-M)*(N/(N+M)))
18              + (prob(N, M-1, K)*(M/(N+M))))
19  }
20
21 pval <- function(n,m,t) {
22   result = 2*min(prob(n,m,t), 1-prob(n,m,t-1));
23 }
24
25 '> pval(2,1,3)
26 001
27 Error: C stack usage 19923984 is too close to the
   limit

```

```

28
29 C:\Program Files\RStudio\bin>rstudio.exe --max-
    ppsize=5000000000
30
31 '

```

---

#### R code Exa 12.4.c Finding p value

```

1  prob <- function(N, M, K) {
2    if(N==1 & M==0){
3      if(K >0){
4        cat(result = 1)
5      } else {
6        cat(result =0)
7      }
8    } else if (N==0 & M==1){
9      if(K <0){
10       cat(result = 0)
11     } else {
12       cat(result =1)
13     }
14   } else if (N==0 & M==0 &K==0){
15     cat(result =1)
16   } else{
17     cat(result = (prob(N-1, M, K-N-M)*(N/(N+M))) + (
18       prob(N, M-1, K)*(M/(N+M))))
19   }
20 }
21 pval <- function(n,m,t) {
22   result = 2*min(prob(n,m,t), 1-prob(n,m,t-1));
23 }
24
25 '> pval(2,1,3)
26 001

```

```

27 Error: C stack usage 19923984 is too close to the
    limit
28
29 C:\Program Files\RStudio\bin>rstudio.exe --max-
    ppsize=5000000000
30
31 '
32 '> pval(5,6,21)
33 Error: C stack usage 19923984 is too close to the
    limit '

```

---

#### R code Exa 12.4.d Comparing production methods

```

1 prob <- function(N, M, K) {
2   if(N==1 & M==0){
3     if(K >0){
4       cat(result = 1)
5     } else {
6       cat(result =0)
7     }
8   } else if (N==0 & M==1){
9     if(K <0){
10      cat(result = 0)
11    } else {
12      cat(result =1)
13    }
14   } else if (N==0 & M==0 &K==0){
15     cat(result =1)
16   } else{
17     cat(result = (prob(N-1, M, K-N-M)*(N/(N+M))) + (
18       prob(N, M-1, K)*(M/(N+M))))
19   }
20 }
21 pval <- function(n,m,t) {

```

```

22   result = 2*min(prob(n,m,t), 1-prob(n,m,t-1));
23 }
24
25 '> pval(9,13,72)
26 001
27 Error: C stack usage 19923984 is too close to the
    limit
28
29 C:\Program Files\RStudio\bin>rstudio.exe --max-
    ppsize=5000000000
30
31 '

```

---

#### R code Exa 12.4.e Determining p value

```

1  n1 =5;
2  m1= 6;
3
4  t1 =21;
5  num1 = n1*(n1+m1+1)/2;
6  d1=abs(t1 - num1);
7  val = d1/sqrt(n1*m1*(n1+m1+1)/12);
8  pval = 2*(1- pnorm(val, 0,1))
9  cat("The p-value for eg 12.4a is",pval)
10 n2 =9;
11 m2= 13;
12 t2 =72;
13 d2=abs(t2 - n2*(n2+m2+1)/2);
14 val = d2/sqrt(n2*m2*(n2+m2+1)/12);
15 pval = 2*(1- pnorm(val, 0,1));
16 cat("The p-value for eg 12.4d is",pval)

```

---

#### R code Exa 12.5.a Testing randomness

```

1 fact <- function(num) {
2   if(num<=0){
3     result= 1
4   } else {
5     result = factorial(num)
6   }
7 }
8
9 proba <- function(n,m,k) {
10  if(k%%2==0){
11    k=k/2;
12    result = 2*fact(m-1)*fact(n-1)*fact(n)*fact(m)/(
13      fact(k-1)^2*fact(m-k)*fact(n-k)*fact(n+m));
14  } else {
15    k = (k-1)/2;
16    result = fact(m-1)*fact(n-1)*fact(n)*fact(m)/(
17      fact(k-1)*fact(k)*fact(m-k)*fact(n-k-1)*fact(
18        n+m)) + fact(m-1)*fact(n-1)*fact(n)*fact(m)/(
19        fact(k-1)*fact(k)*fact(m-k-1)*fact(n-k)*fact(
20        n+m));
21  }
22 }
23
24 r1 = 20;
25 n1 = 20;
26 m1=10;
27 ans1 =0;
28 for (i in 1:19){
29   ans1 =ans1 + proba(n1,m1,i);
30 }
31 if(ans1<0.5){
32   pvalue1 = 2*ans1;
33 } else {
34   pvalue1 = 2*(1-ans1);
35 }
36
37 cat("P-value is",pvalue1)

```

---

**R code Exa 12.5.c** Determining p value

