

```
> 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),
ConvolutionIID(X, n), CriticalPoint(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, $n \geq r$

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.
 Try declaring `local DataSets`; see ?protect for details.

```
> bf := HypoExponentialRV([1,2,3]);
bfname := "HypoExponentialRV(1,2,3)";
bf := [[z~→3 (e2z~ - 2 ez~ + 1) e-3z~], [0, ∞], ["Continuous", "PDF"]]
bfname := "HypoExponentialRV(1,2,3)" (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(y) (2)
```

```
> # discarded -ln(t + 1), t-> csch(t), t->arccsch(t), t -> tan(t),
> #name of the file for latex output
filename := "C:/LatexOutput/Trash.tex";

glist := [t -> t^2, t -> sqrt(t), t -> 1/t, t -> arctan(t), t
-> exp(t), t -> ln(t), t -> exp(-t), t -> -ln(t), t -> ln(t+1),
t -> 1/(ln(t+2)), t -> tanh(t), t -> sinh(t), t -> arcsinh(t),
t-> csch(t+1), t->arccsch(t+1), t-> 1/tanh(t+1), t-> 1/sinh(t+1),
t-> 1/arcsinh(t+1), t-> 1/csch(t)+1, t-> tanh(1/t), t->csch
(1/t), t-> arccsch(1/t), t-> arctanh(1/t) ]:

base := t -> PDF(bf, t):

print(base(x)):

#begin loopint through transformations
for i from 1 to 22 do
#for i from 1 to 3 do
    print( "i is", i, " -----"
-----" );
```

```

g := glist[i]:
l := bf[2][1];
u := bf[2][2];
Temp := Transform(bf, [[unapply(g(x), x)], [l,u]]);

#terminal output

PlotDist(PDF(Temp), 0, 40);
PlotDist(HF(Temp), 0, 40);

od;

```

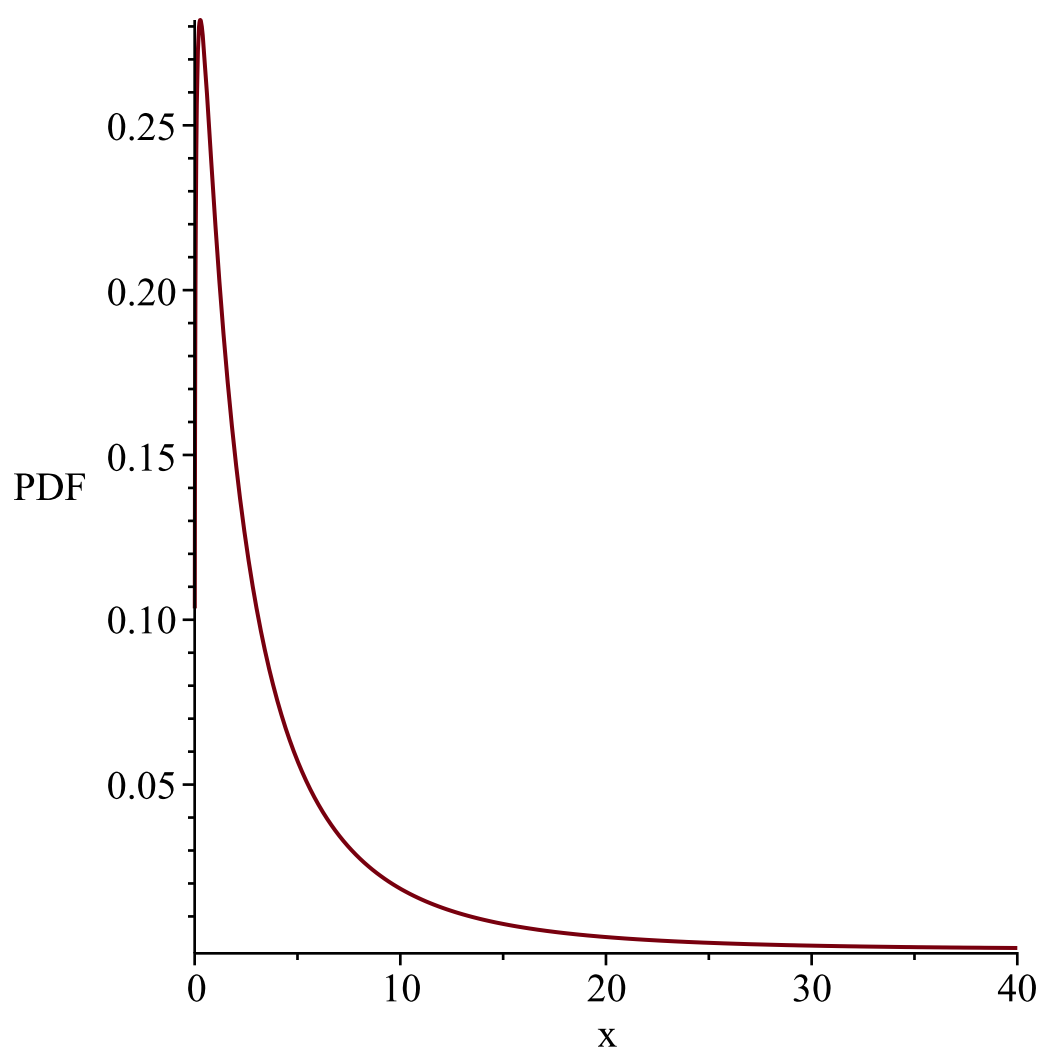
$$\begin{aligned}
 filename &:= "C:/LatexOutput/Trash.tex" \\
 &3 \left(e^{2x} - 2 e^x + 1 \right) e^{-3x}
 \end{aligned}$$

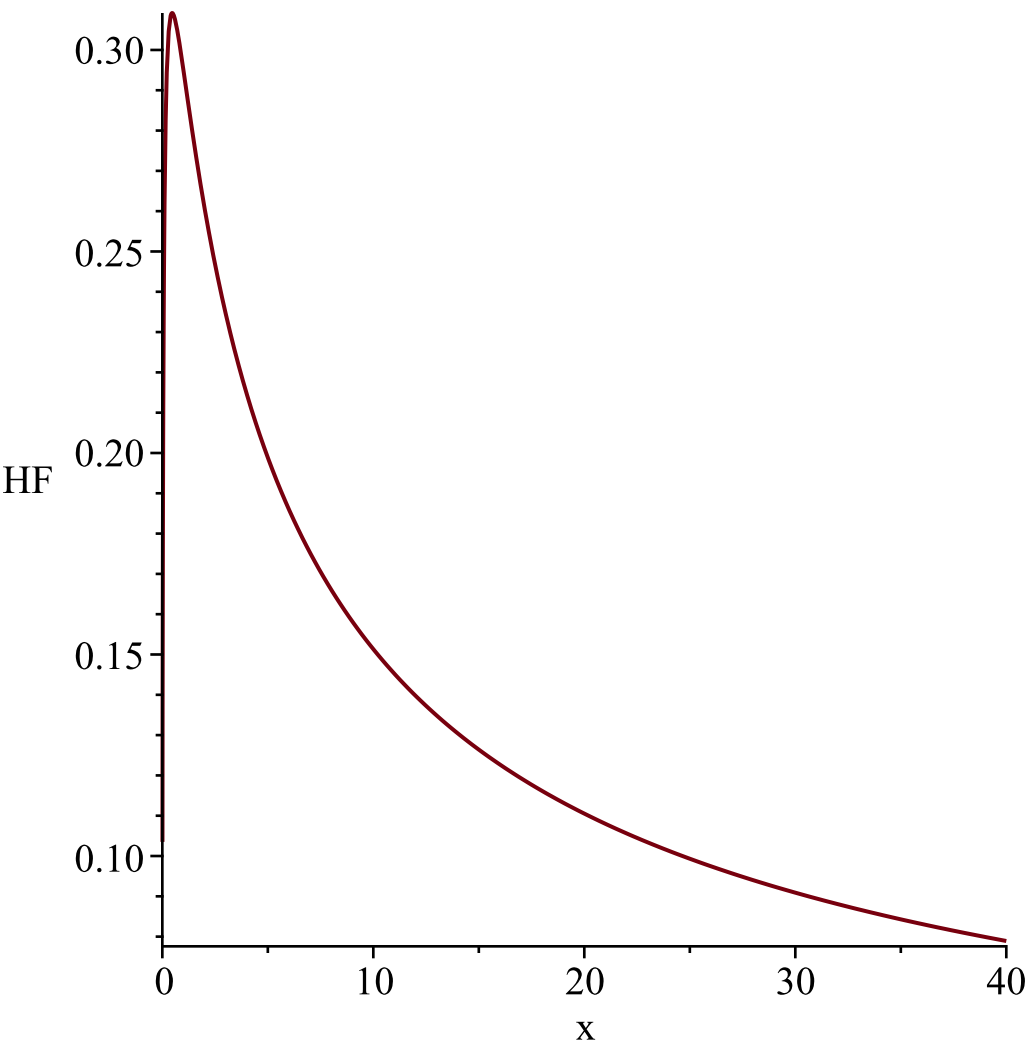
```

