Lab6

Exercises

Irimie Fabio

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Exercise 1

\mathbf{A}

Compare the PDF's and the CDF's of the following Uniform continuous random variables (hint: see page 3 of the slides).

```
Calculate: 1. X1 \sim U(0,1)
```

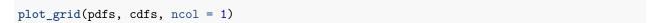
```
a <- 0
b <- 1
seq <- seq(a - 0.5, b + 0.5, 0.01)
x1 <- data.frame(
    x = seq,
    pdf = dunif(seq, a, b),
    cdf = punif(seq, a, b)
)</pre>
```

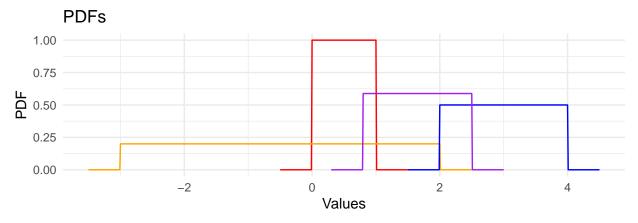
```
2. X2 \sim U(-3,2)
a <- -3
b <- 2
seq \leftarrow seq(a - 0.5, b + 0.5, 0.01)
x2 <- data.frame(</pre>
  x = seq,
 pdf = dunif(seq, a, b),
  cdf = punif(seq, a, b)
  3. X3 \sim U(2,4)
a <- 2
b <- 4
seq \leftarrow seq(a - 0.5, b + 0.5, 0.01)
x3 <- data.frame(</pre>
 x = seq,
  pdf = dunif(seq, a, b),
  cdf = punif(seq, a, b)
)
  4. X4 \sim U(0.8, 2.5)
a < -0.8
b < -2.5
seq \leftarrow seq(a - 0.5, b + 0.5, 0.01)
x4 <- data.frame(
 x = seq,
 pdf = dunif(seq, a, b),
  cdf = punif(seq, a, b)
```

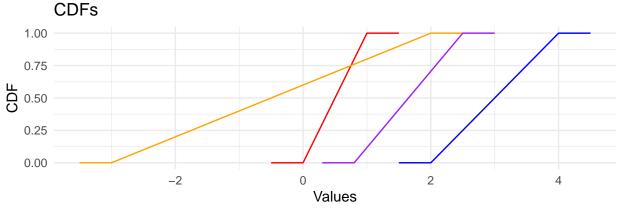
\mathbf{B}

Create a new figure with two vertical panels: first row PDFs, second row CDFs (hint: use the library cowplot and the plot grid() function to arrange multiple ggplot objects).

```
library(ggplot2)
library(cowplot)
pdfs <- ggplot() +</pre>
  geom_line(data = x1, aes(x = x, y = pdf), color = "red") +
  geom_line(data = x2, aes(x = x, y = pdf), color = "orange") +
  geom_line(data = x3, aes(x = x, y = pdf), color = "blue") +
  geom_line(data = x4, aes(x = x, y = pdf), color = "purple") +
  labs(title = "PDFs", x = "Values", y = "PDF") +
  theme_minimal()
cdfs <- ggplot() +</pre>
  geom_line(data = x1, aes(x = x, y = cdf), color = "red") +
  geom_line(data = x2, aes(x = x, y = cdf), color = "orange") +
  geom_line(data = x3, aes(x = x, y = cdf), color = "blue") +
  geom_line(data = x4, aes(x = x, y = cdf), color = "purple") +
  labs(title = "CDFs", x = "Values", y = "CDF") +
  theme_minimal()
```







\mathbf{C}

Determine the mean and variance of each random variable.

```
x1_mean <- mean(runif(1000000, 0, 1))
x1_var <- var(runif(1000000, 0, 1))

x2_mean <- mean(runif(1000000, -3, 2))
x2_var <- var(runif(1000000, -3, 2))

x3_mean <- mean(runif(1000000, 2, 4))
x3_var <- var(runif(1000000, 2, 4))

x4_mean <- mean(runif(1000000, 0.8, 2.5))
x4_var <- var(runif(1000000, 0.8, 2.5))

table <- data.frame(
    x = c("X1", "X2", "X3", "X4"),
    mean = c(x1_mean, x2_mean, x3_mean, x4_mean),
    var = c(x1_var, x2_var, x3_var, x4_var)
)
table</pre>
```

x mean var ## 1 X1 0.5005719 0.0832618

```
## 2 X2 -0.4968930 2.0848360
## 3 X3 2.9996687 0.3336598
## 4 X4 1.6500830 0.2406394
```

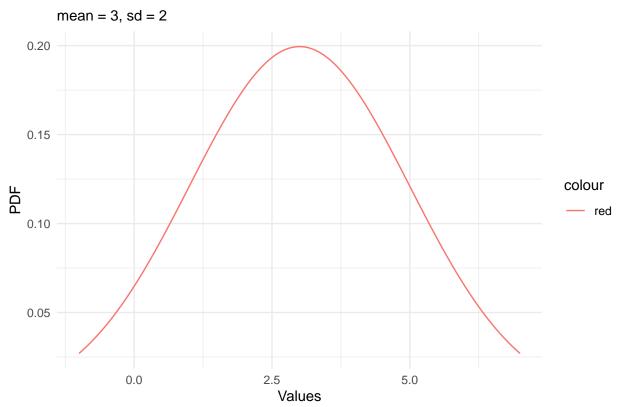
Exercise 2

\mathbf{A}

Determine and plot the values of the PDF for a normal distribution with mean 3 and sd 2 for x values between -1 and 7.

```
mu <- 3
sd <- 2
seq \leftarrow seq(-1, 7, 0.01)
normal <- data.frame(</pre>
  x = seq,
  pdf = dnorm(seq, mu, sd)
)
ggplot(normal, aes(x = x, y = pdf)) +
  geom_line(aes(y = pdf, color = "red")) +
  labs(
    title = "PDF",
    subtitle = "mean = 3, sd = 2",
    x = "Values",
    y = "PDF"
  ) +
  theme_minimal()
```