```
1 u = 61;
2 sigma = 5.454;
3 r =75;
4 val = pnorm((r-u)/sigma, 0,1)
5 if(val>0.5){
6   pvalue = 2*(1-val)
7 } else{
8   pvalue = 2*val
9 }
10 cat("P-value is",pvalue)
```

---



# Chapter 13

## Quality Control

**R code Exa 13.2.a** Steel shaft diameter

```
1 X<-c(3.01, 2.97, 3.12, 2.99, 3.03, 3.02, 3.10, 3.14,
      3.09, 3.20)
2 Y<-seq(1,10,1)
3 u = 3;
4 sigma = 0.1;
5 n=4;
6 ucl = u + (3*sigma/sqrt(n));
7 lcl = u - (3*sigma/sqrt(n));
8 Z<-seq(0.1,10,0.1)
9 P= matrix(1,1,100)
10 Q= matrix(1,1,100)
11 P =P*ucl;
12 Q =Q*lcl;
13 plot(Y, X)
14 plot(Z, P)
15 plot(Z, Q)
16 cat('ucl is ',ucl)
17 cat('lcl is ',lcl)
```

---

### R code Exa 13.2.b unknown mean and variance

```
1 Xbar<-c(3.01, 2.97, 3.12, 2.99, 3.03, 3.02, 3.10,
          3.14, 3.09, 3.20)
2 S<-c(0.12, 0.14, 0.08, 0.11, 0.09, 0.08, 0.15, 0.16,
        0.13, 0.16)
3 c<-c(0.7978849, 0.8862266, 0.9213181, 0.9399851,
        0.9515332, 0.9593684, 0.9650309, 0.9693103,
        0.9726596)
4 n=4;
5 Xbarbar= mean(Xbar);
6 Sbar =mean(S);
7 lcl = Xbarbar - (3*Sbar/(sqrt(n)*c(n-1)));
8 ucl = Xbarbar + (3*Sbar/(sqrt(n)*c(n-1)));
9 u = Xbarbar;
10 sigma= Sbar/c[n-1];
11 prob = pnorm(3.1, u, sigma) - pnorm(2.9, u, sigma);
12 cat("Percentage of the items that will meet the
      specifications is",prob*100)
```

---

### R code Exa 13.3.a determining control limits

```
1 Xbar<-c(35.1, 33.2, 31.7, 35.4, 34.5, 36.4, 35.9,
          38.4, 35.7, 27.2, 38.1, 37.6, 38.8, 34.3, 43.2,
          41.3, 35.7, 36.3, 35.4, 34.6)
2 S<-c(4.2, 4.4, 2.5, 3.2, 2.6, 4.5, 3.4, 5.1, 3.8,
        6.2, 4.2, 3.9, 3.2, 4, 3.5, 8.2, 8.1, 4.2, 4.1,
        3.7)
3 c<-c(0.7978849, 0.8862266, 0.9213181, 0.9399851,
        0.9515332, 0.9593684, 0.9650309, 0.9693103,
        0.9726596)
4 Y<-seq(1,20,1)
5 n =5;
6 Z<-seq(0.1,20,0.1)
7 Xbarbar = mean(Xbar);
```

```

8 Sbar = mean(S);
9 lclX = Xbarbar - (3*Sbar/(sqrt(n)*c[n-1]));
10 uclX = Xbarbar + (3*Sbar/(sqrt(n)*c[n-1]));
11 val1 = 1/c[n-1]
12 val1 = val1^2;
13 val1 = val1 - 1;
14 val = sqrt(val1);
15 ucls = Sbar*(1+(3*val));
16 lcls = Sbar*(1-(3*val));
17 plot(Y, Xbar)
18 P<-matrix(1,1, 200)
19 Q<-matrix(1,1, 200)
20 P= P*lclX;
21 Q=Q*uclX;
22 cat('UCL(X)=',uclX)
23 cat('LCL(X)=',lclX)
24 plot(Z, P)
25 plot(Z, Q,main = 'Control Chart for X')
26 cat('UCL(S)=',uclX)
27 cat('LCL(S)=',lclX)
28 plot(Y, S)
29 P= P*lcls/lclX;
30 Q=Q*ucls/uclX;
31 plot(Z, P)
32 plot(Z, Q,main = 'Control Chart for S')

```

---

#### R code Exa 13.4.a Defectives Screws

