```
> restart;
  read("c:/appl/appl7.txt");
                                     PROCEDURES:
AllPermutations(n), AllCombinations(n, k), Benford(X), BootstrapRV(Data),
   CDF: CHF: HF: IDF: PDF: SF(X, [x])), CoefOfVar(X), Convolution(X, Y),
   Convolution IID(X, n), Critical Point(X, prob), Determinant(MATRIX), Difference(X, Y),
   Display(X), ExpectedValue(X, [g]), KSTest(X, Data, Parameters), Kurtosis(X),
   Maximum(X, Y), MaximumIID(X, n), Mean(X), MGF(X), Minimum(X, Y),
   MinimumIID(X, n), Mixture(MixParameters, MixRVs),
   MLE(X, Data, Parameters, [Rightcensor]), MLENHPP(X, Data, Parameters, obstime),
   MLEWeibull(Data, [Rightcensor]), MOM(X, Data, Parameters),
   NextCombination(Previous, size), NextPermutation(Previous), OrderStat(X, n, r, ["wo"]),
   PlotDist(X, [low], [high]), PlotEmpCDF(Data, [low], [high]),
   PlotEmpCIF(Data, [low], [high]), PlotEmpSF(Data, Censor),
   PlotEmpVsFittedCDF(X, Data, Parameters, [low], [high]),
   PlotEmpVsFittedCDF(X, Data, Parameters, [low], [high]),
   PlotEmpVsFittedSF(X, Data, Parameters, Censor, low, high),
   PPPlot(X, Data, Parameters), Product(X, Y), ProductIID(X, n),
   QQPlot(X, Data, Parameters), RangeStat(X, n, ["wo"]), Skewness(X), Transform(X, g),
   Truncate(X, low, high), Variance(X), VerifyPDF(X)
```

Procedure Notation:

X and Y are random variables

Greek letters are numeric or symbolic parameters

x is numeric or symbolic

n and r are positive integers, n >= r

low and high are numeric

g is a function

Brackets [] denote optional parameters

"double quotes" denote character strings

MATRIX is a 2 x 2 array of random variables

A capitalized parameter indicates that it must be
entered as a list --> ex. Data := [1, 12.4, 34, 52.45, 63]

Variate Generation:

ArcTanVariate(alpha, phi), BinomialVariate(n, p, m), ExponentialVariate(lambda), NormalVariate(mu, sigma), UniformVariate(), WeibullVariate(lambda, kappa, m)

DATA SETS:

BallBearing, HorseKickFatalities, Hurricane, MP6, RatControl, RatTreatment, USSHalfBeak

