

```
Ввод [1]: 1 from PIL import ImageGrab
2 from IPython.display import display, Image
3 def ins(ratio=1.0):
4     im_data = ImageGrab.grabclipboard()
5     new_size = tuple([int(i*ratio) for i in im_data.size])
6     thumb = im_data.resize(new_size)
7     fn = "temp.PNG"
8     thumb.save(fn)
9     img = Image(filename=fn)
10    display(img)
```

```
Ввод [2]: 1 import numpy as np
2 from itertools import *
3 from more_itertools import *
4 from sympy import *
5 from scipy.stats import *
6 #from scipy.special import *
7 import math
8 from scipy import integrate
```

```
Ввод [3]: 1 import locale as loc
2 loc.setlocale(loc.LC_ALL, 'ru')
3 init_printing(use_unicode=True, use_latex=True)
4 from IPython.display import display, Math, Latex
```

```
Ввод [4]: 1 import matplotlib.pyplot as plt
2 import matplotlib.ticker as ticker
3 from matplotlib import rcParams
4 #####
5 import locale
6 locale.setlocale(locale.LC_NUMERIC, 'russian')
7 plt.rcParams['axes.formatter.use_locale'] = True
8 #####
9 #####
10 plt.rcParams['font.size'] = 36
11 plt.rcParams["font.family"] = "Times New Roman"
12 plt.rcParams['mathtext.fontset'] = 'cm'
13 #####
```

```
Ввод [105]: 1 ins(1)
```

Пример

Функция плотности вероятности случайной величины X имеет вид

$$f_X(x) = \begin{cases} 0, & \text{если } x < 6; \\ \frac{C}{x^2}, & \text{если } x \geq 6. \end{cases}$$

Найдите константу C и вероятность $\mathbb{P}(X < 7)$, а также покажите статистическую устойчивость вероятности.

```
Ввод [5]: 1 def f(x):
2     if (6<=x<np.infty):
3         return 1/x**2
4     return 0
```

```
Ввод [6]: 1 C = 1/integrate.quad(f, -np.infty, np.infty)[0]
2 C
```

```
Out[6]: 6.00000000008646
```

```
Ввод [7]: 1 class distr(rv_continuous):
2     def _pdf(self, t):
3         return C*f(t)
```

```
Ввод [8]: 1 X=distr()
```

```
Ввод [9]: 1 integrate.quad(X.pdf, -np.infty, np.infty)[0]
```

```
Out[9]: 1.0
```

Ввод [10]: 1 X.cdf(7)

Out[10]: 0.142857142859202

Ввод [11]: 1 1/7

Out[11]: 0.142857142857143

Ввод [13]: 1 N=200
2 sample=X.rvs(size=N)
3 sample

Out[13]: array([26.28086467, 25.02263474, 7.12511386, 232.82001202,
10.07599309, 42.82653707, 44.62509497, 13.25692657,
14.29116096, 9.62262877, 7.92781665, 6.12396437,
41.06323532, 10.59876134, 25.35338547, 164.63113322,
77.28468971, 18.06997811, 14.06491505, 19.43301792,
6.92333163, 8.13492457, 42.06125089, 31.83867818,
28.19994447, 12.51989666, 8.68684657, 161.45920043,
22.33331107, 233.67631153, 10.53257733, 27.1511855 ,
11.03785774, 6.05013204, 25.72104371, 50.4958637 ,
15.00641875, 11.56506301, 6.24575504, 23.54862529,
9.19157435, 6.25424722, 6.65693502, 13.28333148,
9.74824379, 10.16562213, 15.76349907, 58.98475475,
9.9052993 , 26.56292806, 69.27460131, 131.34519176,
317.6121401 , 15.78464686, 6.85394492, 13.389073 ,
41.87369681, 12.21675551, 9.70038149, 9.77739049,
130.62835122, 15.68187878, 24.37620675, 27.83924017,
15.62679689, 30.0135773 , 44.00578926, 7.63050037,
10.54203616, 11.43646189, 18.85644305, 13.86086244,
8.85140377, 11.0524033 , 11.60433999, 24.8893361 ,
13.30047834, 8.41563196, 6.5094884 , 45.73730366,
13.43918572, 10.34693447, 29.82058153, 6.22479147,
11.73384654, 11.35877012, 6.21479726, 8.440491 ,
15.91937506, 278.14446394, 23.75780922, 7.32798627,
9.33748343, 12.07292061, 18.84811715, 11.79583337,
9.76683872, 281.32517709, 8.77682685, 6.42353255,
13.61900684, 20.03639784, 27.34625327, 35.83179998,
20.91939633, 7.62571056, 6.6309253 , 27.51602815,
10.96449406, 9.80470412, 6.93108341, 19.40938169,
58.79534856, 13.2134847 , 6.17552028, 10.57003639,
11.55834237, 14.81567815, 7.67183279, 157.85413472,
17.28916815, 9.50933106, 15.7705504 , 42.0554162 ,
13.63669202, 19.09632825, 81.25141113, 24.7913972 ,
13.50745511, 26.84912739, 59.0900444 , 11.52567971,
12.66409588, 20.38840818, 9.67027222, 44.60495742,
9.47874126, 445.73138553, 32.16711174, 7.83493112,
6.13572626, 62.09544769, 10.00502639, 41.37890404,
11.71364566, 118.07205491, 10.7832599 , 12.23736432,
6.54724999, 18.67151057, 22.07269761, 7.08680233,
79.92235647, 23.78505305, 7.78002489, 6.0683152 ,
24.09426143, 6.94854632, 6.07877805, 12.37774056,
7.80921522, 57.92956573, 7.40138299, 9.23192092,
48.92581694, 14.67714361, 66.95665264, 6.58964324,
7.89725455, 9.74724871, 7.9164995 , 7.06560909,
6.27100062, 8.13134009, 15.84542173, 9.20934208,
11.44846812, 62.65872857, 11.6003911 , 10.26591341,
12.62804461, 6.34729529, 6.71994875, 25.438578 ,
53.8028209 , 7.2253837 , 6.80203376, 16.94465454,
9.04223047, 23.02754038, 10.74423263, 16.76524298,
6.36849073, 26.43137372, 6.8588692 , 12.16560277,
7.4440606 , 7.47910305, 45.1523809 , 6.14998108])