PDF



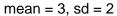
\mathbf{B}

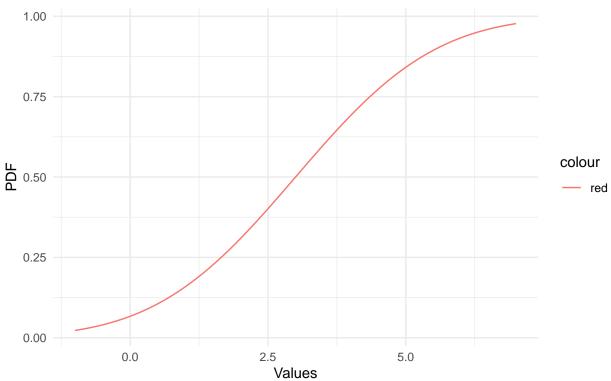
Determine and plot the corresponding values of the CDF

```
mu <- 3
sd <- 2
seq <- seq(-1, 7, 0.01)
normal <- data.frame(
    x = seq,
    pdf = pnorm(seq, mu, sd)
)

ggplot(normal, aes(x = x, y = pdf)) +
    geom_line(aes(y = pdf, color = "red")) +
    labs(
        title = "PDF",
        subtitle = "mean = 3, sd = 2",
        x = "Values",
        y = "PDF"
    ) +
    theme_minimal()</pre>
```







\mathbf{C}

Determine for what values of x the value of the CDF equals 0.025 and 0.975 (hint: remember all the prefixes: p, d, r, q. See Lab 4, slide 2).

```
qnorm(0.025, mu, sd)
## [1] -0.919928
qnorm(0.975, mu, sd)
## [1] 6.919928
```

Exercise 3

\mathbf{A}

Create a set of values ranging from xmin to xmax.

```
mu <- 100 # the mean
sigma <- 15 # the standard deviation
xmin <- 70 # minumum x value for pdf and cdf plots
xmax <- 130 # maximum x value for pdf and cdf plots
n <- 100 # number of points of pdf and cdf plots
k <- 10000 # number of random draws (for histogram)
seq <- seq(xmin, xmax, length = n)
seq</pre>
```

```
##
         70.00000 70.60606 71.21212 71.81818 72.42424 73.03030
##
                   74.24242
                             74.84848 75.45455 76.06061 76.66667
     [7]
         73.63636
                   77.87879
                             78.48485
##
    [13]
         77.27273
                                       79.09091 79.69697 80.30303
                             82.12121
                                       82.72727
##
   [19] 80.90909
                   81.51515
                                                 83.33333 83.93939
##
    [25]
         84.54545
                   85.15152
                             85.75758
                                       86.36364
                                                 86.96970
                                                           87.57576
##
         88.18182 88.78788
                             89.39394
                                      90.00000
                                                 90.60606 91.21212
    [31]
                   92.42424
                             93.03030
                                       93.63636 94.24242 94.84848
         91.81818
                   96.06061 96.66667 97.27273 97.87879 98.48485
##
    [43] 95.45455
##
    Γ497
        99.09091 99.69697 100.30303 100.90909 101.51515 102.12121
##
   [55] 102.72727 103.33333 103.93939 104.54545 105.15152 105.75758
   [61] 106.36364 106.96970 107.57576 108.18182 108.78788 109.39394
   [67] 110.00000 110.60606 111.21212 111.81818 112.42424 113.03030
##
   [73] 113.63636 114.24242 114.84848 115.45455 116.06061 116.66667
##
   [79] 117.27273 117.87879 118.48485 119.09091 119.69697 120.30303
##
   [85] 120.90909 121.51515 122.12121 122.72727 123.33333 123.93939
##
   [91] 124.54545 125.15152 125.75758 126.36364 126.96970 127.57576
   [97] 128.18182 128.78788 129.39394 130.00000
```

\mathbf{B}

x

##

##

Draw k random numbers from a $N(\mu, \sigma^2)$ distribution.

x <- rnorm(k, mu, sigma)

```
##
       [1] 111.81550 105.11057 107.57195 116.66237 102.58735 133.23214
      [7] 113.78325 101.99208 113.00321 88.48737 96.89716 83.14361
##
##
      [13] 105.99020 94.87457 105.34087 84.69317 102.04234 87.11990
##
      [19] 115.91591 102.51473 129.03756 87.48175 100.11159 86.94703
      [25] 108.14616 63.61421 102.43301 94.90819 92.86999 120.76896
##
##
      [31] 92.87162 111.29991 107.80203 73.68671
                                                  98.83659 98.07657
      [37] 133.99439 100.26772 90.25052 106.49521 63.63684 104.10300
##
##
      [43] 98.14482 126.16222 108.36391 118.55188 108.24957 85.67214
##
      [49]
           98.78656 100.23126 96.10764 102.05325 96.18181 113.20582
##
      [55] 98.04756 81.89079 110.33528 93.89442 114.21377 101.05782
      [61] 102.11027 88.49120 94.95910 98.97983 99.03527 100.76111
##
           84.12240 102.25319 95.03578 77.96350 91.01983 101.12252
##
##
      [73]
          94.74650 82.67010 87.60187 105.13937 86.01065 98.89825
##
      [79] 100.01554 116.41624 84.61268 94.22181 104.88815 109.83950
##
      [85] 81.53582 85.12409 93.00023 121.53631 99.71061 110.19871
##
      [91] 124.81540 111.12916 107.78170 105.25640 112.31668 112.40396
      [97] 103.54960 81.88215 117.74711 81.74624 114.47579 107.21024
##
##
     [103] 124.20838 113.31998 106.91130 119.70029 85.58543 88.15368
##
     [109] 89.87351 102.45159 102.77164 96.46540 126.60625 86.76625
##
     [115] 111.85179 90.65092 79.10865 116.67700 124.33148 86.16069
##
     [121] 132.49228 109.39336 88.70049 88.86166 102.91331 104.43052
    [127] 89.21425 79.10345 121.81557 74.13212 107.78324 87.89529
##
##
     [133] 119.93364 140.34491 77.35448
                                        89.67528
                                                 88.54371
                                                            98.84700
     [139] 108.03902 114.77991 95.72806 90.75430 84.94412 99.36378
##
##
     [145] 82.14903 91.63338 120.37371
                                        92.26157
                                                  99.50137 96.13571
##
     [151] 117.21311 107.31959 93.65310 85.06834 128.28505 102.23863
     [157] 117.00998 106.19748 111.36028 105.00287 80.21518 119.28251
##
     [163] 92.46728 95.69515 102.15649 89.64313 84.06324 109.04458
##
```