```

1 defect<-c(6, 5, 3, 0, 1, 2, 1, 0, 2, 1, 1, 3, 2, 0,
            1, 1, 0, 2, 1, 2)
2 F<-c(0.12, 0.10, 0.06, 0.00, 0.02, 0.04, 0.02, 0.00,
       0.04, 0.02, 0.02, 0.06, 0.04, 0.00, .02, 0.02,
       0.00, 0.04, 0.02, 0.04)
3 total = 1000;
4 Fbar = sum(defect)/total;

```

```

5 n=50;
6 val = sqrt(Fbar*(1-Fbar)/n);
7 lcl = Fbar - (3*val);
8 ucl = Fbar + (3*val);
9 cat("LCL is" ,lcl)
10 cat("UCL is",ucl)
11 for (i in 1:20){
12     if( F[i]>ucl | F[i]<lcl) {
13         totald=sum(defect)-defect[i]
14     }
15 }
16 total = total - 50;
17 Fbar = totald/total;
18 val = sqrt(Fbar*(1-Fbar)/n);
19 cat("After recomputation");
20 lcl = Fbar - (3*val);
21 ucl = Fbar + (3*val);
22 cat("LCL is",lcl)
23 cat("UCL is",ucl)

```

---

#### R code Exa 13.5.a Control during production of cars

```

1 X<-c(141, 162, 150, 111, 92, 74, 85, 95, 76, 68, 63,
      74, 103, 81, 94, 68, 95, 81, 102, 73)
2 total = sum(X);
3 num = 20;
4 Xbar = mean(X);
5 lcl = Xbar - 3*sqrt(Xbar);
6 ucl = Xbar + 3*sqrt(Xbar);
7 cat("UCL is",ucl)
8 cat("LCL is",lcl)
9 for (i in 1:20){
10     if(X[i]> ucl){
11         total = total - X[i]
12         num= num -1

```

```

13   }
14 }
15 Xbar = total/num
16 lcl = Xbar - 3*sqrt(Xbar);
17 ucl = Xbar + 3*sqrt(Xbar);
18 cat("After recomputation")
19 cat("UCL is",ucl)
20 cat("LCL is",lcl)
21 total = total - X[4]
22 num = num-1;
23 cat("Xbar is",Xbar)
24 cat(" is",X[4])
25 Xbar = total/num
26 lcl = Xbar - 3*sqrt(Xbar);
27 ucl = Xbar + 3*sqrt(Xbar);
28 cat("After second recomputation")
29 cat("UCL is",ucl);
30 cat("LCL is",lcl);
31 cat("It appears that the process is in control with
    mean",Xbar);
32
33 'The mean after the second recomputation is
    incoreectly calculated in the textbook. It should
    be
34  $((17*84.41)-111)/16 = 82.748$  whereas the value
    given in the book is 82.56. The values of UCL and
    LCL
35 change accordingly.'

```

---

### R code Exa 13.6.b Service Time

```

1 X<-c(48, 52, 70, 62, 57, 81, 56, 59, 77, 82, 78, 80,
      74, 82, 68, 84)
2 u = 62;
3 n = 4;

```

```

4 sigma = 24;
5 alpha = 0.25;
6 W = matrix(0,17);
7 W[1] = 60;
8 for (i in 2:17){
9   W[i] = (0.25*X[i-1]) + (0.75*W[i-1])
10 }
11 cat("The values of W are",W)
12 val = 3*sigma*sqrt(alpha/(n*(2-alpha)));
13 lcl = u- val;
14 ucl = u+ val;
15 cat("LCL is",lcl)
16 cat("UCL is",ucl)

```

---

#### R code Exa 13.6.c Exponentially weighted moving average control

```

1 X<-c(9.617728, 10.25437, 9.867195, 10.79338,
      10.60699, 10.48396, 13.33961, 9.462969, 10.14556,
      11.66342, 11.55484, 11.26203, 12.31473,
      9.220009, 11.25206, 10.48662, 9.025091, 9.693386,
      11.45989, 12.44213, 11.18981, 11.56674,
      9.869849, 12.11311, 11.48656)
2 t<-seq(1,26,1)
3 alpha = 2/9;
4 val = 9.915051 - (alpha*9.617728);
5 val = val/(1-alpha);
6 cat("val is",val)
7 u = 10;
8 n = 5;
9 sigma = 2;
10
11 W = matrix(0,26)
12 W[1] = 10.;
13 for (i in 2:26){
14   W[i] = (alpha*X[i-1]) + ((1-alpha)*W[i-1])

```