"i is", 1,
" -----
-----"

```

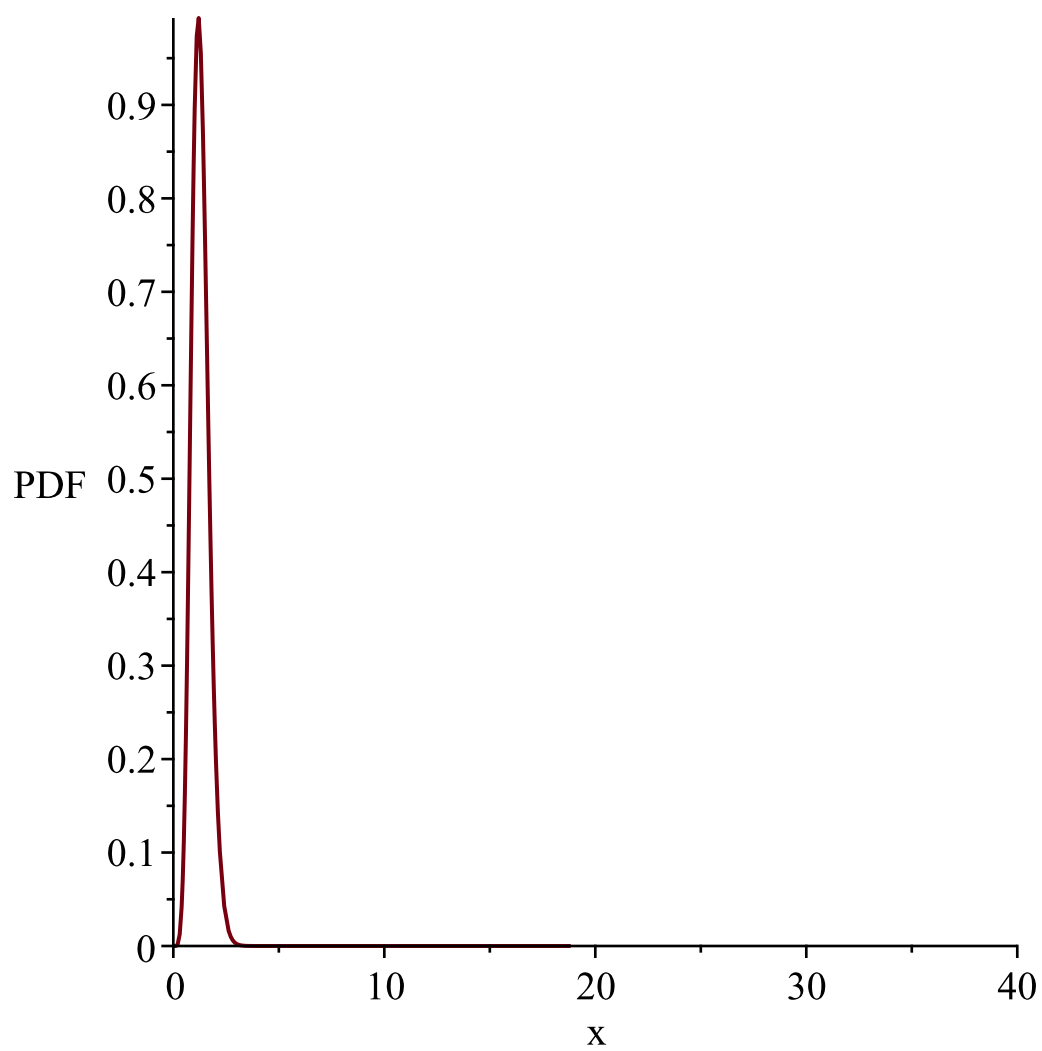
$$\begin{aligned}
 g &:= t \rightarrow t^2 \\
 l &:= 0 \\
 u &:= \infty \\
 Temp &:= \left[\left[y \sim \rightarrow \frac{3}{2} \frac{\left(e^{2\sqrt{y\sim}} - 2 e^{\sqrt{y\sim}} + 1 \right) e^{-3\sqrt{y\sim}}}{\sqrt{y\sim}} \right], [0, \infty], ["Continuous", "PDF"] \right]
 \end{aligned}$$

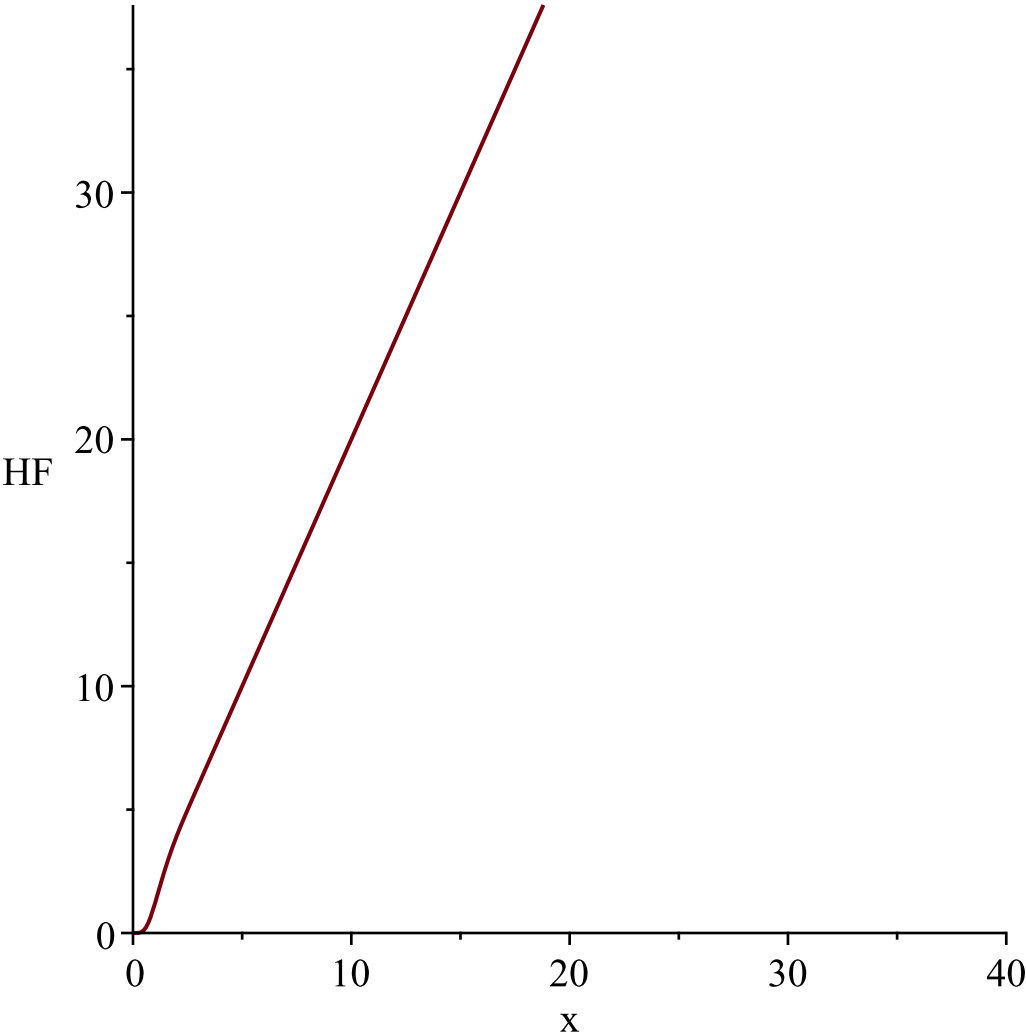




"i is", 2,
" _____
-----"

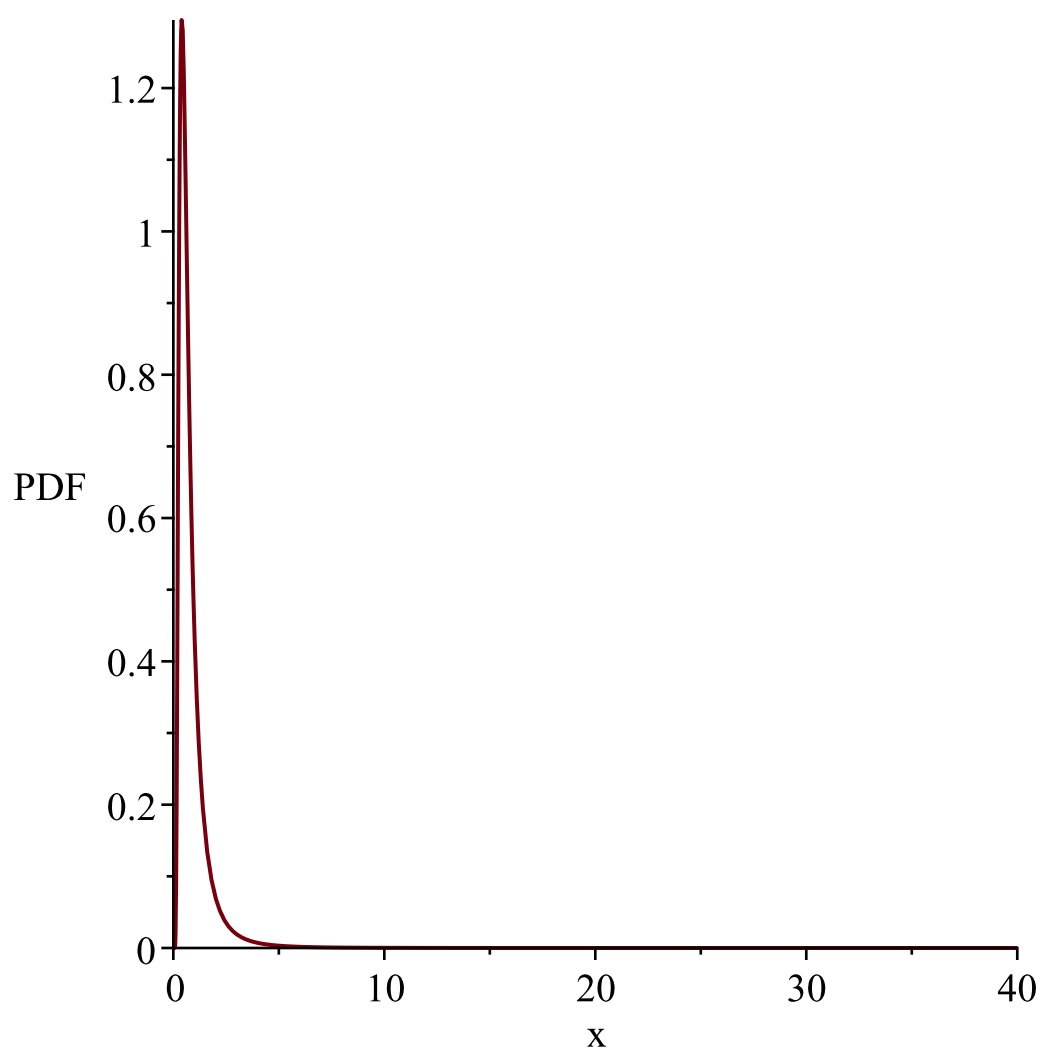
$$\begin{aligned} g &:= t \rightarrow \sqrt{t} \\ l &:= 0 \\ u &:= \infty \\ Temp &:= \big[\big[y \leadsto 6 \left(e^{2 y^2} - 2 e^{y^2} + 1 \right) e^{-3 y^2} y \big], [0, \infty], ["Continuous", "PDF"] \big] \end{aligned}$$

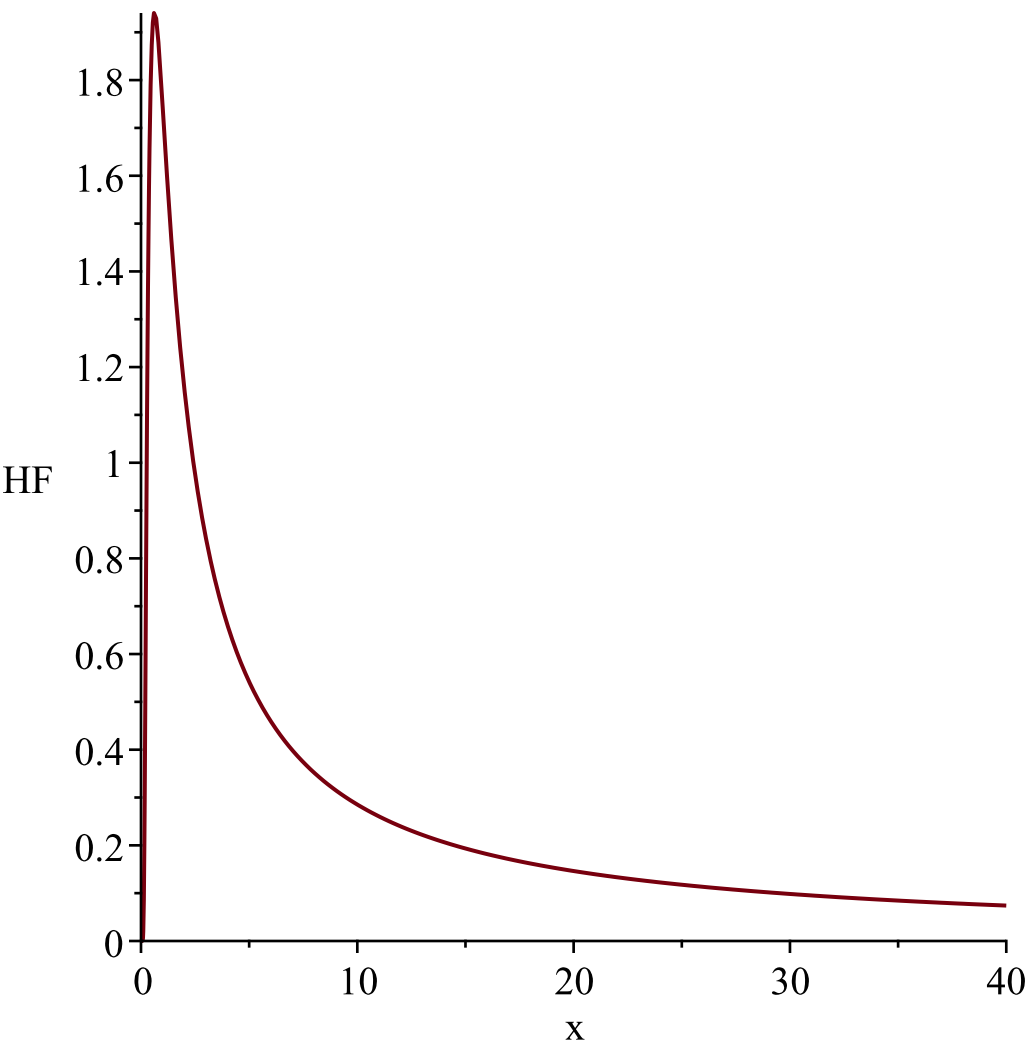




"i is", 3,
"-----"
-----"