[169] 102.81601 107.31892 84.88019 90.09382 92.55748 78.06616

[175] 93.76319 105.98800 77.15547 116.23888 97.39932 124.43496

```
[181] 80.31517 119.69583 108.26356 95.87222 96.60672 119.69355
##
##
     [187] 111.02096 101.99741 104.31845 78.21812 118.81323 138.51112
##
     [193] 100.65525 95.23857 93.10682 102.35031 117.71641 105.62342
     [199] 102.65915 115.36834 105.11112 112.06377 118.05968 126.73199
##
##
     [205] 97.21961 117.41499 105.41953 89.08057 116.60864 114.17407
##
     [211] 100.65425 114.60243 118.81814 104.92172 105.86788 95.40245
     [217] 93.56999 102.01724 107.31211 124.65789 108.17638 102.07160
##
##
     [223] 108.85875 106.33196 89.21991 93.67092 94.25565 132.27932
##
     [229] 112.37081 113.64172 113.94430 107.23518 81.03265 111.14285
##
     [235] 109.36679 71.31156 102.68408 94.96773 120.94486 100.13128
##
     [241]
          98.74098 104.39049 102.04497 89.86245 101.99163 97.48645
     [247] 110.24411 90.07260 88.58455 97.98207 112.00390 88.20015
##
##
     [253]
           88.59622 116.17434 80.38401 83.72337 72.78965 118.05969
     [259] 108.53462 112.38678 99.65834 94.25578 92.80496 110.55688
##
##
          84.33835 108.47441 129.36921 111.13043 77.39185 98.68243
     [265]
##
     [271] 93.99505 114.40714 91.38898 129.81715 91.86946 90.19830
##
     [277] 100.90961 90.78033 94.21649 90.96028 125.89487
                                                            96.17291
##
     [283] 105.56670 121.95468 119.59926 76.87945 87.98486 92.94070
##
     [289] 95.08724 106.06562 92.60308 108.47683 87.65093 128.65845
##
     [295] 72.27959 85.52690 93.32592 98.98131 102.50896 81.83098
##
     [301] 97.29409 110.36629 103.44122 93.80558 105.28751 90.39172
##
     [307] 92.99673 90.35568 102.67163 84.26035 100.25535 111.22997
     [313] 103.54889 100.19497 90.27161 91.14454 113.46908 95.49292
##
     [319] 102.28906 125.99981 107.13773 109.29189 119.52448 88.15907
##
##
     [325] 99.35194 93.78481 96.08172 94.62545 77.92676 76.78564
##
     [331] 109.18980 105.11870 84.01516 119.38931 119.27017 105.34752
##
           95.26611 95.35942 88.33372 110.18443 92.76699 149.60503
     [337]
           91.88583 101.27190 79.60626 121.99862 78.71551 80.31658
##
     [343]
          91.07765 85.32908 121.83674 88.33966 114.62372 109.90178
##
     [349]
##
     [355]
          79.24682 95.21011 116.48660 115.43618 75.46866 98.99348
     [361] 109.68377 104.51545 111.03796 96.54552 115.91693 101.95967
##
##
     [367]
           96.54881 114.89165 91.24350 110.73008 98.05953 86.57072
          83.77114 115.17874 137.77973 96.29841 118.36564 105.27041
##
     [373]
##
     [379] 92.14577 73.32035 90.64618 110.37720 100.12723 96.29161
     [385] 74.16003 117.69056 90.25769 127.66394 82.77696 81.13682
##
##
     [391] 125.29411 115.53274 111.13856 127.20825 120.51381 107.63746
##
     [397] 109.84479 98.86139 77.18097 121.18638 96.84384 69.18383
##
     [403] 94.19028 58.36652 104.25435 91.93661 93.93207 73.85756
##
     [409] 112.78068 86.53384 90.82888 106.52706 100.05422 75.82236
     [415] 98.67076 106.54553 100.42797 102.38354 94.05818 116.83352
##
     [421] 102.51662 108.06319 83.64898 98.23989 108.19912 82.55568
##
     [427] 100.32634 55.43045 92.46833 94.71134 103.98187 85.68653
##
     [433] 82.39085 107.98862 109.12123 106.21836 88.87573 100.88497
##
     [439] 97.13169 108.32854 99.57315 107.74713 105.87442 99.99985
##
     [445] 100.18738 94.91421 114.02370 82.37005 125.29380 94.85441
##
     [451] 86.48527 97.62817 122.40870 82.93527 140.16826 101.96481
##
     [457] 108.92706 102.58011 105.27039 110.36087 105.39471 93.27389
##
     [463] 107.80319 94.97891 131.88331 97.86914 100.95254 89.95408
##
##
     [469] 115.32599 98.23057 115.92549 100.78670 96.52892 97.14000
          90.65317 107.54263 112.98749 98.87653 101.12940 92.60462
##
     [475]
##
     [481] 107.96828 106.92988 118.84536 131.42338 108.47494 90.92506
     [487] 95.52486 119.23468 119.23450 103.25315 95.59749 110.72340
##
##
     [493] 102.96771 101.39432 95.01810 68.51408 128.02478 101.79506
     [499] 109.96757 72.57522 88.57057 117.42932 123.62154 101.68222
##
```

```
##
     [505] 78.66772 88.58170 113.61590 114.59701 125.15576 82.68101
##
     [511] 108.39543 78.45247 78.52698 94.18538 89.67829 80.95030
     [517] 115.49945 77.96789 121.89010 77.16785 87.84926 119.09879
##
     [523] 103.53593 118.92569 91.28409 117.47258 100.50372 109.97954
##
##
     [529]
           69.85022 100.50475 115.51751 96.97368 104.64068 113.91043
           97.86775 110.91499 117.32346 82.38517 115.47646 74.56794
##
     [535]
##
     [541] 97.74633 135.74629 84.08167 130.30951 102.91113 114.35284