ArcSinRV(), ArcTanRV(alpha, phi), BetaRV(alpha, beta), CauchyRV(a, alpha), ChiRV(n),

```
ChiSquareRV(n), ErlangRV(lambda, n), ErrorRV(mu, alpha, d), ExponentialRV(lambda),
    ExponentialPowerRV(lambda, kappa), ExtremeValueRV(alpha, beta), FRV(n1, n2),
    GammaRV(lambda, kappa), GeneralizedParetoRV(gamma, delta, kappa),
    GompertzRV(delta, kappa), HyperbolicSecantRV(), HyperExponentialRV(p, l),
    HypoExponentialRV(l), IDBRV(gamma, delta, kappa), InverseGaussianRV(lambda, mu),
    InvertedGammaRV(alpha, beta), KSRV(n), LaPlaceRV(omega, theta),
    LogGammaRV(alpha, beta), LogisticRV(kappa, lambda), LogLogisticRV(lambda, kappa),
    LogNormalRV(mu, sigma), LomaxRV(kappa, lambda), MakehamRV(gamma, delta, kappa),
    MuthRV(kappa), NormalRV(mu, sigma), ParetoRV(lambda, kappa), RayleighRV(lambda),
    StandardCauchyRV(), StandardNormalRV(), StandardTriangularRV(m),
    StandardUniformRV(), TRV(n), TriangularRV(a, m, b), UniformRV(a, b),
    WeibullRV(lambda, kappa)
 Error, attempting to assign to `DataSets` which is protected.
               ng `local DataSets`: see ?protect for details.
> bf := InvertedGammaRV(a,b);
   bfname := "InvertedGammaRV(a,b)";
Originally a, renamed a~:
   is assumed to be: RealRange(Open(0), infinity)
Originally b, renamed b~:
   is assumed to be: RealRange(Open(0),infinity)
              bf := \left| \left| x \to \frac{x^{-a \sim -1} e^{-\frac{1}{xb \sim}}}{\Gamma(a \sim) b^{-a \sim}} \right|, [0, \infty], ["Continuous", "PDF"] \right|
                          bfname := "InvertedGammaRV(a,b)"
                                                                                           (1)
> #plot(1/csch(t)+1, t = 0..0.0010);
   #plot(diff(1/csch(t),t), t=0..0.0010);
   #limit(1/csch(t), t=0);
> solve(exp(-t) = y, t);
                                         -\ln(v)
                                                                                           (2)
|> # discarded -ln(t + 1), t-> csch(t),t->arccsch(t),t -> tan(t),
> #name of the file for latex output
   filename := "C:/LatexOutput/InvertedGamma Gen.tex";
   glist := [t \rightarrow t^2, t \rightarrow sqrt(t), t \rightarrow 1/t, t \rightarrow arctan(t), t
   -> \exp(t), t -> \ln(t), t -> \exp(-t), t -> -\ln(t), t -> \ln(t+1),
   t \rightarrow 1/(\ln(t+2)), t \rightarrow \tanh(t), t \rightarrow \sinh(t), t \rightarrow \sinh(t), t \rightarrow \sinh(t), t \rightarrow \cosh(t+1), t \rightarrow \cosh(t+1), t \rightarrow 1/\tanh(t+1), t \rightarrow 1/\sinh(t+1),
    t-> 1/\arcsin(t+1), t-> 1/\cosh(t)+1, t-> \tanh(1/t), t->csch
   (1/t), t-> arccsch(1/t), t-> arctanh(1/t) ]:
   base := t \rightarrow PDF(bf, t):
```

```
print(base(x)):
#begin latex file formatting
appendto(filename);
 printf("\\documentclass[12pt]{article} \n");
 printf("\\usepackage{amsfonts} \n");
 printf("\\begin{document} \n");
 print(bfname);
 printf("$$");
 latex(bf[1]);
 printf("$$");
writeto(terminal);
#begin loopint through transformations
for i from 1 to 22 do
#for i from 1 to 3 do
  ______
----");
  g := glist[i]:
  1 := bf[2][1];
  u := bf[2][2];
  Temp := Transform(bf, [[unapply(g(x), x)],[1,u]]);
 #terminal output
 print( "l and u", l, u );
 print("g(x)", g(x), "base", base(x), bfname);
 print("f(x)", PDF(Temp, x));
 #latex output
 appendto(filename);
 printf("-----
           ----- \\\\");
 printf("$$");
 latex(glist[i]);
 printf("$$");
 printf("Probability Distribution Function \n$ f(x)=");
 latex(PDF(Temp,x));
 printf("$$");
 writeto(terminal);
od;
#final latex output
appendto(filename);
printf("\\end{document}\n");
writeto(terminal);
```

filename := "C:/LatexOutput/InvertedGamma Gen.tex" "i is", 1, $g := t \rightarrow t^2$ "I and u", $0, \infty$ "g(x)", x^2 , "base", $\frac{x^{-a\sim -1}e^{-\frac{1}{xb\sim}}}{\Gamma(a\sim)b^{-a\sim}}$, "InvertedGammaRV(a,b)" "f(x)", $\frac{1}{2} \frac{x^{-\frac{1}{2}} a \sim -1}{e^{-\frac{1}{\sqrt{x} b \sim}} b \sim^{-a \sim}}$ "i is", 2, $Temp := \left[\left[y \sim \frac{2 \left(y \sim^2 \right)^{-a} e^{-\frac{1}{y \sim^2 b \sim}} b \sim^{-a \sim}}{y \sim \Gamma(a \sim)} \right], [0, \infty], ["Continuous", "PDF"] \right]$ "I and u", $0, \infty$ "g(x)", \sqrt{x} , "base", $\frac{x^{-a\sim -1}e^{-\frac{1}{xb\sim}}}{\Gamma(a\sim)b\sim^{a\sim}}$, "InvertedGammaRV(a,b)" "f(x)", $\frac{2(x^2)^{-a}}{e^{-\frac{1}{x^2b^{-}}}} b^{-a}$ $g := t \rightarrow \frac{1}{t}$

$$I := 0$$

$$u := \infty$$

$$Temp := \left[\left[y \rightarrow \frac{\left(\frac{1}{y^{\infty}} \right)^{-a^{\infty}} e^{-\frac{y^{\infty}}{b^{\infty}}} b^{-a^{\infty}}}{y^{\infty} \Gamma(a^{\infty})} \right], [0, \infty], ["Continuous", "PDF"] \right]$$

