School of Mathematics(SOM)

Thapar Institute of Engineering and Technology (TIET)

Probability and Statistics (UCS410)

Exp. sheet 07 (Chi-square, t-distribution, F-distribution)

- (1) Use the rt(n, df) function in r to investigate the t-distribution for n = 100 and df = n 1 and plot the histogram for the same.
- (2) Use the rchisq(n, df) function in r to investigate the chi-square distribution with n=100 and df=2,10,25.
- (3) Generate a vector of 100 values between -6 and 6. Use the dt() function in r to find the values of a t-distribution given a random variable x and degrees of freedom 1,4,10,30. Using these values plot the density function for students t-distribution with degrees of freedom 30. Also shows a comparison of probability density functions having different degrees of freedom (1,4,10,30).
- (4) Write a r-code
 - (i) To find the 95^{th} percentile of the F-distribution with (10, 20) degrees of freedom.
 - (ii) To calculate the area under the curve for the interval [0, 1.5] and the interval $[1.5, +\infty)$ of a F-curve with $v_1 = 10$ and $v_2 = 20$ (USE pf()).
 - (iii) To calculate the quantile for a given area (= probability) under the curve for a F-curve with $v_1 = 10$ and $v_2 = 20$ that corresponds to q = 0.25, 0.5, 0.75 and 0.999. (use the qf())
 - (iv) To generate 1000 random values from the F-distribution with $v_1 = 10$ and $v_2 = 20$ (use rf()) and plot a histogram.