##
     [547] 110.24170 94.95265 110.66756 88.02814 96.46506 97.56977
##
     [553] 109.88732 128.76982 104.36800 105.69808 115.62810 95.69939
##
     [559] 110.23476 110.28985 86.83547 104.20135 105.27041 93.37589
##
     [565] 119.21994 87.04122 98.58537 108.08929 93.61315 78.73572
           94.74394 105.06949 115.04109 79.99934 116.69272 110.86943
##
     [571]
##
     [577] 127.02569 118.77266 84.41615 113.92691 94.61000 90.62521
##
     [583] 78.68713 91.66728 94.08430 89.66717 108.90340 113.93088
##
     [589] 110.29978 84.12216 113.51639 93.05213 90.41704 105.61703
##
     [595] 140.57071 92.11610 114.32372 134.00053 80.18048 102.73681
##
     [601]
           68.49247 90.33024 107.64916 76.99919 72.70580 130.81178
     [607] 122.93054 97.68679 106.68487 111.27839 100.97801 78.89188
##
##
          87.19029 106.60242 93.65198 118.87144 97.35085 107.38679
     [613]
     [619] 97.34918 98.25184 102.36338 113.42518 88.70861 83.53566
##
##
     [625] 87.95561 123.60893 95.79197 115.88486 101.00112 95.98057
##
     [631] 65.49626 107.94358 88.44911 126.25209 127.45185 107.26052
     [637] 83.69395 85.81298 88.50635 110.96130 80.49573 102.04868
##
     [643] 116.35979 104.34363 96.00500 107.22494 109.55507 109.48240
##
##
     [649] 89.46945 101.28463 103.70692 123.63542 123.10812 100.75017
##
     [655] 107.85701 126.54419 87.04951 99.07456 95.70742 80.19565
##
     [661] 100.76176 89.76249 91.14433 94.99735 123.62707 116.27242
     [667] 119.16036 119.08994 125.93907 120.10419 78.36453 89.35127
##
           80.21061 116.80043 88.33289 108.03454 120.17314 85.67511
##
     [673]
##
     [679]
           87.37666 104.10339 105.96337 95.63933 87.13064 80.75869
           96.47415 135.84672 74.21614 129.27509 128.85253 124.64197
##
     [685]
##
     [691] 129.02152 110.30747 116.09581 116.20475 95.96962 103.91280
           68.19310 113.01695 113.59148 102.95228 105.05778 82.30172
##
     [697]
##
     [703] 95.78051 98.21847 68.44268 100.14289 91.24166 92.01329
##
     [709]
           98.68056 112.85426 100.40237 118.46810 97.90842 75.36033
##
     [715] 125.30334 87.27636 109.92717 97.14507 98.17626 90.56083
##
     [721] 125.21571 113.38730 77.26651 104.61750 70.82140 105.79856
##
     [727] 82.94435 100.43713 114.55546 51.63407 99.75576 94.98605
     [733] 95.31108 109.58497 86.26895 127.79368 91.27377 86.09738
##
     [739] 75.00617 113.34921 112.85756 121.87806 85.01325 84.61091
##
##
     [745] 83.79976 101.85726 64.29076 121.48048 105.15191 116.28685
##
     [751] 78.82731 102.47899 115.47609 106.92714 107.26109 85.83131
           82.84319 103.35503 129.02192 108.61487 104.46340 126.96037
##
     [757]
##
     [763]
           91.74861 90.34609 120.41902 95.46912 85.43982 101.08196
     [769]
           68.88019 84.00218 96.53157 106.79507 104.71065 113.00415
##
           97.48958 121.32541 102.73447 105.87576 107.78017 94.86252
##
     [775]
           79.85674 118.80998 116.31091 117.15027 93.71613 101.87251
##
     [781]
##
     [787] 115.78532 113.29923 110.43730 92.05049 110.35926 75.83121
##
     [793]
           92.29347 112.03417 96.21854 103.15249 111.38173 120.12661
           99.51594 109.72423 115.21211 70.39942 125.88062 94.71636
##
     [799]
##
     [805] 97.30575 108.82266 126.16589 100.83997 90.88216 120.34932
     [811] 116.13204 86.15911 125.01314 113.28183 97.36589 84.69404
##
##
     [817] 103.69026 85.56980 101.13507 111.98192 120.06893 121.55189
     [823] 128.53544 96.74572 92.08524 95.45367 105.26260 95.36313
##
```

```
##
     [829] 141.78442 117.31509 88.95213 102.21168 99.57861 90.02841
##
     [835] 104.51971 153.08085 128.82671 116.56664 86.34511 101.02615
##
     [841] 111.04960 85.49321 105.12895 103.18322 101.32367 99.65001
     [847] 116.78910 118.66782 109.52468 99.54961 113.92137 109.40565
##
##
     [853] 102.58145 108.27186 88.03936 80.97535 124.55594 97.61271
##
     [859] 121.65675 74.15773 69.30525 122.06039 103.22659 116.92425
     [865] 102.43751 52.31495 118.77970 95.12763 92.53659 91.48223
##
     [871] 100.65659 88.54331 90.76039 104.36605 92.94000 84.24001
##
##
     [877]
           78.60098 93.04079 114.90545 139.31347 107.14316 101.77473
##
     [883] 105.75989 77.78787 101.91154 109.23163 78.17634 95.75615
##
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    [8959]
           84.71202 84.72788 63.24972 107.89886 102.67872 122.53342
    [8965]
           81.31591 92.85041 129.66724 82.78612 99.69267 121.49944
##
    [8971]
    [8977] 117.88134 119.72608 84.16433 101.43674 97.89475 110.76401
##
##
    [8983] 105.62972 111.79057 89.26946 85.77711