$$\text{"I and } u^{n}, 0, \infty$$

$$\text{"g(x)", } \frac{1}{x}, \text{"base", } \frac{x^{-a^{\infty}-1} e^{-\frac{x}{a^{\infty}}}}{\Gamma(a^{\infty}) b^{-a^{\infty}}}, \text{"InvertedGammaRV(a,b)"}$$

$$\text{"i is", 4,}$$

$$\frac{1}{y^{\infty}} \frac{1}{x^{\infty}} \frac{1}{x$$

$$g \coloneqq t \mapsto \ln(t)$$

$$l \coloneqq 0$$

$$u \coloneqq \infty$$

$$Temp \coloneqq \left[\left| p \sim \frac{e^{-\frac{-y-b-a-+e^{y-a}}{b}} - \frac{b-a^{-a}}{b}}{\Gamma(a-)} \right|, [-\infty, \infty], ["Continuous", "PDF"] \right]$$

$$"I and u", 0, \infty$$

$$"g(x)", -\ln(x), "base", \frac{x^{-a--1}e^{-\frac{1}{xb-}}}{\Gamma(a-)b^{-a-}}, "InvertedGammaRV(a,b)"$$

$$\frac{e^{-\frac{-tb-a-+e^{y}}{b}}}{\Gamma(a-)}$$

$$\frac{e^{-\frac{-tb-a-+e^{y}}{b}}}{\Gamma(a$$

$$"g(x)", \sinh(x), "base", \frac{x^{-a-1}}{\Gamma(a^{-})} \frac{1}{x^{b-}}, "InvertedGammaRV(a,b)"$$

$$"f(x)", \frac{\arcsin(x)}{\Gamma(a^{-})} \frac{1}{x^{b-}} \frac{1}{\arcsin(x)} \frac{1}{b^{-}} \frac{1}{\arcsin(x)} \frac{1}{b^{-}} \frac{1}{b^{-}} \frac{1}{\arcsin(x)} \frac{1}{b^{-}} \frac{1}{b^{-}} \frac{1}{ac \sinh(x)} \frac{1}{b^{-}} \frac{1}{b^{-}} \frac{1}{b^{-}} \frac{1}{ac \sinh(x)} \frac{1}{b^{-}} \frac{1}{b^{-}} \frac{1}{ac \sinh(x)} \frac{1}{b^{-}} \frac{1}{b^{-}} \frac{1}{ac \sinh(x)} \frac{1}{b^{-}} \frac{1}{b^{-}} \frac{1}{ac \sinh(x)} \frac{1}{b^{-}} \frac{1}{b^{-$$

```
"f(x)", \frac{(-1 + \operatorname{arccsch}(x))^{-a\sim -1} e^{-\frac{1}{(-1 + \operatorname{arccsch}(x))} b\sim} b^{-a\sim}}{\sqrt{x^2 + 1} \Gamma(a\sim) |x|}
"i is", 15,
                                                                                   g := t \rightarrow \operatorname{arccsch}(t+1)
                                                                                                       l := 0
                      \left[\begin{bmatrix}y \sim \to -\frac{b \sim^{-a \sim} \left(-\frac{\sinh(y \sim)-1}{\sinh(y \sim)}\right)^{-a \sim} e^{\frac{\sinh(y \sim)}{b \sim (\sinh(y \sim)-1)}}\cosh(y \sim)}{\sinh(y \sim) \sinh(y \sim) (\sinh(y \sim)-1)}\right], [0, \ln(1)]
         +\sqrt{2})], ["Continuous", "PDF"]
                                                                                              "I and u", 0, \infty
                       "g(x)", arccsch(x + 1), "base", \frac{x^{-a \sim -1} e^{-\frac{1}{xb \sim}}}{\Gamma(a \sim) b \sim^{a \sim}}, "InvertedGammaRV(a,b)"
                                      "f(x)", -\frac{b \sim^{-a \sim} \left(-\frac{\sinh(x) - 1}{\sinh(x)}\right)^{-a \sim} e^{\frac{\sinh(x)}{b \sim (\sinh(x) - 1)}} \cosh(x)}{\Gamma(a \sim) \sinh(x) (\sinh(x) - 1)}
"i is", 16,
                                                                                    g := t \to \frac{1}{\tanh(t+1)}
                                                                                                       l := 0
                                           \frac{\left(-1 + \operatorname{arctanh}\left(\frac{1}{y\sim}\right)\right)^{-a\sim -1} e^{-\frac{1}{\left(-1 + \operatorname{arctanh}\left(\frac{1}{y\sim}\right)\right)b\sim}} b\sim^{-a\sim}}{\Gamma(a\sim)\left(y\sim^2 - 1\right)}, \left[1, \frac{e+e^{-1}}{e-e^{-1}}\right],
       ["Continuous", "PDF"]
                                                                                              "I and u", 0, \infty
```