$$\begin{array}{l} g := t \rightarrow \frac{1}{t} \\ l := 0 \\ u := \infty \\ Temp := \left[\left[y_{\sim} \rightarrow -\frac{3 \left(-e^{\frac{2}{y_{\sim}}} + 2 e^{\frac{1}{y_{\sim}}} - 1 \right) e^{-\frac{3}{y_{\sim}}}}{y_{\sim}^2} \right], [0, \infty], ["Continuous", "PDF"] \right] \end{array}$$

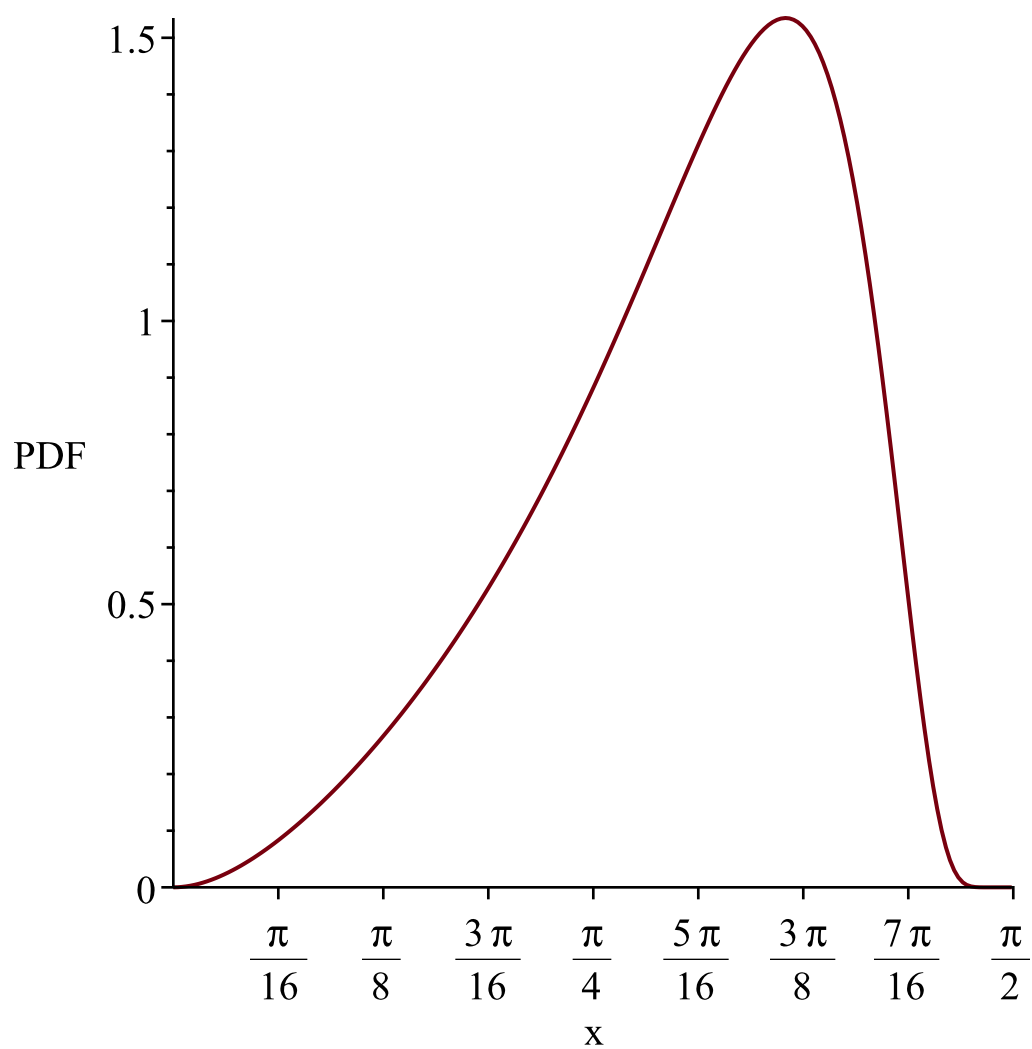




"i is", 4,
"-----"
-----"

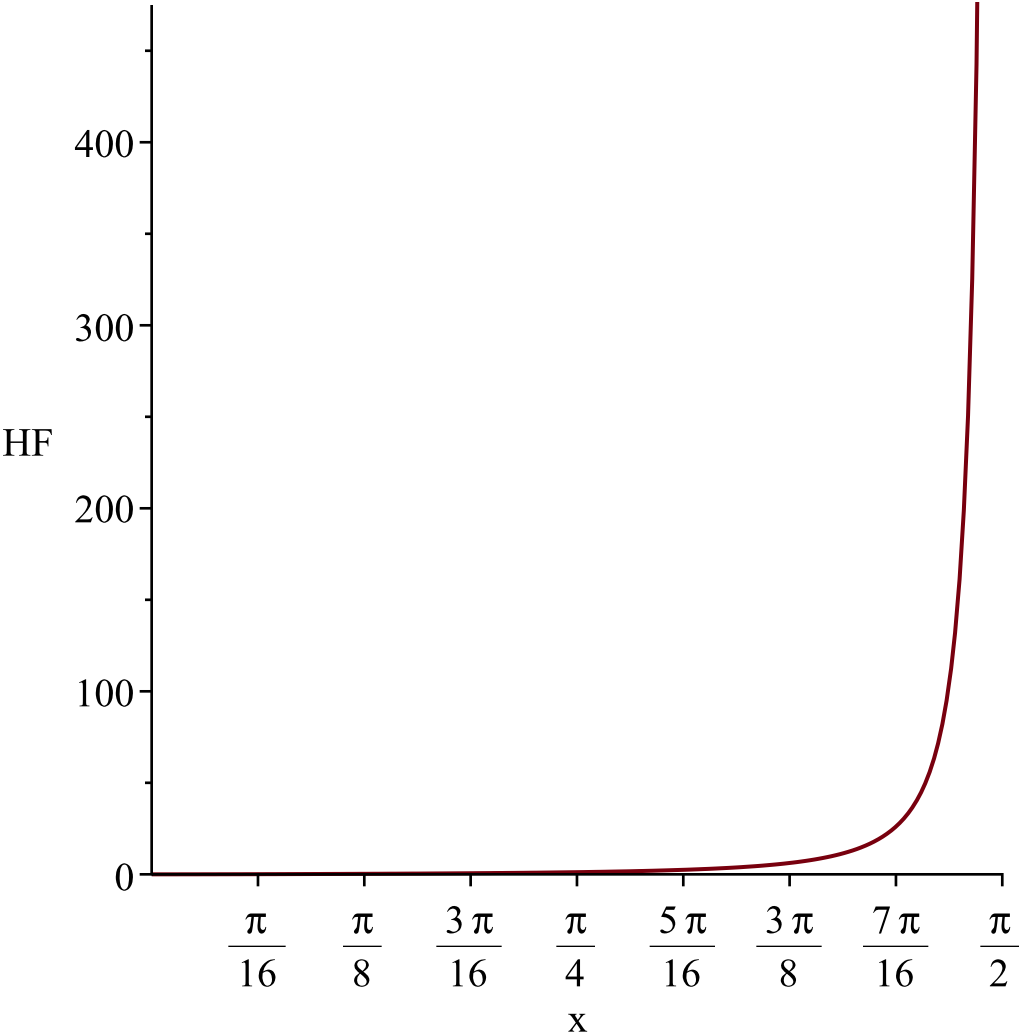
```
g := t→arctan(t)
l := 0
u := ∞
Temp := ⌈ [y~→ -3 ( -e2 tan(y~) + 2 etan(y~) - 1 ) e-3 tan(y~) ( 1 + tan(y~)2 ) ], ⌈ 0, 1/2 π ⌋,
["Continuous", "PDF"] ⌋
```

*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random
variable, ¹/₂ π
Resetting high to RV's maximum support value*



*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random
variable, $\frac{1}{2} \pi$*