                                                  64.66500 86.14034
    [8989] 113.83875 114.88471 89.95843 132.88032 91.80781 105.06012
##
           92.23324 106.89104 99.40303 103.38239 91.06190 106.21318
    [8995]
##
    [9001]
           86.54553 110.23839 118.84115 90.45912 105.47058 103.48385
    [9007] 111.47691 81.58041 99.23106 107.15350
                                                 74.05500 62.15396
##
##
           85.15265 100.08781 113.96473 93.34100 94.95250 105.59401
    [9013]
##
    [9019] 118.48974 113.42904 89.43095 80.86719 112.25192 114.33016
##
           76.02839 114.64415 106.75280 119.00448
    [9025]
                                                  89.27812 110.54518
##
    [9031] 132.61165 110.14835 86.29037 98.41459 83.69218 93.67580
    [9037] 110.27865 102.07266 80.01876 96.60906 90.61691 102.42549
##
##
    [9043]
           92.73599 91.85791 112.61605 108.76517 88.84822 111.39109
           98.98745 67.39483 96.94763 88.41678 118.33815 104.09155
##
    [9049]
##
    [9055] 116.05242 126.24156 105.07800 108.32870 115.09724 128.49355
##
    [9061] 118.34006 110.99320 128.22261 101.26126 103.06361 85.51893
           98.27279 117.56889 104.77568 115.02411 110.20889
##
    [9067]
##
           97.41553 101.41066 82.63300 100.05904 86.90043 90.47503
    Г90731
    [9079] 104.62437 96.45656 111.03025 94.05663 122.30388 91.55126
##
    [9085]
           95.19503 112.31070 99.36341 117.97807 84.04432 114.85714
    [9091] 101.70260 91.26122 90.29389 72.02996 87.11336
##
                                                            95.07901
##
    [9097]
           94.12748 123.37219 78.76940 113.10037 105.92288 85.95228
##
    [9103]
           96.62871 97.67218 102.94285 94.87825 90.83626 109.03065
##
    [9109]
           98.14126 105.46891 107.95997 66.52047
                                                   89.12444
                                                            97.78324
##
    [9115] 109.75979 83.25557 53.27331 88.79991 93.27164 97.47661
##
    [9121] 108.74109 107.43326 107.92925 111.68177 102.92783 103.02933
    [9127] 117.99841 93.88396 105.33092 124.20683 99.67269 114.15723
##
##
    [9133]
           78.89133 106.62174 105.78177 79.77849 112.15870 86.27250
##
    [9139]
           87.21661 94.91491 72.65264 118.45115 98.19428 96.41095
##
    [9145]
           92.24048 78.79967 126.21858 113.07912 86.79202 82.38685
##
    [9151] 131.94112 141.66955 114.85374 84.09879 108.26550 99.74641
##
    [9157]
           86.19237 64.52033 92.62665 100.60117 104.77293 117.66102
##
    [9163] 101.06089 67.42629 105.95973 80.55645 102.15310 82.90692
           94.90498 85.13477 112.31967 101.06500 87.23222 83.94488
    [9169]
##
    [9175] 101.96280 94.85634 88.50342 106.40320 90.61018 91.12230
           82.62878 107.94806 98.40994 97.13530
##
    Г9181]
                                                  79.46609 110.21033
##
           88.07077 87.30328 87.32220 91.89572
                                                  95.05558 118.75268
    [9187]
           68.41530 104.12479 91.20579 119.15562 92.35100 100.28887
    [9193]
##
    [9199]
           90.39724 102.84579 94.98021 85.88335 101.07282 86.78038
##
    [9205]
           92.45189 94.75802 129.71873 106.60374 94.36830 91.85125
    [9211]
           92.18922 92.04229 99.27825 99.14567 120.97917 80.82075
##
##
    [9217] 103.22994 96.98922 99.13080 116.38729 93.86410 88.58714
##
    [9223]
           74.11593
                     84.73782 88.39126 109.79838 95.82826 133.34777
##
           80.03050
                     99.94072 105.02610 134.04486 107.51873 114.74795
    [9229]
##
    [9235]
           94.70246 92.61943 115.03046 113.63430 106.24674 87.62921
##
    Г92417
           77.94909 94.91458 103.39447 93.29469 75.42831 116.86779
           86.93750 127.29092 106.04642 92.48039 96.26865 93.67867
##
    [9247]
```

```
67.38677 75.44437 94.20750 90.14057 110.86594 101.91840
##
    [9259] 100.52560 95.14404 98.19967 82.46303 84.47597
                                                            76.79929
##
    [9265]
           98.84185 74.95429 92.54301 90.37518 96.25944 92.05921
##
    [9271] 112.12730 124.74461 83.85389 140.72027 82.58784 111.13098
##
    [9277] 103.42998 87.12563 120.99836 94.71201 97.08419 75.38513
           88.02868 110.49891 101.36054 125.11612 100.13342 117.47985
##
    [9283]
           81.07414 101.42660 96.86609 102.62403 87.86465
    [9289]
           99.35465 128.30302 113.63714 98.51903 91.46100 95.00269
##
    [9295]
##
    [9301]
           94.56369 103.27564 85.62555 113.15199 93.18942 119.12179
##
    [9307]
           93.32757 111.75945 94.30151 122.16208 111.74462 99.77658
