

Trabajo 2

Teorema central del limite

Pruebas de normalidad

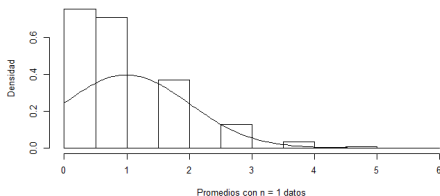
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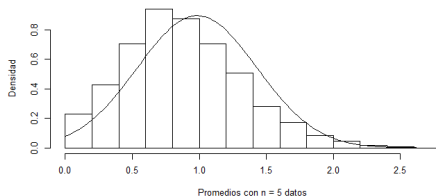
Mayo 2018

Simulación distribución Poisson($\lambda = 1$)

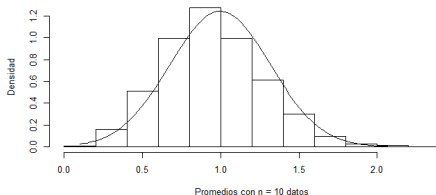
Media = 0.9938
Varianza = 1.009



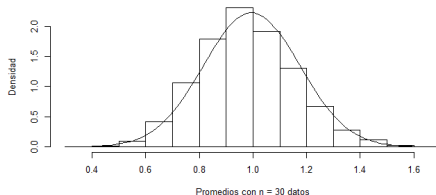
Media = 0.9833
Varianza = 0.1979



Media = 0.9968
Varianza = 0.103

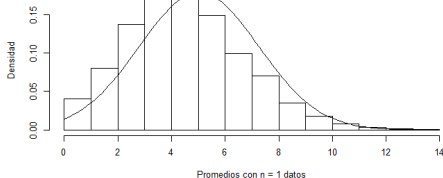


Media = 0.9948
Varianza = 0.0321



Simulación distribución Poisson($\lambda = 5$)

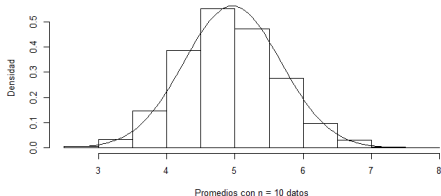
Media = 5.0244
Varianza = 4.999



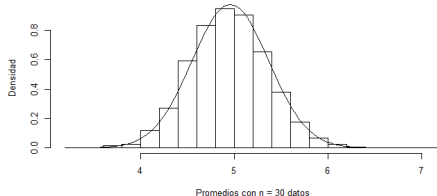
Media = 4.957
Varianza = 1.0086



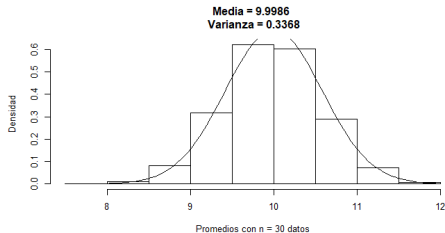
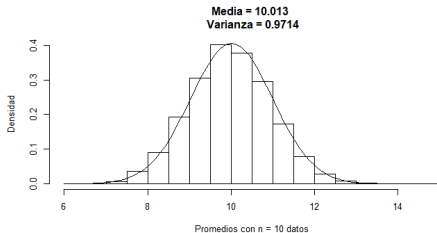
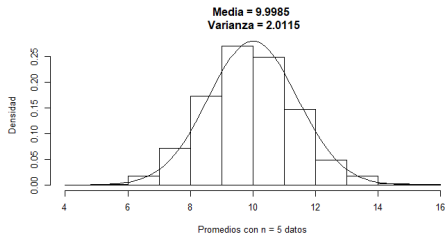
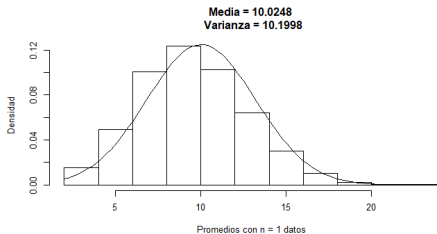
Media = 4.9647
Varianza = 0.5028



Media = 4.9604
Varianza = 0.1674

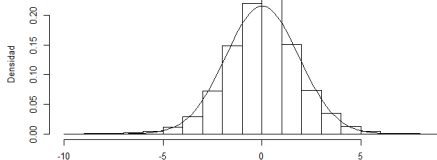


Simulación distribución Poisson($\lambda = 10$)



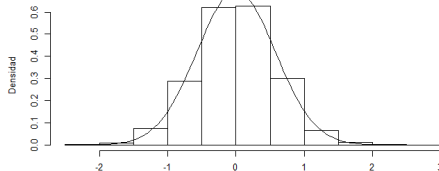
Simulación distribución Logística($\alpha = 0, \beta = 1$)