Resetting high to RV's maximum support value



"i is", 5,
"-----"
-----"

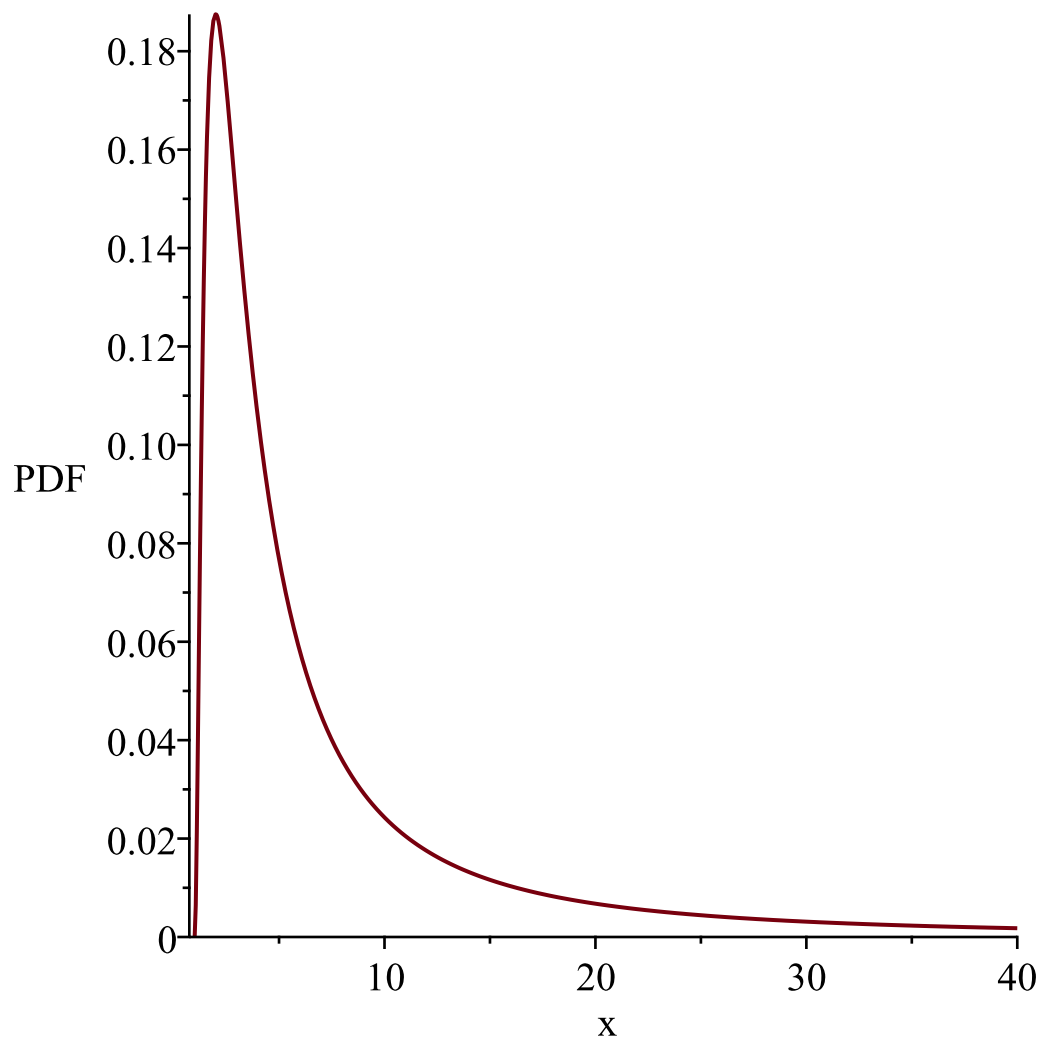
$$\begin{aligned} g &:= t \rightarrow e^t \\ l &:= 0 \\ u &:= \infty \end{aligned}$$

$$Temp := \left[\left[y \sim \rightarrow \frac{3 \left(y^2 - 2 y + 1 \right)}{y^4} \right], [1, \infty], ["Continuous", "PDF"] \right]$$

*WARNING(PlotDist): Low value provided by user, 0
is less than minimum support value of random variable*

1

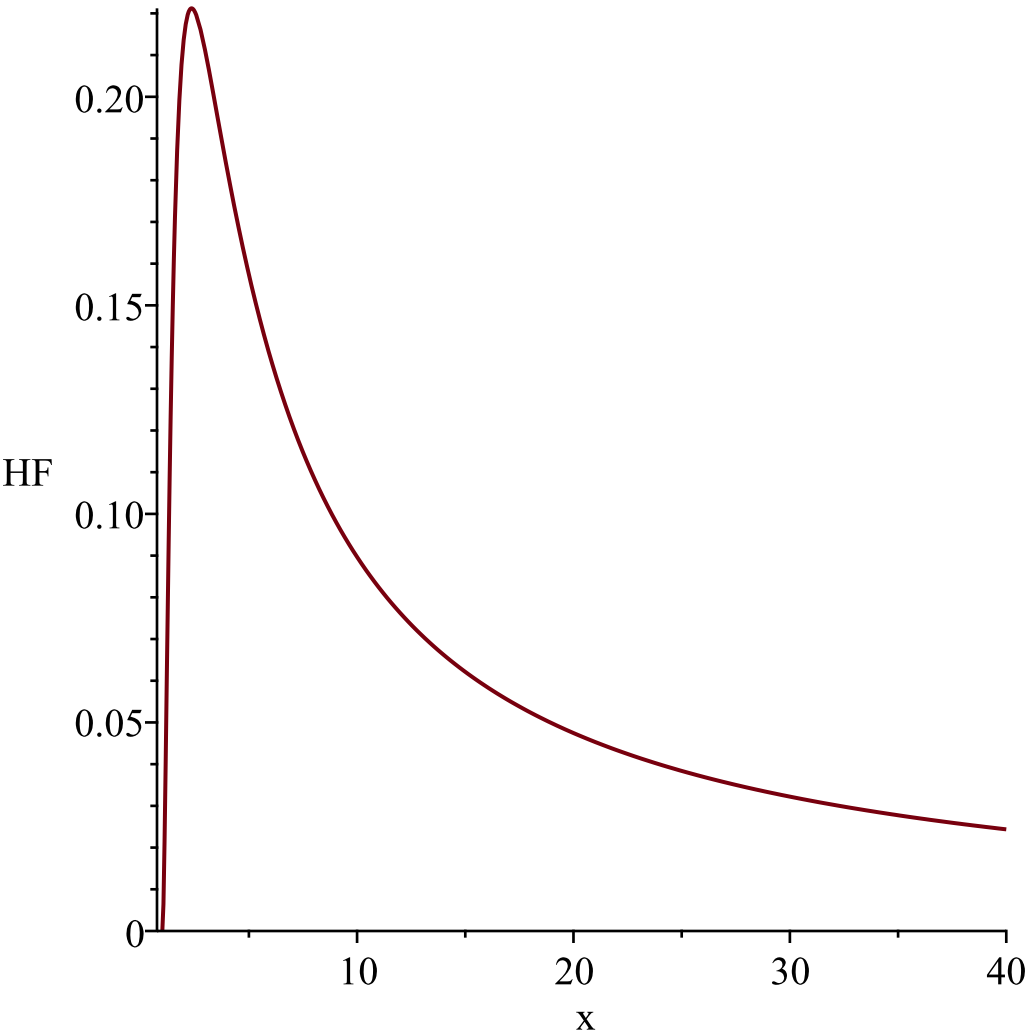
Resetting low to RV's minimum support value



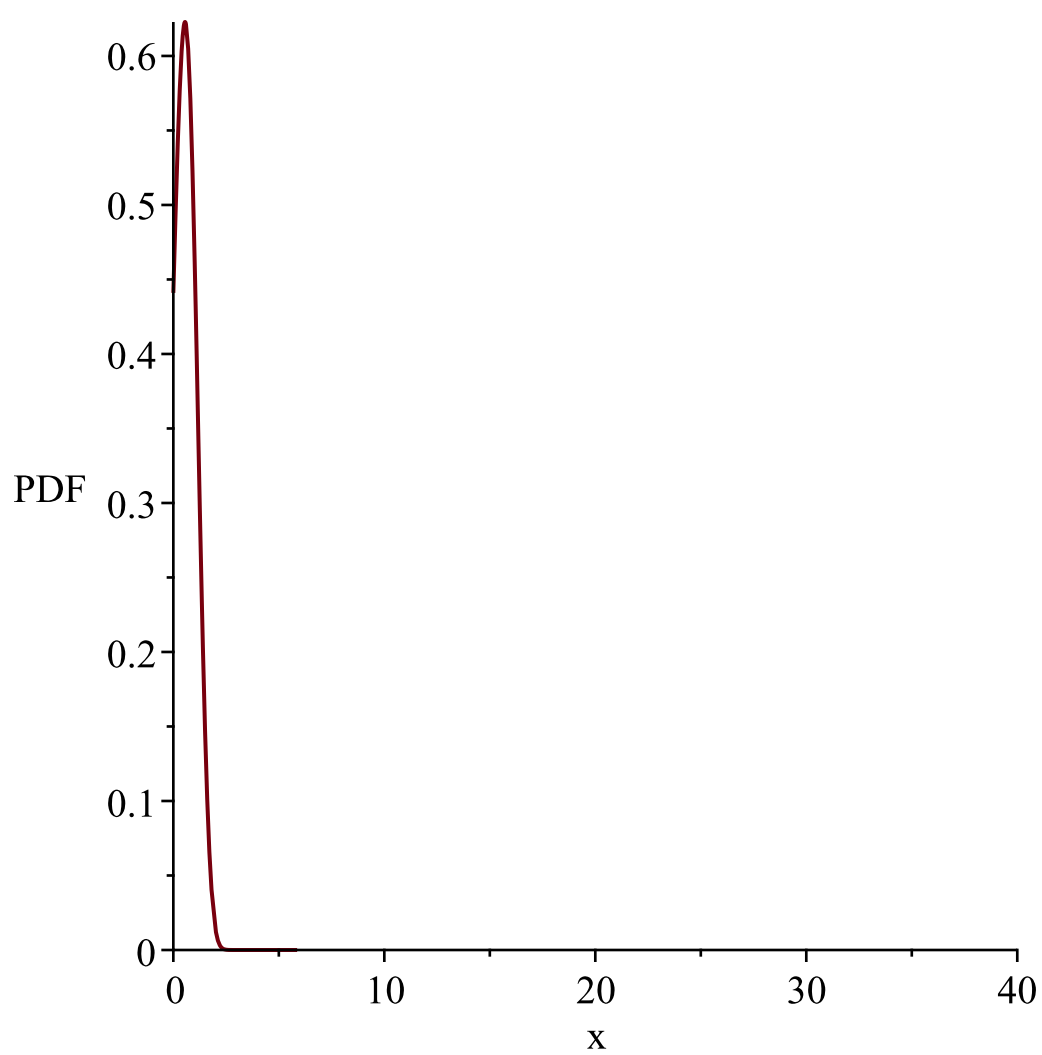
*WARNING(PlotDist): Low value provided by user, 0
is less than minimum support value of random variable*

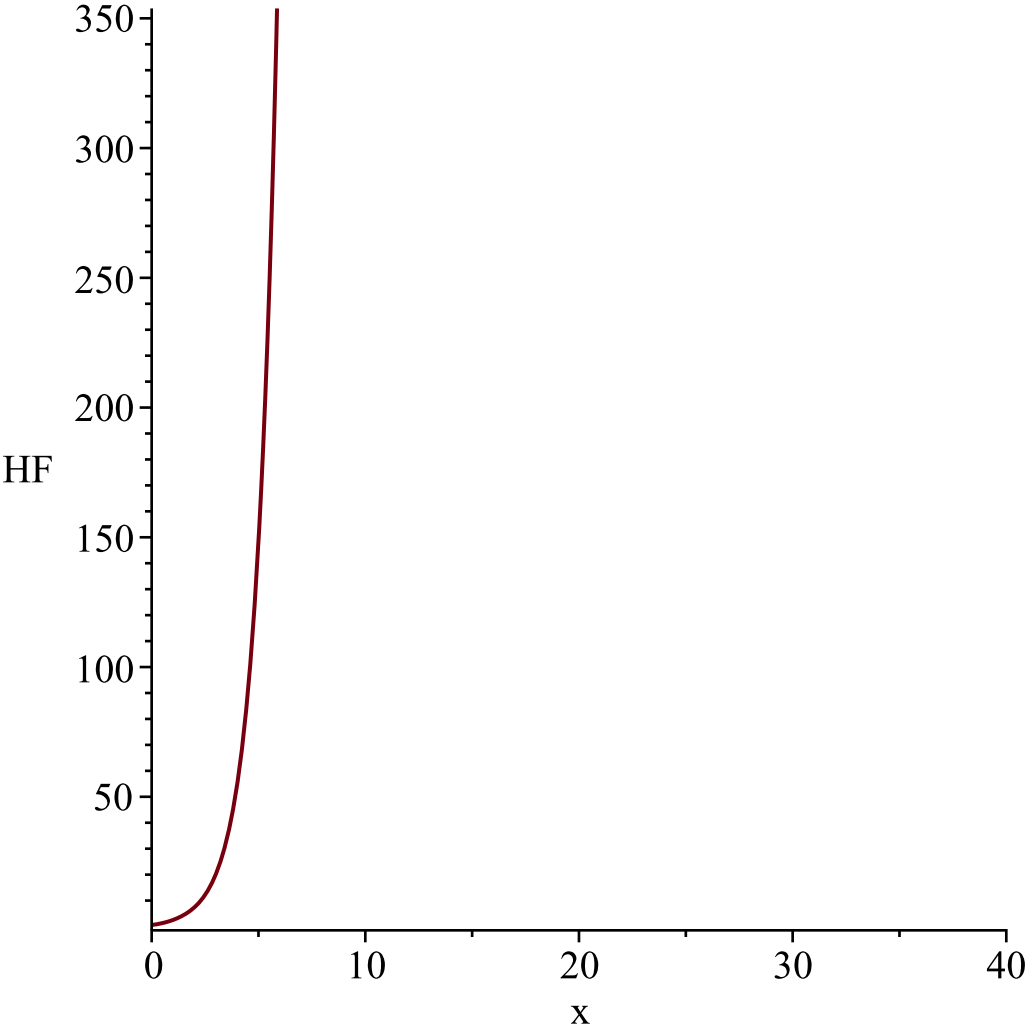
1

Resetting low to RV's minimum support value