Ввод [14]: 1 NA=len(sample[sample<7])
2 pstat=NA/N
3 pstat

Out[14]: 0.135

Ввод [15]: 1 def Q(p):
2 return 6/(1-p)

Ввод [16]: 1 Q(0.3)

Out[16]: 8.57142857142857

Ввод [17]: 1 X.ppf(0.3)

Out[17]: 8.57142858190795

```

Ввод [18]: 1 U=uniform()

Ввод [49]: 1 N=5000000
2 data=U.rvs(size=N)
3 data
4

Out[49]: array([0.93091713, 0.56852783, 0.89603243, ..., 0.93083616, 0.22280178,
0.90449515])

Ввод [50]: 1 sample=Q(data)
2 sample

Out[50]: array([86.85221315, 13.90587937, 57.71030301, ..., 86.75053528,
7.72003829, 62.82403193])

Ввод [51]: 1 NA=len(sample[sample<7])
2 pstat=NA/N
3 pstat

Out[51]: 0.14289902

Ввод [86]: 1 N=150
2 sample1=np.array([X.ppf(U.rvs()) for i in range(1,N+1)])
3 sample1

Out[86]: array([ 98.27706641, 15.0828582 , 7.54520048, 6.29605498,
6.35925656, 100.8373738 , 8.43557818, 36.75500468,
6.58885907, 6.55209706, 6.05490565, 8.55146925,
8.57816356, 19.50638128, 9.7155885 , 6.15265271,
7.22825189, 49.79490307, 7.93876372, 11.17310656,
12.1304832 , 12.2456853 , 7.58956708, 20.34037319,
6.04330591, 21.4951238 , 11.87061529, 58.6795566 ,
7.06489472, 9.51880254, 12.66452712, 6.35966201,
15.76864837, 10.55529366, 6.95517714, 8.0543865 ,
6.52746649, 13.95652033, 15.27805575, 7.98815667,
18.61582535, 6.84700757, 17.93419318, 9.10094361,
19.9367639 , 8.11115448, 13.74027383, 109.9150712 ,
13.0684475 , 129.98313612, 78.06793267, 6.78696695,
6.97100315, 18.81936663, 6.61982454, 23.65642811,
15.46979682, 6.87036768, 46.89162533, 15.68187878,
45.32820109, 12.34145474, 26.67750494, 7.82324717,
44.53259256, 10.85676939, 6.77406384, 7.10866909,
6.31412929, 7.63933492, 55.54273115, 6.43719729,
10.67163247, 9.32190039, 64.06515892, 22.31353935,
6.90281038, 57.0642875 , 7.83824067, 12.21170156,
45.09792669, 9.95281601, 6.93481732, 18.85821545,
11.80229934, 8.21496905, 13.5944184 , 10.51116245,
9.68682475, 13.94124805, 6.31048684, 37.26245586,