Media = 0.0206
Varianza = 3.4245



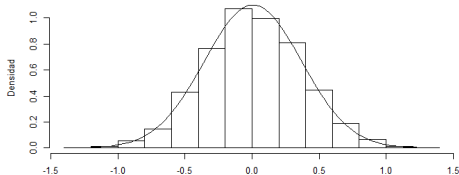
Promedios con n = 1 datos

Media = 0.003
Varianza = 0.3299



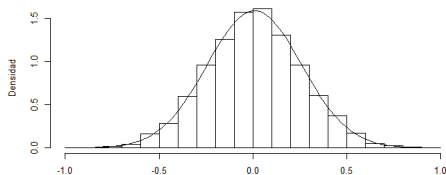
Promedios con n = 10 datos

Media = 0.0083
Varianza = 0.1313



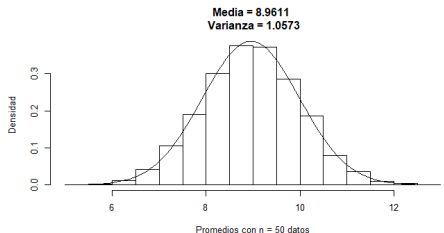
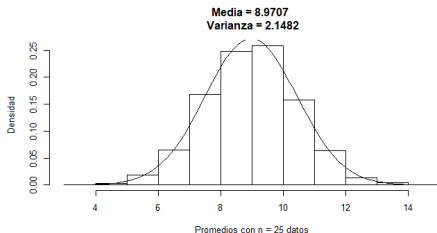
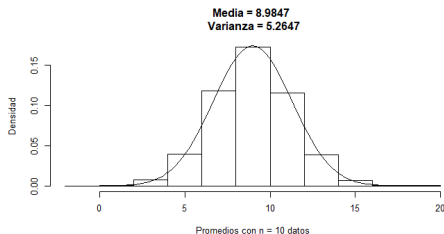
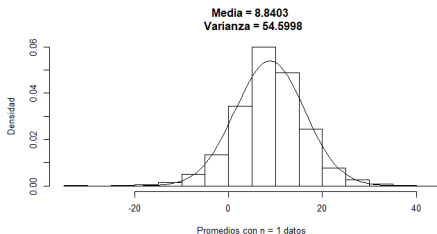
Promedios con n = 25 datos

Media = 0.0074
Varianza = 0.0633

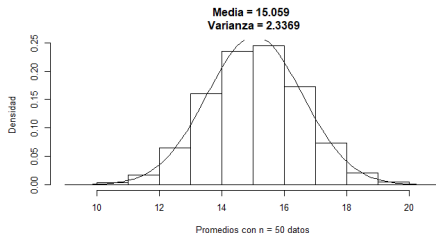
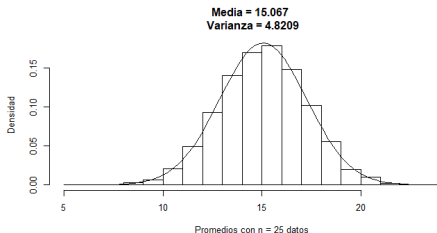
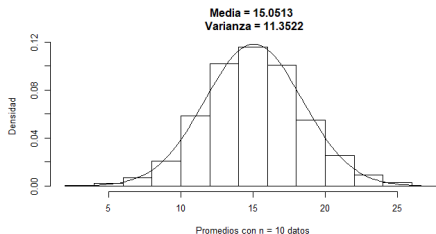
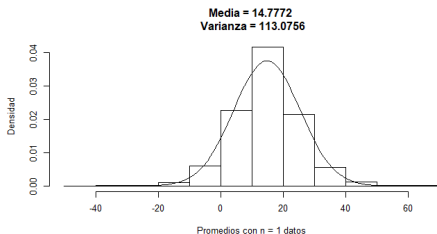


Promedios con n = 50 datos

Simulación distribución Logística($\alpha = 9, \beta = 4$)



Simulación distribución Logística($\alpha = 15, \beta = 6$)



Resultados prueba de Cramér-Von Mises para la distribución Poisson

	n=1		n=5		n=10		n=30	
Parámetro	W	P-Valor	W	P-Valor	W	P-Valor	W	P-valor
$\lambda=1$	413.11	0.09893	684.06	0.1594	773.64	0.1755	867.2	0.1907
$\lambda=5$	1574.2	0.2727	1665.3	0.2805	1666.5	0.2806	1666.6	0.2806
$\lambda=10$	1665.5	0.2805	1666.7	0.2806	1666.7	0.2806	1666.7	0.2806

Figura: Comparación resultados prueba de Cramér-Von Mises

Resultados prueba de Cramér-Von Mises para la distribución Logística

Parámetro	n=1		n=10		n=25		n=50	
	W	P-Valor	W	P-Valor	W	P-Valor	W	P-valor
$\alpha=0, \beta=1$	34.305	0.00003161	44.849	0.0002001	123.58	0.01235	186.76	0.03106
$\alpha=9, \beta=4$	1119.3	0.2254	1664.4	0.2805	1666.7	0.2806	1666.7	0.2806
$\alpha=15, \beta=6$	1254.3	0.2411	1666.6	0.2806	1666.7	0.2806	1666.7	0.2806

Figura: Comparación resultados prueba de Cramér-Von Mises