```
"i is", 6,  
"  
-----"  
  
g := t→ln(t)  
l := 0  
u := ∞  
  
Temp := [[y~→3 (e2ϑy~ - 2 eϑy~ + 1) e-3 ϑy~ + y~], [- ∞, ∞], ["Continuous", "PDF"]]
```

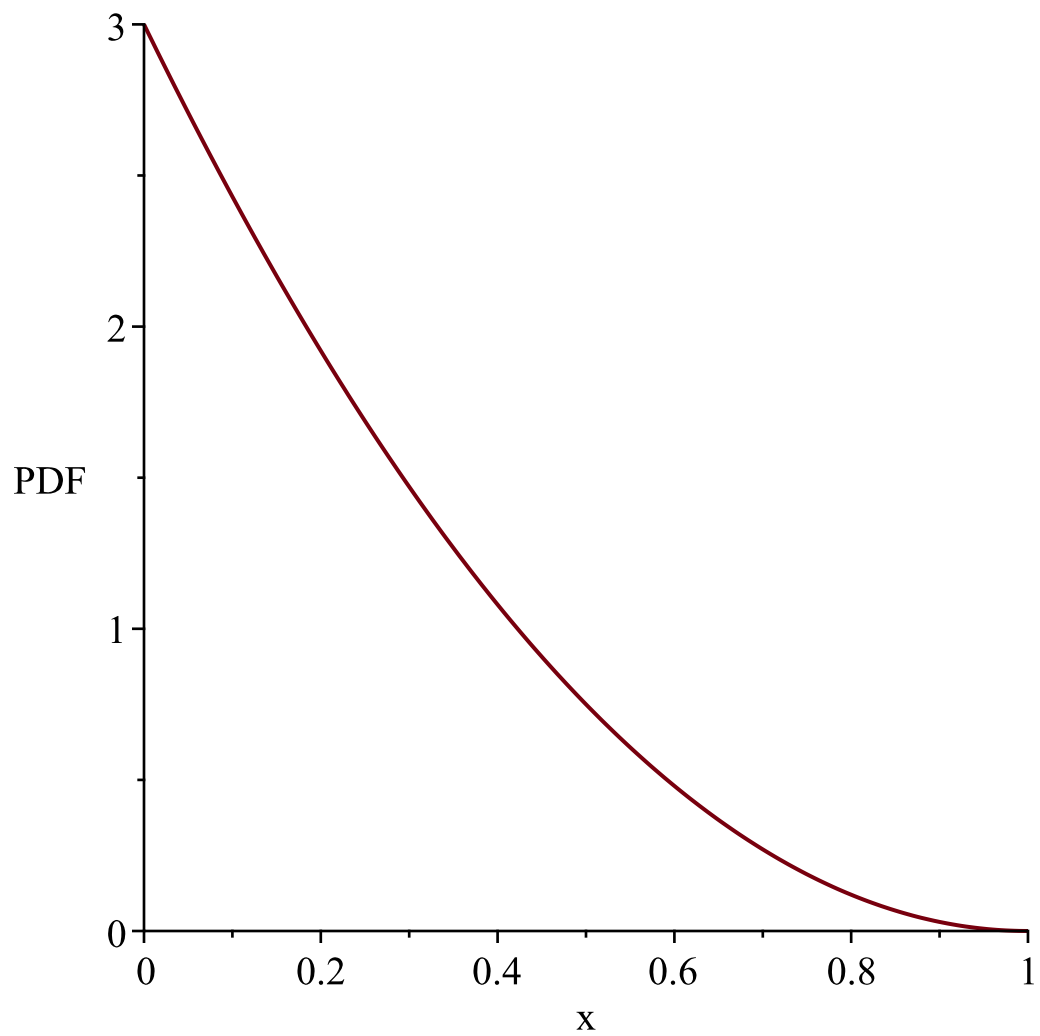




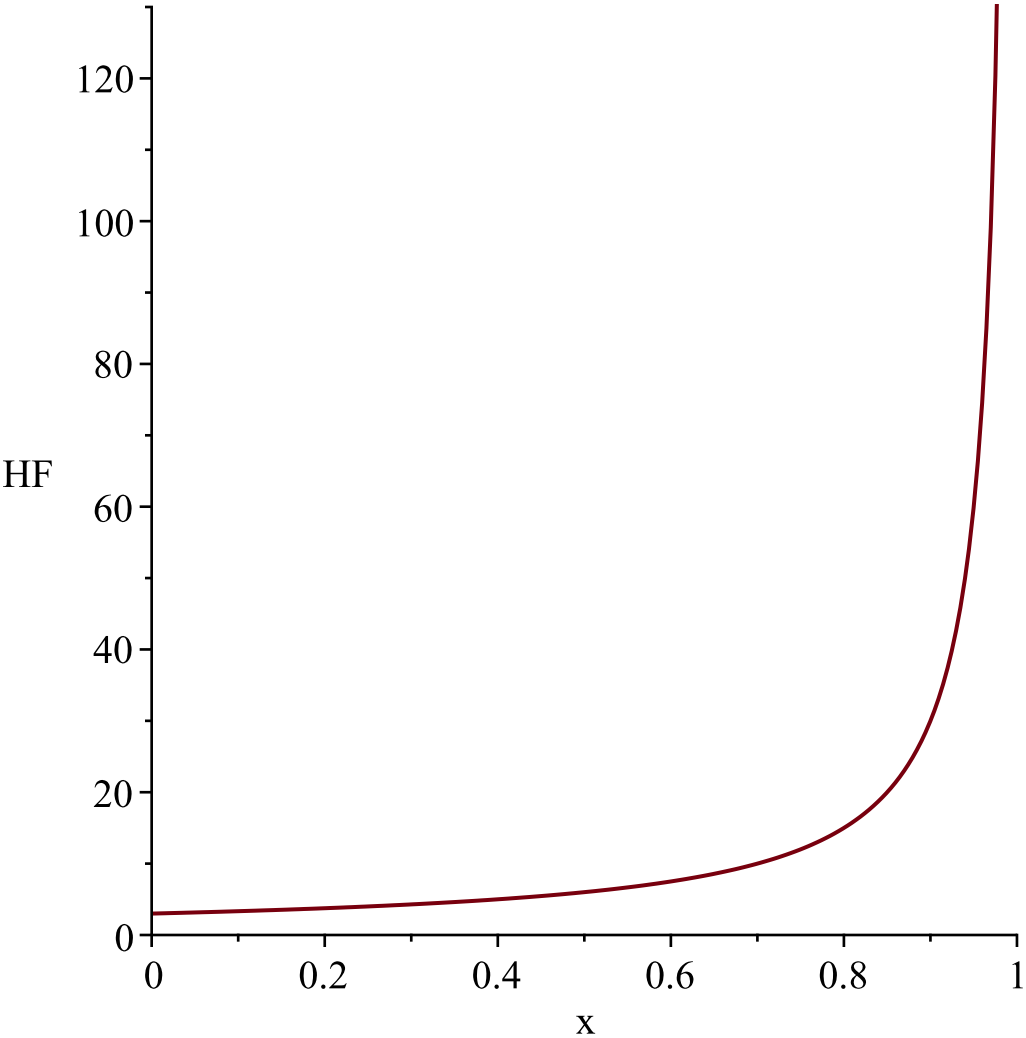
"i is", 7,
"
-----"

$$g := t \rightarrow e^{-t}$$
$$l := 0$$
$$u := \infty$$

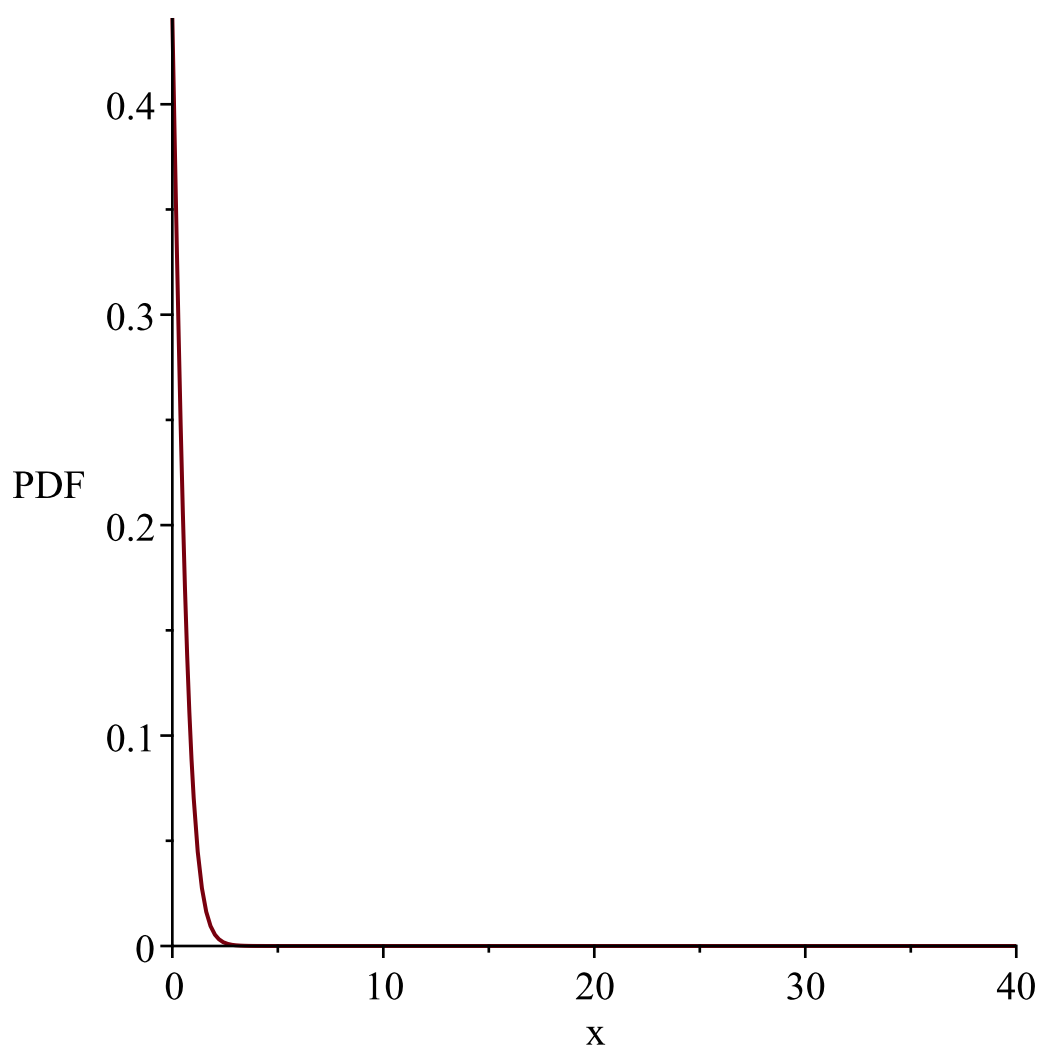
Temp := [[y~→3 y~² − 6 y~ + 3], [0, 1], ["Continuous", "PDF"]]
WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random
variable, 1
Resetting high to RV's maximum support value

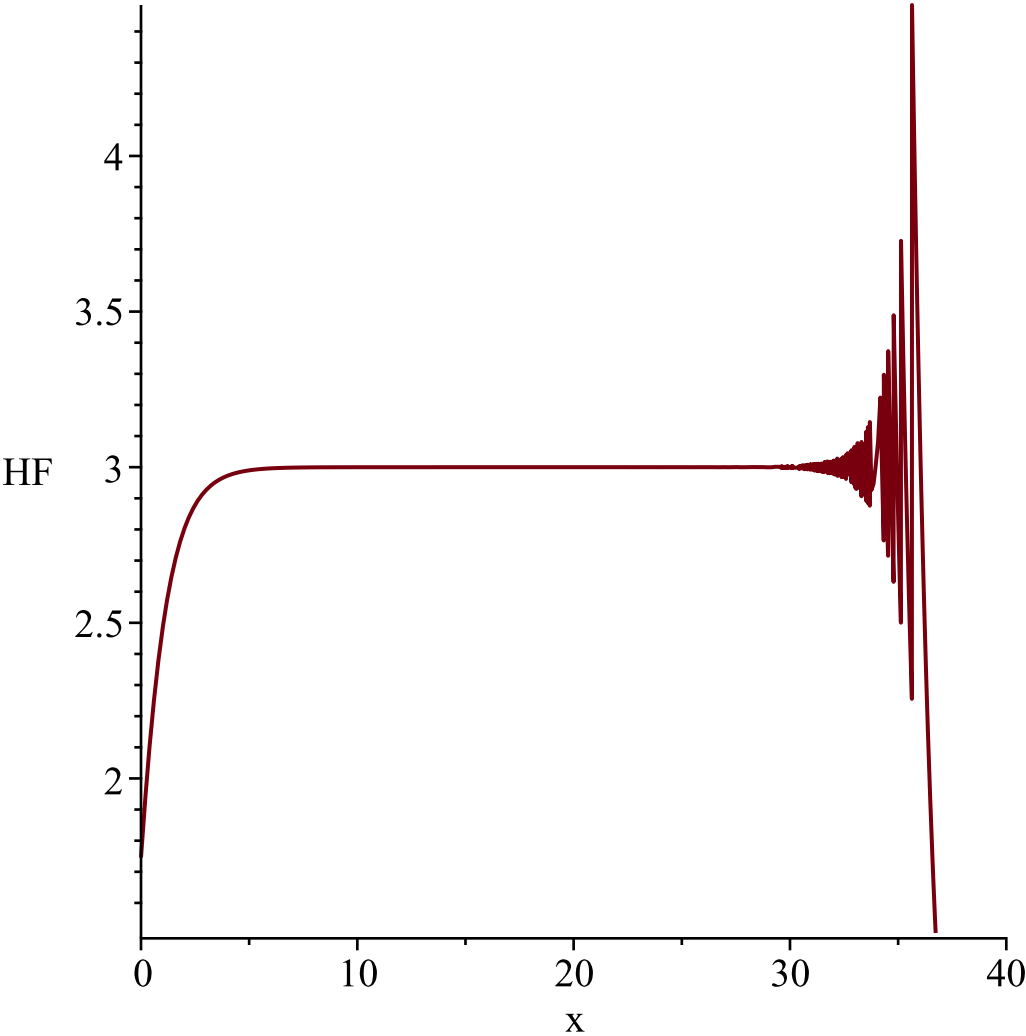


*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random
variable, 1
Resetting high to RV's maximum support value*

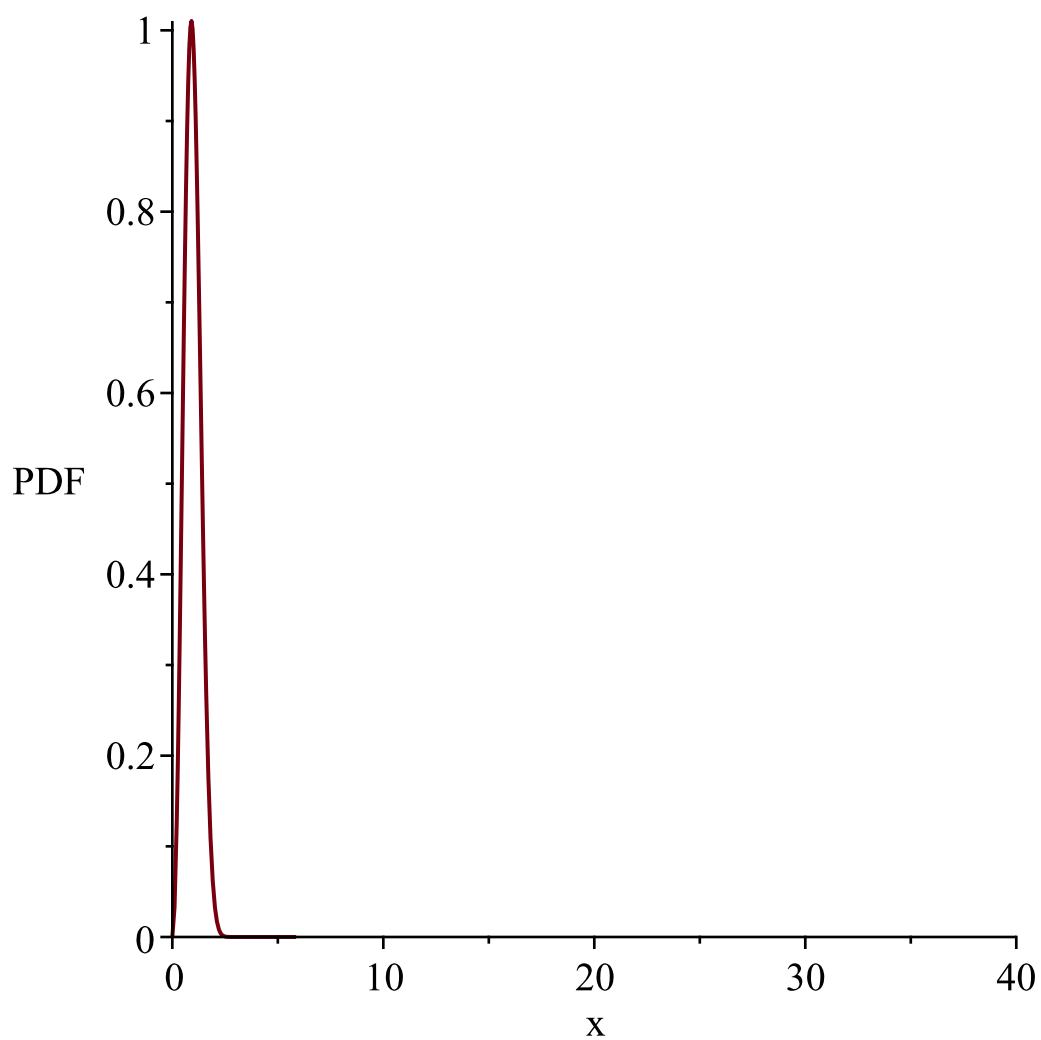


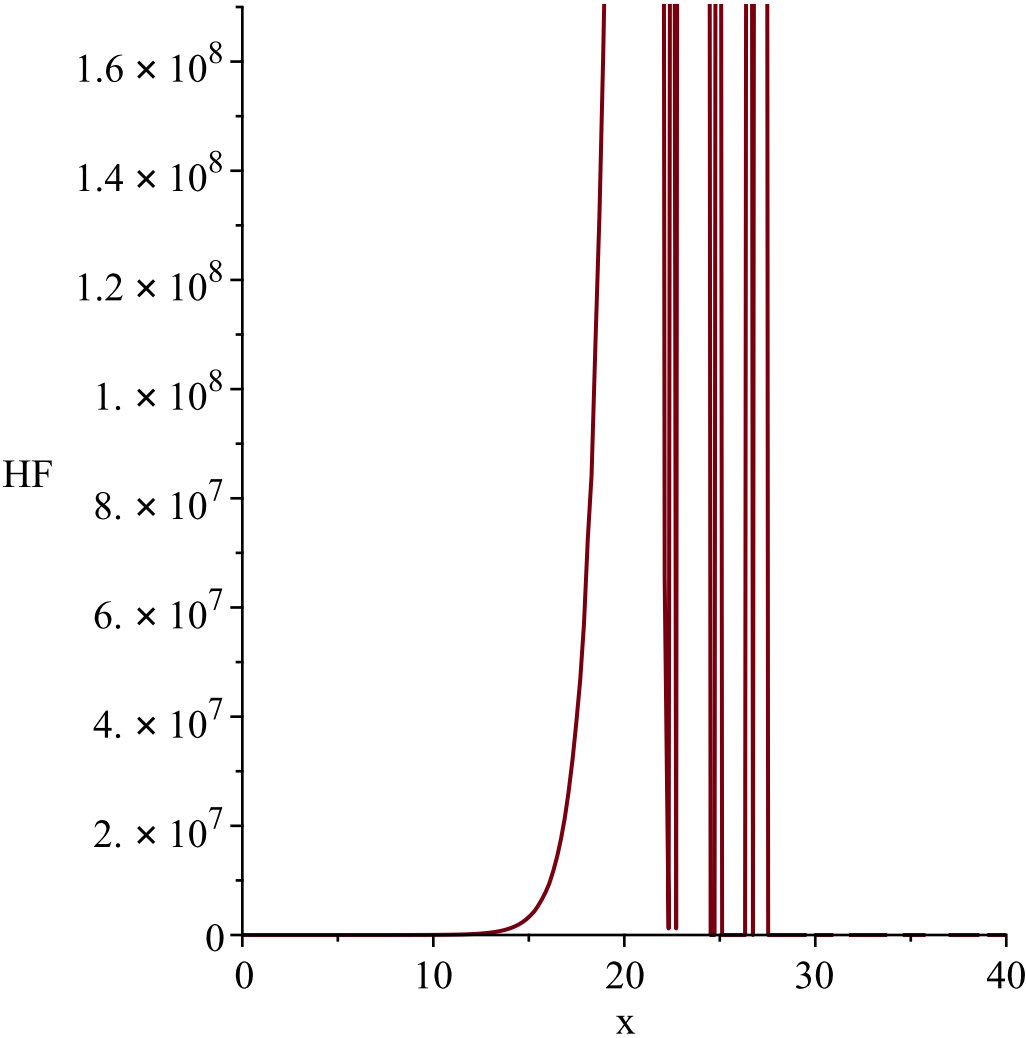
```
"i is", 8,  
" _____"  
"-----"  
  
g := t→ -ln(t)  
l := 0  
u := ∞  
Temp := [[y~→3 (e^2e^-y~-2e^-y~+1) e^-3e^-y~-y~], [-∞, ∞], ["Continuous", "PDF"]]
```