    [9313]
           86.21889 89.80743 100.96649 93.61898 70.85058 114.11112
##
    [9319]
           93.99759 123.54433 114.19076 96.32793 104.42555 108.33405
##
    [9325] 102.09364 99.06962 103.81453 110.74650 93.92857
                                                            92.89196
           82.59344 82.56316 93.26511 119.78114 81.89301 95.06281
##
    [9331]
##
    [9337] 109.63560 86.56962 109.48637 115.26859 103.10261 85.64801
##
    [9343]
           98.30165 100.50681 88.44156 95.89925 103.83501
                                                            98.64476
##
           95.86047 115.90076 106.95432 95.22440 104.17396 103.58726
    [9349]
##
    [9355] 123.59318 106.12040 72.49325 115.53933 105.09714 104.93965
    [9361] 122.92554 106.32381 117.85732 91.54341 101.16997 91.14367
##
##
    [9367] 107.37015 112.42869 72.16749 107.35701 87.07649 107.56111
##
    [9373] 109.95934 92.87324 91.04201 97.60438 94.93939 106.27281
##
           84.76301 101.36495 92.73601 138.69176 145.67057 90.12388
##
    [9385] 105.43473 87.34476 93.06490 103.28201 98.34969 93.72907
           77.36837 78.22906 116.00559 80.33216 96.70641 114.43368
##
    Г93917
           66.09301 102.24248 91.13182 71.25458 104.99524 112.10502
##
    [9397]
    [9403] 105.27163 116.79476 87.15606 89.52993 88.04362 103.87210
##
           94.09862 103.24260 85.14348 103.88746 102.99752 93.46628
    [9409]
           85.06255 109.93426 93.68479 109.43263 110.49144 122.54121
##
    [9415]
##
    [9421]
           77.22585 137.75296 124.44721 97.77220 74.85596 90.79143
##
    [9427] 111.40656 117.74342 86.98362 114.35105 95.02317 90.69256
##
    [9433] 117.86731 78.79149 115.32305 100.48971 126.97054
                                                            90.19533
##
    [9439]
           62.40100 115.28613 88.89539 106.34758 103.82674 93.40859
##
    [9445]
           88.78358 98.52632 128.51498 89.73552 71.24787 112.64535
           71.89364 92.17828 105.29181 93.43195 90.39079 69.60635
##
    [9451]
##
    [9457]
           90.06134 127.99147 102.26811 126.01149 101.26125 91.91322
##
    [9463] 102.55760 98.77162 80.47832 110.76233 70.01657 128.58534
##
    [9469] 110.97234 84.01888 93.84327 85.03331 94.28050 123.10465
##
    [9475] 100.52466 57.90595 111.65393 88.56105 122.02458 128.51135
##
    [9481]
           81.83011 93.16141 125.63205 117.06460 107.65145 101.16190
##
    [9487] 102.03615 116.89521 86.99164 102.04578 110.96689 108.06513
    [9493] 103.64955 111.37657 107.11955 94.51984 90.07259 84.48104
##
    [9499] 114.94094 96.56773 102.24725 114.30107 126.42107 101.78572
           90.72151 120.34276 105.42394 121.95232 100.43579 100.52635
##
    [9505]
##
           57.34031 107.93336 103.35093 65.35015 111.28388 132.94163
    [9511]
           99.61262 90.19994 94.64789 110.08231 105.48389 100.86070
    [9517]
           81.19708 101.70614 103.64787 99.68700 129.14131 120.41027
##
    [9523]
##
    [9529]
           90.69557 97.25760 137.18649 98.20740
                                                  68.56138 86.66783
    [9535] 111.67538 76.31881 116.40824 59.64305
##
                                                   68.75963 127.56088
##
    [9541] 105.77532 81.86802 81.55353 90.73238
                                                   94.08031 122.03722
##
    [9547]
           62.16531 119.06351 81.58878 112.26156
                                                   94.57195
                                                            98.62453
##
    [9553] 112.94685 109.70245 109.37356 115.91387
                                                   78.82971
                                                            91.55080
##
           75.79871 93.98219 94.60954 85.57530 102.24123 89.05924
##
    [9565] 136.19866 113.98846 108.13185 109.88084 79.58127 105.30411
    [9571] 115.33796 125.28356 108.25318 95.57654 74.74975 93.61687
```

```
[9577] 89.80397 74.82801 117.26881 96.15961 123.00135 124.48569
##
    [9583] 100.10539 111.05678 128.04907 118.84366 79.72916 108.14752
##
    [9589] 100.38475 129.71000 101.65595 117.83743 125.66161 105.95400
    [9595] 103.69019 93.55391 112.67208 94.31138 104.70339 98.18020
##
##
    [9601]
           77.28798 118.46683 114.16243 96.38746 112.66393 101.21903
##
           96.48146 111.24621 114.05711 106.02184 112.81966 79.86822
    [9607]
           95.72404 97.88523 87.22075 112.90043 99.48753 105.94661
    [9619] 108.24783 101.89206 104.43493 130.39278 102.30994 102.21522
##
           91.97634 102.17297 114.69277 112.10111 120.09511 90.73006
##
    [9625]
    [9631] 117.30296 95.98633 104.57401 68.32018 83.02772 111.34788