$$"g(x)", \frac{1}{\tanh(x+1)}, "base", \frac{x^{-a--1}e^{-\frac{1}{xb-}}}{\Gamma(a\sim)b^{-a^{-}}}, "InvertedGammaRV(a,b)"$$

$$"f(x)", \frac{\left(-1 + \operatorname{arctanh}\left(\frac{1}{x}\right)\right)^{-a\sim-1}e^{-\frac{1}{\left(-1 + \operatorname{arctanh}\left(\frac{1}{x}\right)\right)b\sim}b^{-a\sim}}{\Gamma(a\sim)\left(x^{2}-1\right)}$$

$$"i is", 17,$$

$$"g := t \rightarrow \frac{1}{\sinh(t+1)}$$

$$l := 0$$

$$u := \infty$$

$$Temp := \left[\left| y \rightarrow \frac{\left(-1 + \operatorname{arcsinh}\left(\frac{1}{y\sim}\right)\right)^{-a\sim-1}e^{-\frac{1}{\left(-1 + \operatorname{arcsinh}\left(\frac{1}{y\sim}\right)\right)b\sim}b^{-a\sim}} \right|, \left[0, \frac{2}{e-e^{-1}}\right],$$

$$"l and u", 0, \infty$$

$$"g(x)", \frac{1}{\sinh(x+1)}, "base", \frac{x^{-a\sim-1}e^{-\frac{1}{xb-}}}{\Gamma(a\sim)b^{-a\sim}}, "InvertedGammaRV(a,b)"$$

$$"f(x)", \frac{1}{\sinh(x+1)}, "base", \frac{x^{-a\sim-1}e^{-\frac{1}{xb-}}}{\Gamma(a\sim)b^{-a\sim}}, "InvertedGammaRV(a,b)"$$

$$"f(x)", \frac{1}{\sinh(x+1)}, "base", \frac{x^{-a\sim-1}e^{-\frac{1}{xb-}}}{\Gamma(a\sim)b^{-a\sim}}, "InvertedGammaRV(a,b)"$$

$$\sqrt{x^{2}+1} \Gamma(a\sim)|x|$$

$$"i is", 18,$$

$$"$$

$$"g := t \rightarrow \frac{1}{\operatorname{arcsinh}(t+1)}$$

$$l := 0$$

$$u := \infty$$

$$Temp := \begin{bmatrix} y \leadsto \frac{\left(-1 + \sinh\left(\frac{1}{y^{\infty}}\right)\right)^{-a^{\omega}-1}}{\Gamma(a)} e^{-\frac{1}{\left(-1 + \sinh\left(\frac{1}{y^{\infty}}\right)\right)b^{\omega}}} b^{\omega} e^{-a^{\omega}} \cosh\left(\frac{1}{y^{\omega}}\right)} \end{bmatrix}, [0, \\ \frac{1}{\ln(1 + \sqrt{2})}, [\text{"Continuous", "PDF"}] \end{bmatrix}$$
"I and u", 0, ∞

"g(x)", $\frac{1}{\arcsin(x+1)}$, "base", $\frac{x^{-a^{\omega}-1}e^{-\frac{1}{x^{b^{\omega}}}}}{\Gamma(a)b^{-a^{\omega}}}$, "InvertedGammaRV(a,b)"

"i is", 19,

"i is", 19,

"i = 0

$$u := \infty$$

$$u :$$

$$Temp := \left[\left[y \longrightarrow \frac{\sinh(y \sim)^{-a \sim -1} e^{-\frac{1}{\sinh(y \sim)} b \sim} b \sim^{-a \sim} \cosh(y \sim)}{\Gamma(a \sim)} \right], [0, \infty], ["Continuous", \Gamma(a \sim)]$$

$$"PDF"] \right]$$

$$"g(x)", \operatorname{arccsch}\left(\frac{1}{x}\right), "base", \frac{x^{-a \sim -1} e^{-\frac{1}{x}b \sim}}{\Gamma(a \sim) b \sim^{a \sim}}, "InvertedGammaRV(a,b)"$$

$$"f(x)", \frac{\sinh(x)^{-a \sim -1} e^{-\frac{1}{\sinh(x)}b \sim} b \sim^{-a \sim} \cosh(x)}{\Gamma(a \sim)}$$

$$(3)$$