```
"i is", 9,  
" _____"  
"-----"  
  
g := t→ln(t + 1)  
l := 0  
u := ∞  
Temp := [[y~→3 (e2ϑy~ - 2 - 2 eϑy~ - 1 + 1) e-3ϑy~ + 3 + y~], [0, ∞], ["Continuous", "PDF"]]
```





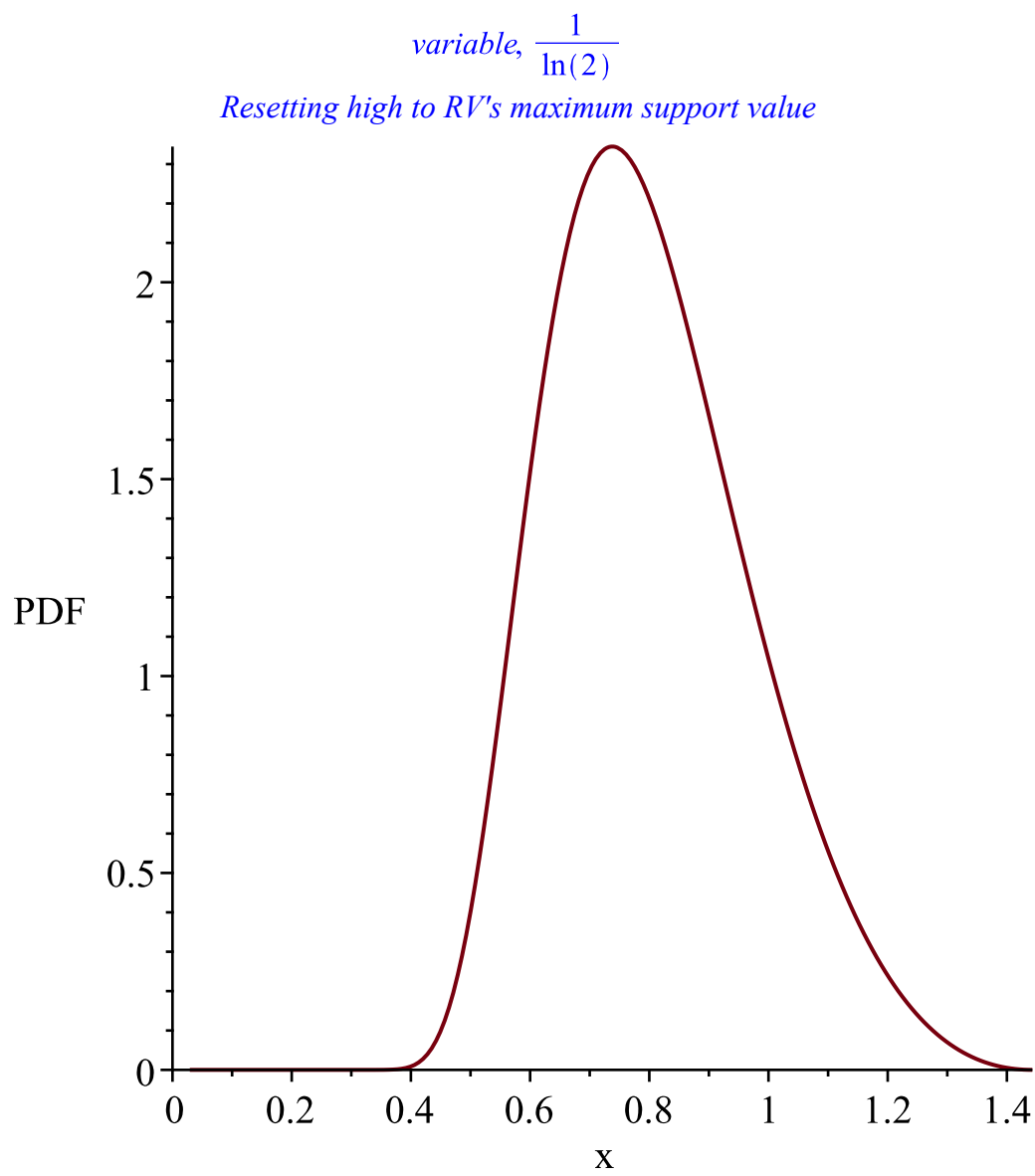
"i is", 10,
"-----"
-----"

$$g := t \rightarrow \frac{1}{\ln(t+2)}$$
$$l := 0$$
$$u := \infty$$

$$Temp := \left[\left[y \rightarrow \frac{3 \left(e^{2e^{\frac{1}{y}}} - 4 - 2 e^{e^{\frac{1}{y}}} - 2 + 1 \right) e^{-\frac{3 e^{\frac{1}{y}} y - 6 y - 1}}{y}}}{y^2} \right], \left[0, \frac{1}{\ln(2)} \right] \right],$$

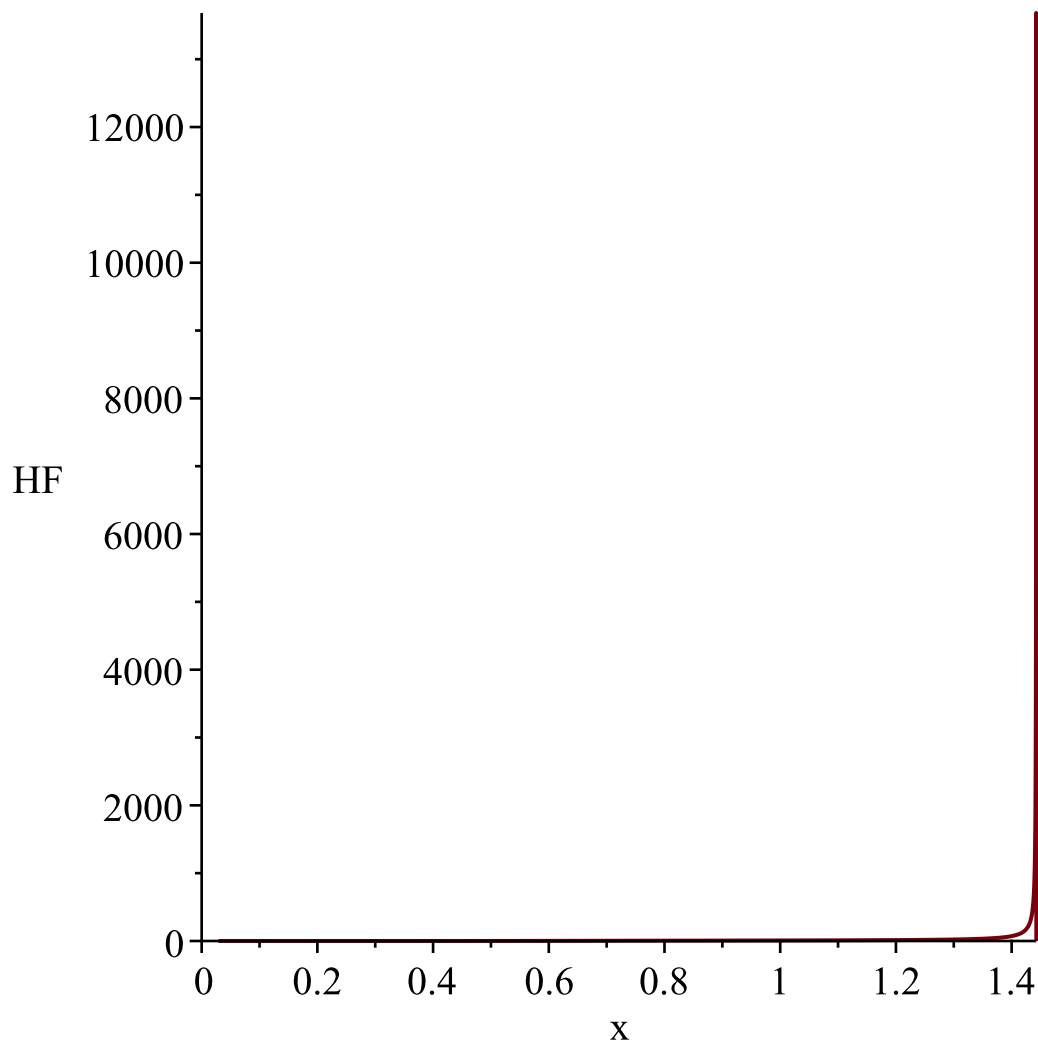
["Continuous", "PDF"]

*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random*



*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random*

variable, $\frac{1}{\ln(2)}$
Resetting high to RV's maximum support value



"i is", 11,
 "-----"
 "-----"

$g := t \rightarrow \tanh(t)$

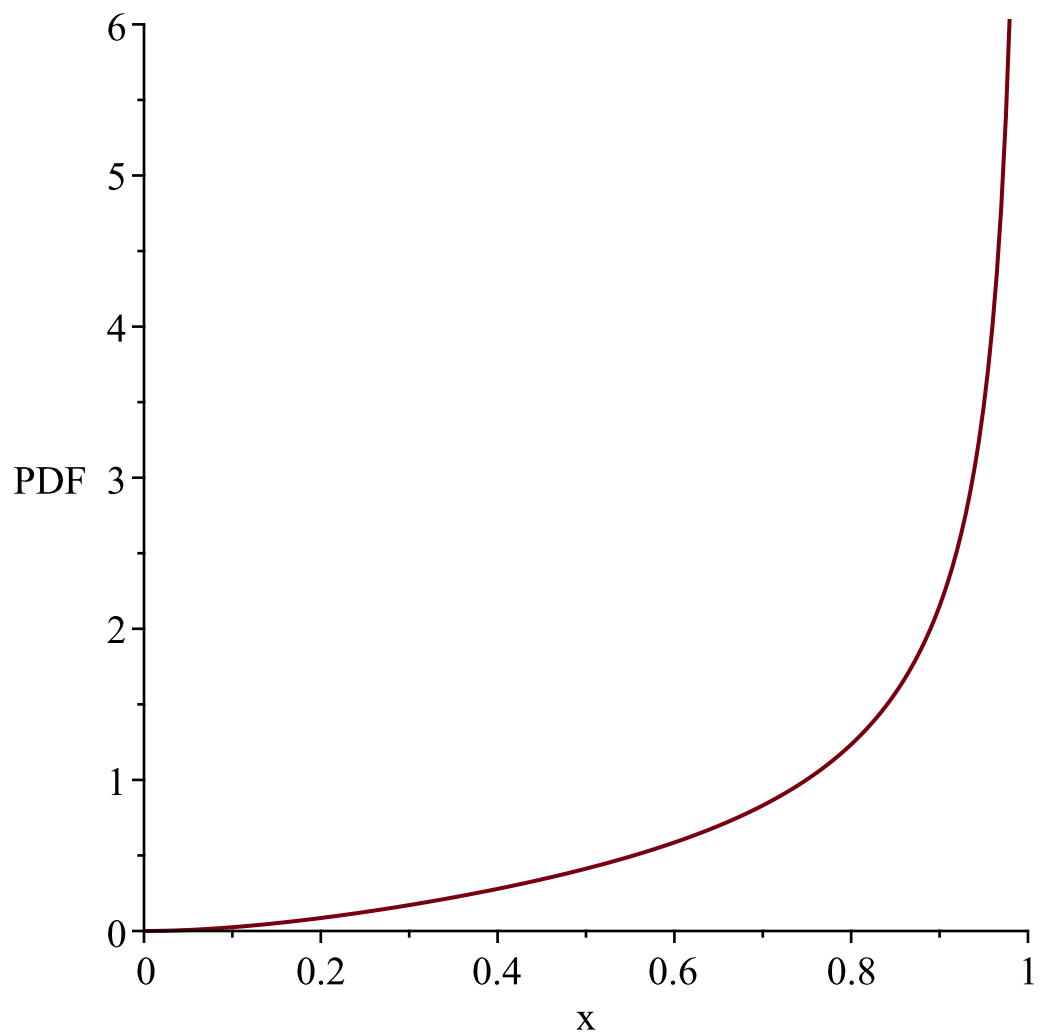
$l := 0$

$u := \infty$