21.94096183, 12.60735462, 8.02870793, 17.90237889,
14.23171722, 22.09995673, 116.46799663, 7.37965316,
10.34093939, 38.0277063 , 8.89946953, 24.17113204,
6.12178552, 13.81292797, 6.09009186, 6.79676355,
6.07317225, 9.45827106, 12.30317572, 18.69075828,
6.10945947, 19.16835381, 150.39692154, 7.28929938,
42.40139846, 41.33957409, 8.55724419, 9.46568027,
34.33832696, 10.25439664, 24.43866418, 456.66692617,
11.64771106, 195.75122642, 8.25808696, 8.08770675,
7.92763193, 41.94306454, 102.2115542 , 13.97321381,
87.67380694, 9.25342354, 10.121977 , 11.28446832,
7.83751375, 7.79510596, 25.88097119, 42.63806019,
10.26691794, 8.05992596, 6.757891 , 12.0594128 ,
30.31625257, 9.81499572, 12.53950107, 32.42568924,
7.70264132, 11.58350441])

Ввод [87]: 1 NA=len(sample1[sample1<7])
2 pstat1=NA/N
3 pstat1

Out[87]: 0.18

Ввод [44]: 1 1/7

Out[44]: 0.142857142857143

Ввод [88]: 1 x=np.linspace(6,200,10000)
2 y=np.array([X.pdf(t) for t in x])

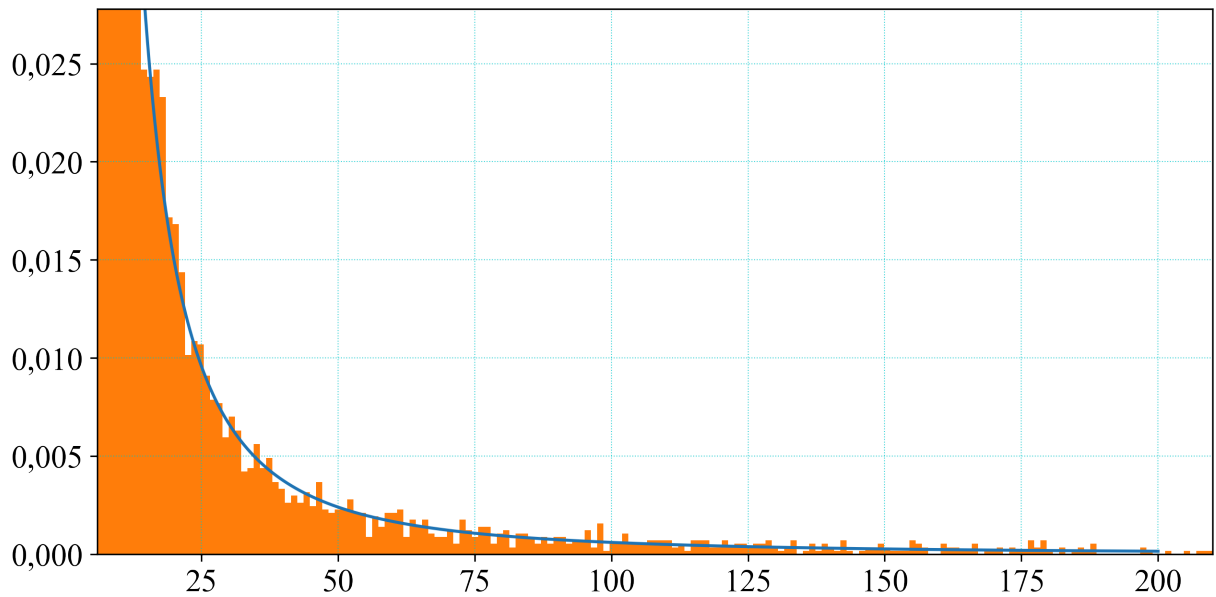
Ввод [89]: 1 np.vectorize(X.pdf)

Out[89]: <numpy.vectorize at 0x213bb030f10>

```

```
Ввод [90]: 1 x=np.linspace(6,200,10000)
2 y=np.vectorize(X.pdf)(x)
```

```
Ввод [209]: 1 rcParams['figure.figsize'] = (30, 20)
2 rcParams['figure.dpi'] = 300
3 import matplotlib.pyplot as plt
4 fig,ax =plt.subplots(figsize=(10, 5))
5 plt.tick_params(labelsize = 16)
6 plt.grid(color='DarkTurquoise', alpha=0.75, linestyle=':', linewidth=0.5)
7 ax.xaxis.set_major_locator(ticker.MaxNLocator(10))
8 #ax.xaxis.set_minor_locator(ticker.MaxNLocator(15))
9 #####
10 plt.plot(x,y)
11 plt.ylim(0,1/36)
12 plt.xlim(6,210)
13 plt.hist(sample,density=True,bins=23000)
14 plt.show()
```



```
Ввод [210]: 1 a=9
2 b=12
3 loc=a
4 scale=b-a
5 X=uniform(loc,scale)
6 Y=uniform(loc,scale)
```

```
Ввод [215]: 1 N=10000000
2 sampleX=X.rvs(size=N)
3 sampleY=Y.rvs(size=N)
4 Ans=(30*(sampleX-sampleY)**2).mean()
5 Ans
```

Out[215]: 45.0193122441194

```
Ввод [ ]: 1
```