```

15 }
16 cat("The values of W are",W)
17 val = 3*sigma*sqrt(alpha/(n*(2-alpha)));
18 lcl = u- val;
19 ucl = u+ val;
20 cat("LCL is",lcl)
21 cat("UCL is",ucl)
22 plot(t,W,xlab ="t",ylab = "W")
23 nlcl = matrix(1,1, 26)
24 nlcl= nlcl* lcl;
25 lines(t,nlcl)
26 nucl = matrix(1, 1, 26);
27 nucl= nucl * ucl;
28 lines(t,nucl)
29
30 'The asymptotic lines for UCL and LCL have been
    plotted '

```

---

#### R code Exa 13.6.d Finding control limit

```

1 X<-c(29, 33, 35, 42, 36, 44, 43, 45)
2 u =30;
3 sig = 8;
4 d =0.5;
5 B =5;
6 Y = X - u - (d*sig);
7 S = matrix(0,9);
8 S[1] =0;
9 for (i in 2:9){
10   S[i]= max(S[i-1] + Y[i-1], 0)
11 }
12 cat("S is",S)
13 cl = B*sig;
14 cat(cl)
15 answer =100;

```

```
16 for ( i in 1:9){  
17   if(S[i]>c1){  
18     answer = i  
19   }  
20 }  
21 cat("The mean has increased after observing the ",  
      answer-1," subgroup average")
```

---



# Chapter 14

## Life Testing

**R code Exa 14.3.a** Lifetime of a transistor

```
1 total =50;
2 failure = 15;
3 alpha = 0.05;
4 t =525;
5 val1 = qchisq(alpha/2,2*failure)
6 val2 = qchisq(1-alpha/2,2*failure)
7
8 int1 = 2*t/val1;
9 int2 = 2*t/val2;
10 cat("The 95% confidence interval is",int2,"to",int1)
11
12 'The confidence interval is from 22.35 to 62.17
   whereas solution in R is 22.35 to 62.53
13 because of the difference in the value of chi-square
   (0.975, 30).
14 The textbook says the value is 16.89 whereas R
   calculates its value as 16.79 '
```

---

**R code Exa 14.3.b** Lifetime of Battery

```

1 t = 1800;
2 theta = 150;
3 r = 20;
4 pvalue = 1 - pchisq(2*r, 2*t/theta)
5 cat("P-value is ", pvalue)

```

---

#### R code Exa 14.3.c One at a time sequential test

```

1 T = 500;
2 alpha = 0.05;
3 r = 10;
4 val1 = qchisq(1-alpha/2, 2*r)
5 val2 = qchisq(alpha/2, 2*r)
6 int1 = 2*T/val1;
7 int2 = 2*T/val2;
8 cat("The 95% confidence interval is", int1, "to", int2)
9
10 'The confidence interval is from 29.27 to 103.52
    whereas solution in R is 29.265774 to
11 104.26683 because of the difference in the value of
    chi-square(0.975, 30).
12 The textbook says the value is 9.66 whereas scilab
    calculates its value as 9.5907774 '

```

---

#### R code Exa 14.3.d Lifetime of semiconductors

```

1 r = 30;
2 T = 600;
3 theta = 25;
4 val1 = pchisq(2*T/theta, 2*r)
5 val2 = 1 - pchisq(2*T/theta, 2*(r+1))
6 val2
7 pvalue = min(val1, val2);

```

```
8 cat("The pvalue is",pvalue)
9 cat("H0 would be accepted when the significance
    level is 0.10")
```

---

#### R code Exa 14.3.e Bayes estimator

```
1 X<-c(5, 7, 6.2, 8.1, 7.9, 15, 18, 3.9, 4.6, 5.8)
2 Y<-c(3, 3.2, 4.1, 1.8, 1.6, 2.7, 1.2, 5.4, 10.3,
    1.5)
3 t = sum(X)+sum(Y);
4 R =10;
5 a = 20;
6 b = 2;
7 estimate = (R+b)/(a+t);
8 cat("Bayes estimate of lambda is",estimate)
```

---

#### R code Exa 14.4.a Lifetime of items produced by two plants

```
1 Xlife = 420;
2 Ylife = 510;
3 Xnum= 10;
4 Ynum =15;
5 ts = Xlife*Ynum/(Ylife*Xnum);
6 cat("The value of the test statistic is",ts)
7 val = pf(ts, Xnum, Ynum)
8 pvalue = 2*(1-val);
9 cat("The p-value is",pvalue)
10 cat("We cannot reject H0");
```

---