##
    [9637] 107.82147 78.43191 105.00661 100.24114 85.43036 97.45450
    [9643] 108.63591 117.33323 74.61889 118.56671 83.31843 113.36656
##
    [9649] 108.54432 107.67661 74.64125 112.35734 110.17137 89.06441
##
    [9655] 100.70038 110.10928 114.19642 116.14232 108.03457 100.81940
##
##
    [9661] 111.40663 111.76214 81.65845 105.48654 102.97162 93.57476
##
    [9667]
           81.87523 100.43952 86.98485 119.64344 91.79945 103.13710
##
           81.59535 122.03644 87.87440 85.29303 91.13337
    [9673]
                                                            84.99375
##
    [9679] 128.41117 113.65557 84.02134 107.96588 107.10014 67.55105
          99.34686 118.23117 92.12378 105.83788 129.86097 77.52735
##
    [9685]
##
    [9691] 102.65349 101.74255 98.82267 109.39767 102.46348 97.79864
##
    [9697] 101.34891 142.68246 90.26517 102.04449 103.88561 104.15097
    [9703] 101.93489 105.53045 110.00865 105.06238 86.47678 84.95486
##
##
           95.60792 83.68958 106.41946 115.85224 110.89915 109.83616
    [9709]
           86.72720 86.55221 92.95312 96.83739 107.33222 74.14507
##
    [9715]
           76.45025 95.55194 97.62917 79.17095 87.22210 136.33188
##
    [9721]
    [9727]
           92.93582 110.77741 97.50731 99.08267 83.77410 101.28869
##
    [9733] 112.66974 98.35861 115.21419 94.01848 95.56824 91.39673
    [9739] 112.79451 90.27998 127.10516 115.35827 111.77001 93.34098
##
##
    [9745] 113.59182 95.05213 116.46820 92.37652 103.34766 100.19163
##
    [9751]
           85.10866 101.25433 98.09855 111.26836 118.95111 96.89508
##
    [9757]
           98.64696 90.33361 95.16766 93.29961 104.71760 108.36495
##
    [9763]
           79.67501 124.54426 94.97601 113.65985 92.27952 95.88687
    [9769] 109.48855 111.58104 93.68029 115.59560 100.37188 100.73490
##
           92.08393 110.89556 113.31805 83.26079 105.30030 108.46534
##
    [9775]
##
    [9781] 103.75981 121.33134 106.60097 102.71200 90.50297 110.04923
##
           81.81623 95.71088 104.00311 85.61567 118.12156 114.43493
    [9787]
##
    [9793]
           98.34933 98.64671 106.97863 91.95271 101.66937 104.49264
##
    [9799] 120.93483 71.64376 110.97068 122.40614 99.73102 68.11161
##
    [9805]
           80.08925 93.92325 95.88692 100.04543 100.34281 92.03155
##
    [9811]
           90.59603 90.09326 81.04762 95.90577 98.10475 105.61427
           99.32699 90.58584 85.72899 101.17477 100.89623 117.14234
    [9817]
##
    [9823] 102.55108 119.38181 102.03665 101.23978 133.14731 126.46430
           71.96152 95.99441 85.98130 114.40564 111.44239 76.32090
##
    [9829]
##
    [9835] 131.29355 88.91088 120.77894 102.08752 115.18549 107.18168
           92.38538 100.63074 100.46005 83.59253 92.60299 95.31401
    [9841]
##
    [9847] 126.49789 94.82677 64.10451 85.26928 107.26317 108.69797
##
    [9853]
           89.68228 79.03787 76.78079 97.37845 91.34719 132.30365
           78.82355 121.94112 111.90000 102.87926 102.88443 83.96948
##
    [9859]
##
    [9865] 128.01647 103.23734 92.78011 81.90210 118.87650 125.31632
##
    [9871]
          106.21759 93.61908 107.13835 98.84534 81.01848 95.36123
##
           62.98153 99.73287 106.25967 112.21955 120.89291 98.65850
    [9877]
##
    [9883]
           97.98063 96.56991 94.91088 114.41092 120.55528 110.74822
##
    [9889]
           91.08374 103.27757 96.10790 77.30077 100.86849 102.93511
           79.74095 75.13456 110.72490 91.86671 86.95196 82.57324
##
    Г98951
```

```
[9901] 110.33854 116.12515 93.16497 98.92726 88.90577 98.09392
##
   [9907] 95.98267 106.52177 99.89703 101.26549 126.94355 96.57464
##
   [9913] 80.30590 76.37415 98.23455 105.18941 102.88608 101.21262
   [9919] 101.31382 82.60430 102.77852 105.08792 95.02736 130.54997
##
##
   [9925] 104.76690 88.16086 85.15733 82.05257 97.32088 96.50198
   [9931] 98.24279 99.76396 93.81472 110.69215 95.64774 101.82550
##
   [9937] 85.99071 120.32371 102.16257 111.91640 96.12231 109.90181
##
   [9943] 109.06357 112.91681 116.82178 104.84340 105.18354 119.33201
##
   [9949] 87.74008 94.40796 117.31689 98.15829 80.58475 120.79321
##
   [9955] 91.58550 92.98582 100.95756 100.12900 88.01846 103.01935
  [9961] 72.83545 116.92945 83.30466 99.16747 88.65060 121.12635
   [9967] 104.10751 72.61319 107.19541 76.73995 108.63035 85.48945
##
   [9973] 73.85899 110.28932 126.12776 94.56055 97.24468 132.55836
## [9979] 123.70919 95.01478 121.38738 115.83431 104.10225 100.37677
## [9985] 101.76337 97.88857 126.07045 86.72897 117.59249 75.43603
##
   [9991] 117.22669 97.53619 93.75588 116.18414 89.48363 69.38659
## [9997] 118.72824 101.23768 95.47112 124.09379
```