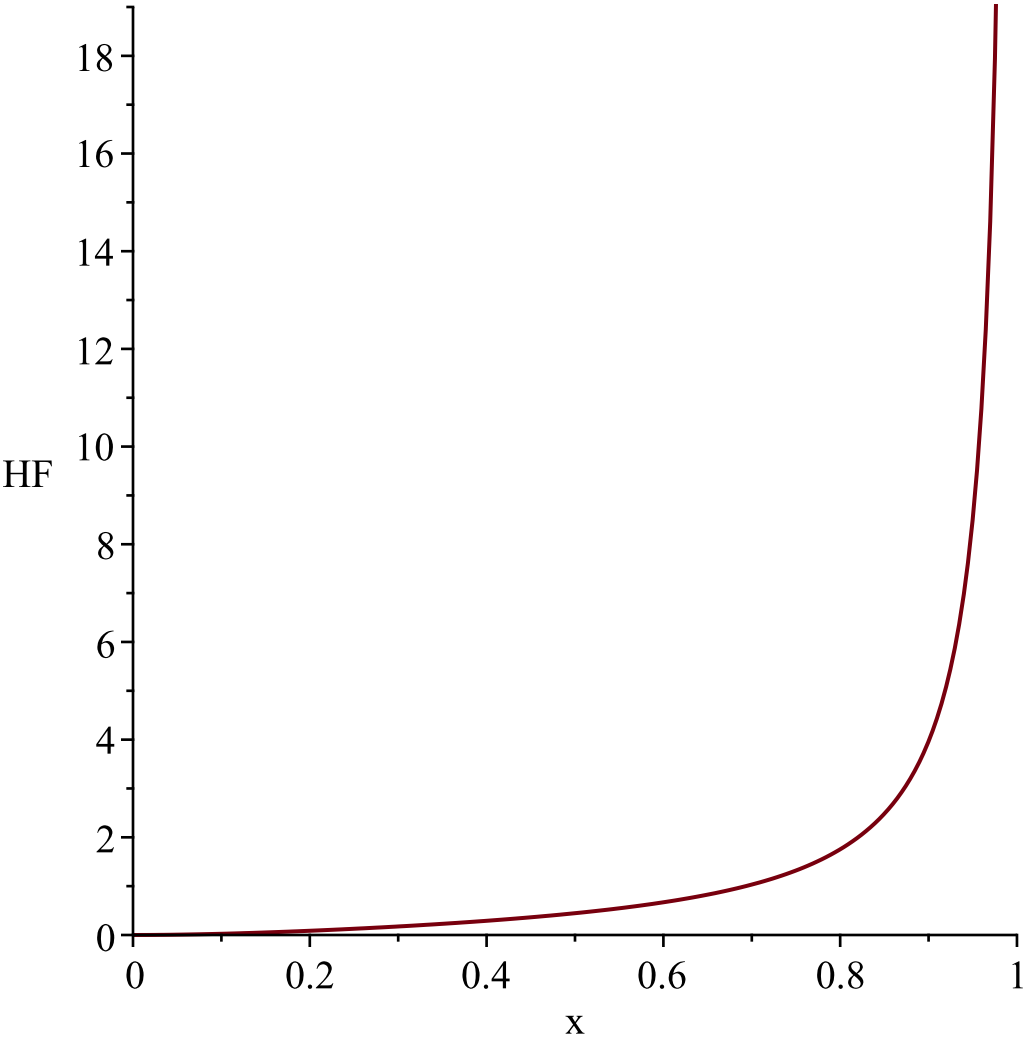
$Temp := \left[\left[y \sim - \frac{6 \left(y^2 + \sqrt{-y^2 + 1} - 1 \right)}{(y - 1) (y + 1)^3} \right], [0, 1], ["Continuous", "PDF"] \right]$

*WARNING(PlotDist): High value provided by user, 40
 is greater than maximum support value of the random
 variable, 1*

Resetting high to RV's maximum support value



*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random
variable, 1
Resetting high to RV's maximum support value*

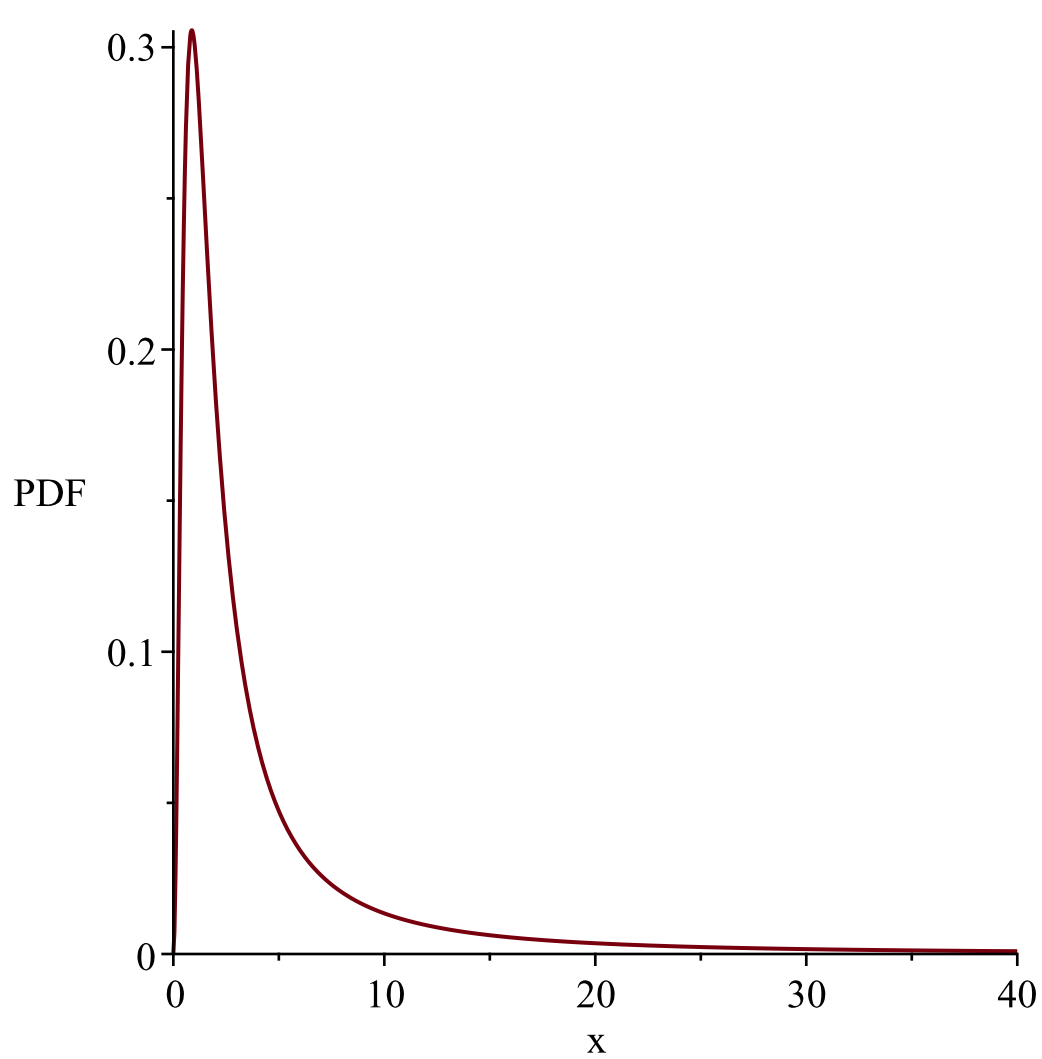


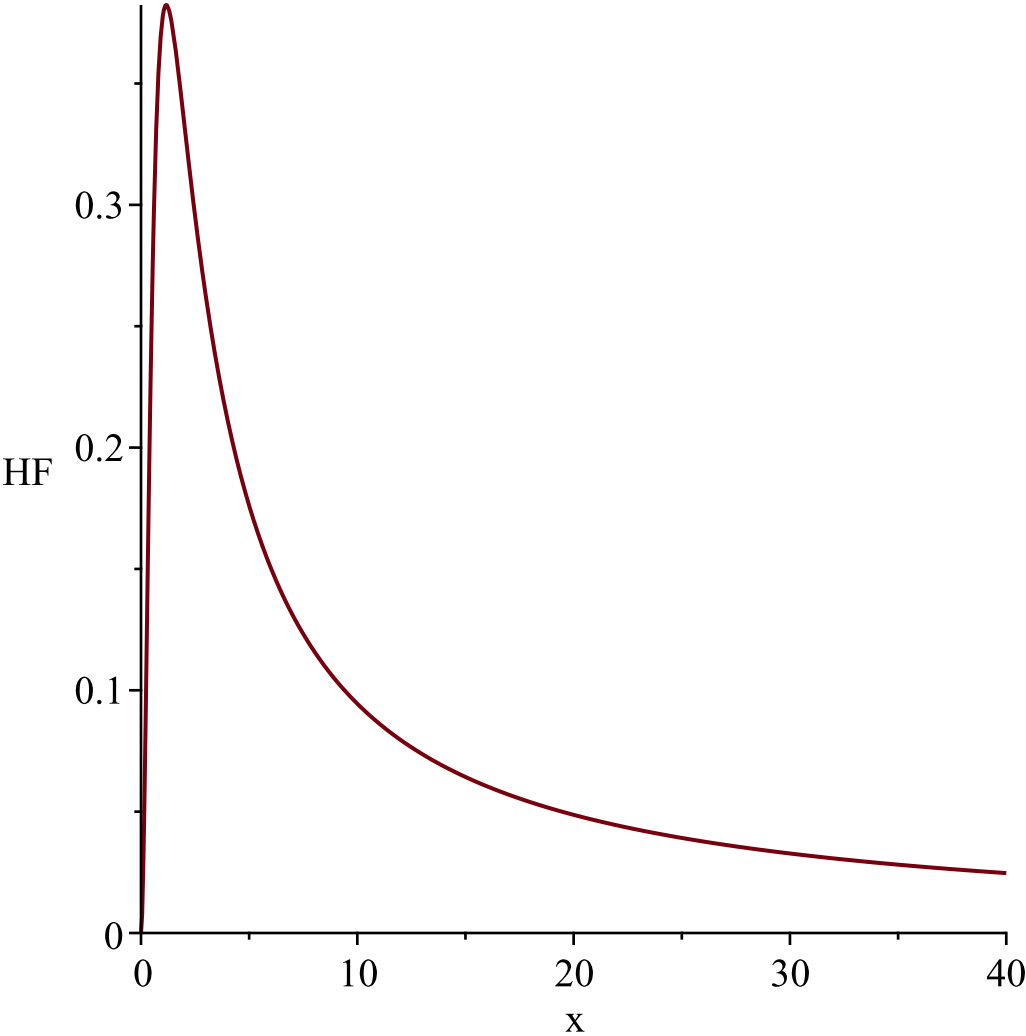
"i is", 12,
"-----"
-----"

$$g := t \rightarrow \sinh(t)$$
$$l := 0$$
$$u := \infty$$

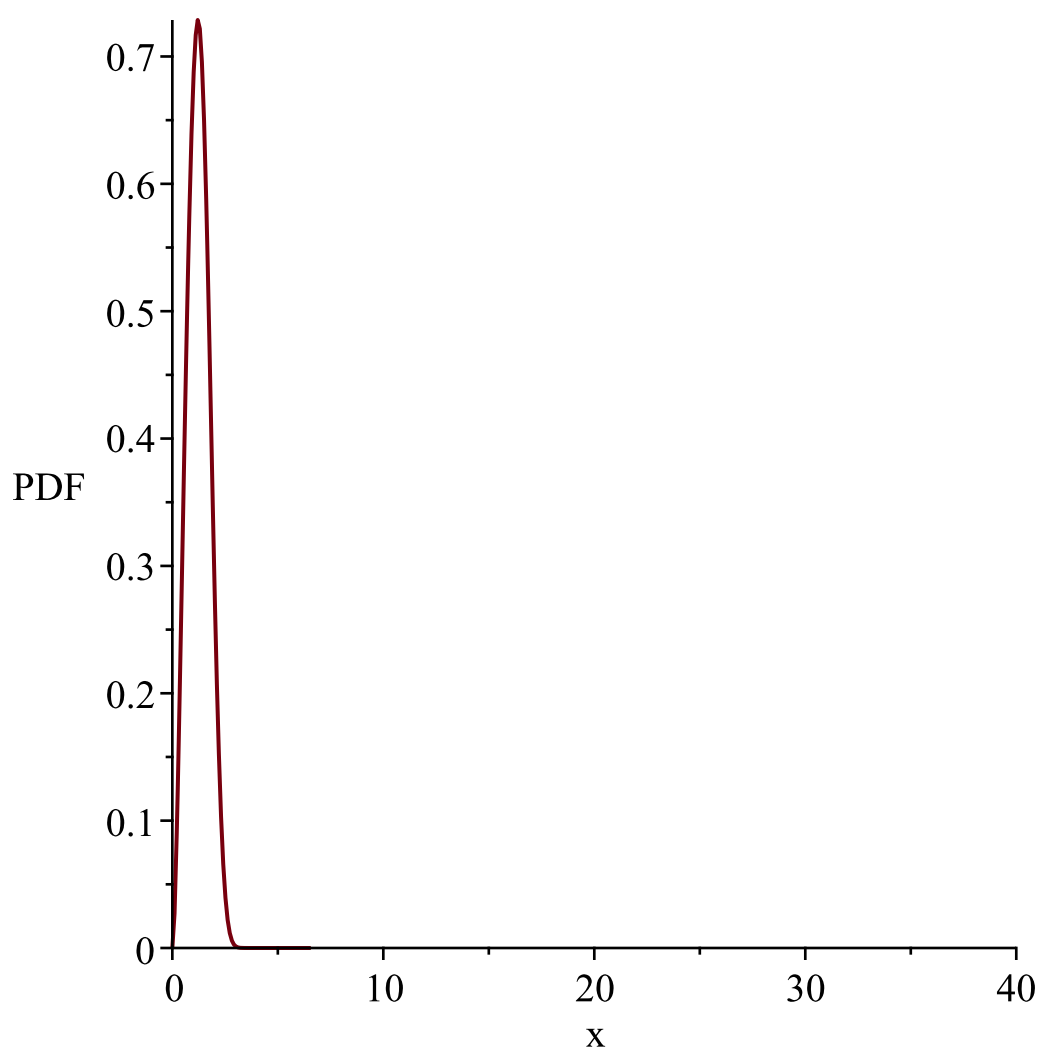
$$Temp := \left[\left[y \rightsquigarrow \frac{6 \left(y \sim \sqrt{y^2 + 1} + y^2 - \sqrt{y^2 + 1} - y \sim + 1 \right)}{\left(y \sim + \sqrt{y^2 + 1} \right)^3 \sqrt{y^2 + 1}} \right], [0, \infty], ["Continuous",$$

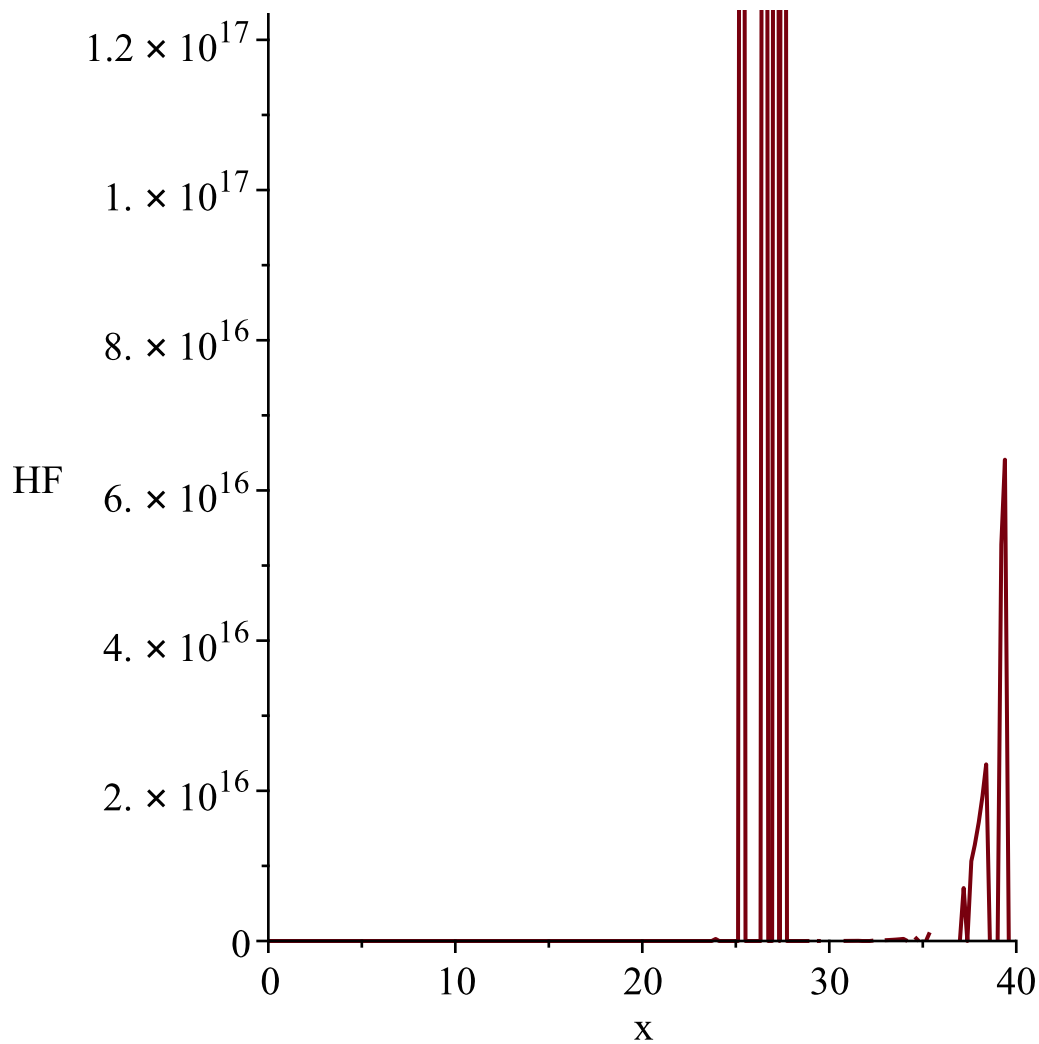
"PDF"]





