

### Monte Carlo Confirmation for 3.10.4 in R

```
Fy <- function(y) {y^2}
X <- function (U) {sqrt(U)}

# Desired number of samples:
N = 1000

# position counter
i = 0

# Contains .6 Counter
x = 0

while( i < N )
{
    U = runif(5)
    y = X(U)
    y = sort(y)
    if ((y[1]<.6) & (y[5] > .6)){
        x = x+1
    }
    i = i+1
}
Probability = x / N
```

I ran this 1000 sample simulation about 5 times, below are my outputs and they confirm my answer in 3.10.4

Output:

1. Probability = .873
2. Probability = .893
3. Probability = .885
4. Probability = .890
5. Probability = .895

Avg. of these 5 probabilities = .8872

### Monte Carlo Confirmation for 3.10.4 in R

```
Fy <- function(y) {1 - exp(-y)}  
X <- function(U){-log(1-U)}
```

```
# Desired number of samples:
```

```
N = 1000
```

```
# position counter
```

```
i = 0
```

```
# Contains .6 Counter
```

```
x = 0
```

```
while( i < N )
```

```
{
```

```
    U = runif(12)
```

```
    y = X(U)
```

```
    y = sort(y)
```

```
    if ((y[1]<.2)){
```

```
        x = x+1
```

```
    }
```

```
    i = i+1
```

```
}
```

```
Probability = x / N
```

I ran this 1000 sample simulation about 5 times, below are my outputs and they confirm my answer in 3.10.6

Output:

1. Probability = .905
2. Probability = .914
3. Probability = .917
4. Probability = .908
5. Probability = .907

As you can see all the times, the probability of  $P[Y_1 < .2] \geq 90\%$  with  $n = 12$ .