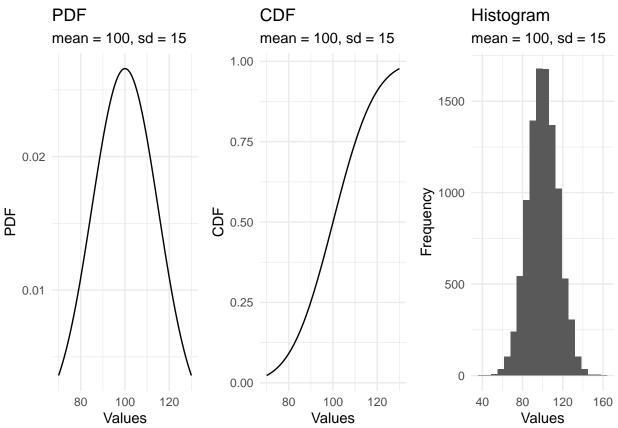
\mathbf{C}

Create a new figure with 3 panels: PDF, CDF, and histogram of random values with 20 bins.

```
pdf <- data.frame(</pre>
 x = seq,
  pdf = dnorm(seq, mu, sigma)
cdf <- data.frame(</pre>
  x = seq,
  cdf = pnorm(seq, mu, sigma)
histogram <- data.frame(
  x = x
pdf_plot <- ggplot(pdf, aes(x = x, y = pdf)) +</pre>
  geom_line(aes(y = pdf)) +
  labs(
    title = "PDF",
    subtitle = "mean = 100, sd = 15",
    x = "Values",
    y = "PDF"
  ) +
  theme minimal()
cdf_plot \leftarrow ggplot(cdf, aes(x = x, y = cdf)) +
  geom_line(aes(y = cdf)) +
  labs(
    title = "CDF",
    subtitle = "mean = 100, sd = 15",
    x = "Values".
    y = "CDF"
  ) +
```

```
theme_minimal()
histogram_plot <- ggplot(histogram, aes(x = x)) +
  geom_histogram(bins = 20) +
  labs(
    title = "Histogram",
    subtitle = "mean = 100, sd = 15",
    x = "Values",
    y = "Frequency"
) +
  theme_minimal()

plot_grid(pdf_plot, cdf_plot, histogram_plot, nrow = 1)</pre>
```



Exercise 4

The number of visits per day to a website follows a Poisson distribution with a mean of 120 visits per day. The duration of each visit follows an exponential distribution with a mean time of 5 minutes. The percentage of visitors who purchase something is 20%, and the bills follow a normal distribution with a mean of $50 \in$ and a standard deviation of $10 \in$.

\mathbf{A}

Calculate the probability that at least 120 visits are made in a day.

```
lambda <- 120
ppois(119, lambda, lower.tail = FALSE)
## [1] 0.51214</pre>
```

\mathbf{B}

Calculate the expected value and variance of the average duration of a visit.

```
lambda <- 1 / 5
mean <- 1 / lambda
var <- 1 / lambda^2
mean

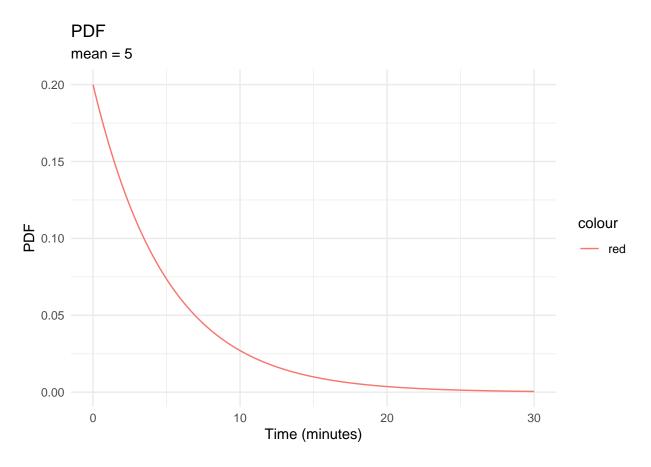
## [1] 5
var</pre>
## [1] 25
```

\mathbf{C}

Draw the PDF for the random variable "duration of a visit".

```
seq <- seq(0, 30, 0.01)
exponential <- data.frame(
    x = seq,
    pdf = dexp(seq, lambda)
)

ggplot(exponential, aes(x = x, y = pdf)) +
    geom_line(aes(y = pdf, color = "red")) +
    labs(
        title = "PDF",
        subtitle = "mean = 5",
        x = "Time (minutes)",
        y = "PDF"
    ) +
    theme_minimal()</pre>
```



\mathbf{D}

Calculate the probability that a visit lasts from 5 to 10 minutes.

```
pexp(10, lambda) - pexp(5, lambda)
```

[1] 0.2325442

${f E}$

Given that exactly 100 visits were made in a day, what is the probability to observe at least 20 purchases?

```
lambda <- 0.2 * 100
ppois(19, lambda, lower.tail = FALSE)</pre>
```

[1] 0.5297427

\mathbf{F}

Compute the probabilities to observe a purchase between 40 and 60, 30 and 70, 20 and 80.

```
mu <- 50
sigma <- 10
pnorm(60, mu, sigma) - pnorm(40, mu, sigma)</pre>
```

```
## [1] 0.6826895
pnorm(70, mu, sigma) - pnorm(30, mu, sigma)
```

[1] 0.9544997

```
pnorm(80, mu, sigma) - pnorm(20, mu, sigma)
## [1] 0.9973002
```

\mathbf{G}

Simulate 1000 average days, compute the average daily revenue and compare it to the expected revenue.

```
n <- 1000
lambda_visits <- 120
lambda_duration <- 1 / 5
purchases <- 0.2
mu_bills <- 50
sigma_bills <- 10

visits <- rpois(n, lambda_visits)
durations <- rexp(n, lambda_duration)
purchases <- rbinom(n, visits, purchases)
bills <- rnorm(n, mu_bills, sigma_bills)
revenue <- purchases * bills

daily_revenue <- mean(revenue)
expected_revenue <- lambda_visits * purchases * mu_bills

daily_revenue</pre>
```

```
## [1] 1210.999
mean(expected_revenue)
```

[1] 144930