```
"i is", 13,  
" _____"  
"-----"  
  
g := t→arcsinh(t)  
l := 0  
u := ∞  
Temp := [[y~→3 (e2 sinh(y~) - 2 esinh(y~) + 1) e-3 sinh(y~) cosh(y~)], [0, ∞], ["Continuous",  
"PDF"]]
```





"i is", 14,

"-----"

$$g := t \rightarrow \text{csch}(t + 1)$$

$$l := 0$$

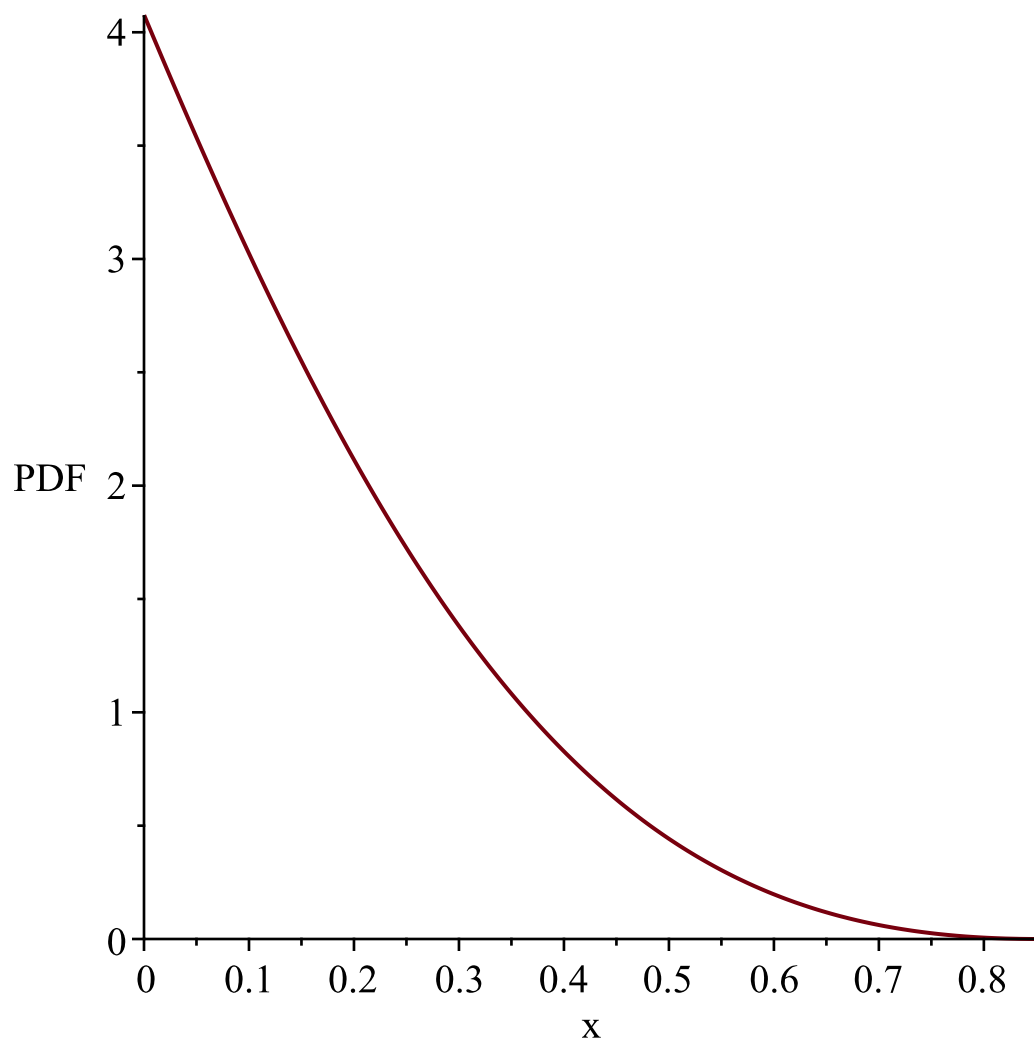
$$u := \infty$$

$$Temp := \left[\left[y \rightarrow \frac{3 \left(e^{-2 + 2 \operatorname{arcsch}(y)} - 2 e^{-1 + \operatorname{arcsch}(y)} + 1 \right) e^{3 - 3 \operatorname{arcsch}(y)}}{\sqrt{y^2 + 1} |y|} \right], \left[0, \right. \right. \\ \left. \left. - \frac{2}{-e + e^{-1}} \right], ["Continuous", "PDF"] \right]$$

WARNING(PlotDist): High value provided by user, 40 is greater than maximum support value of the random

$$\text{variable, } - \frac{2}{-e + e^{-1}}$$

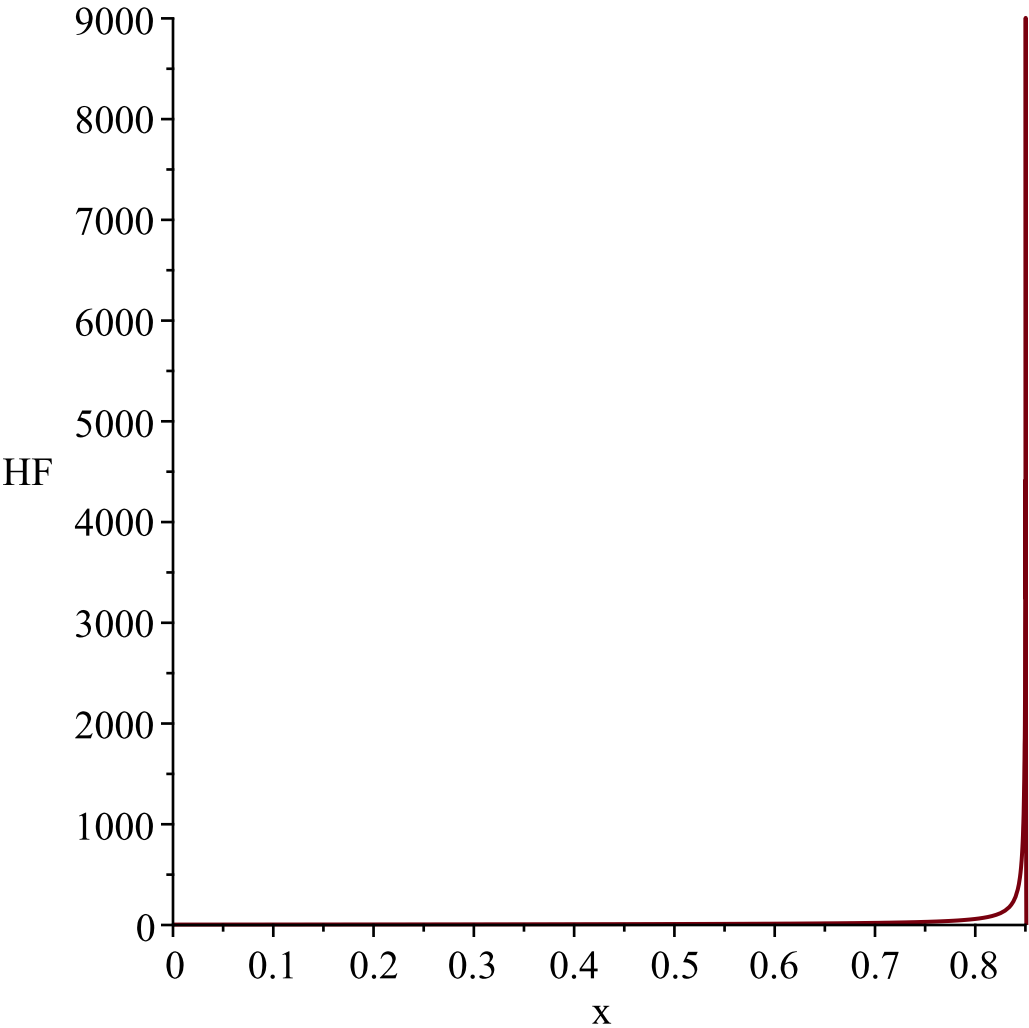
Resetting high to RV's maximum support value



*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random*

$$\text{variable, } -\frac{2}{-e + e^{-1}}$$

Resetting high to RV's maximum support value

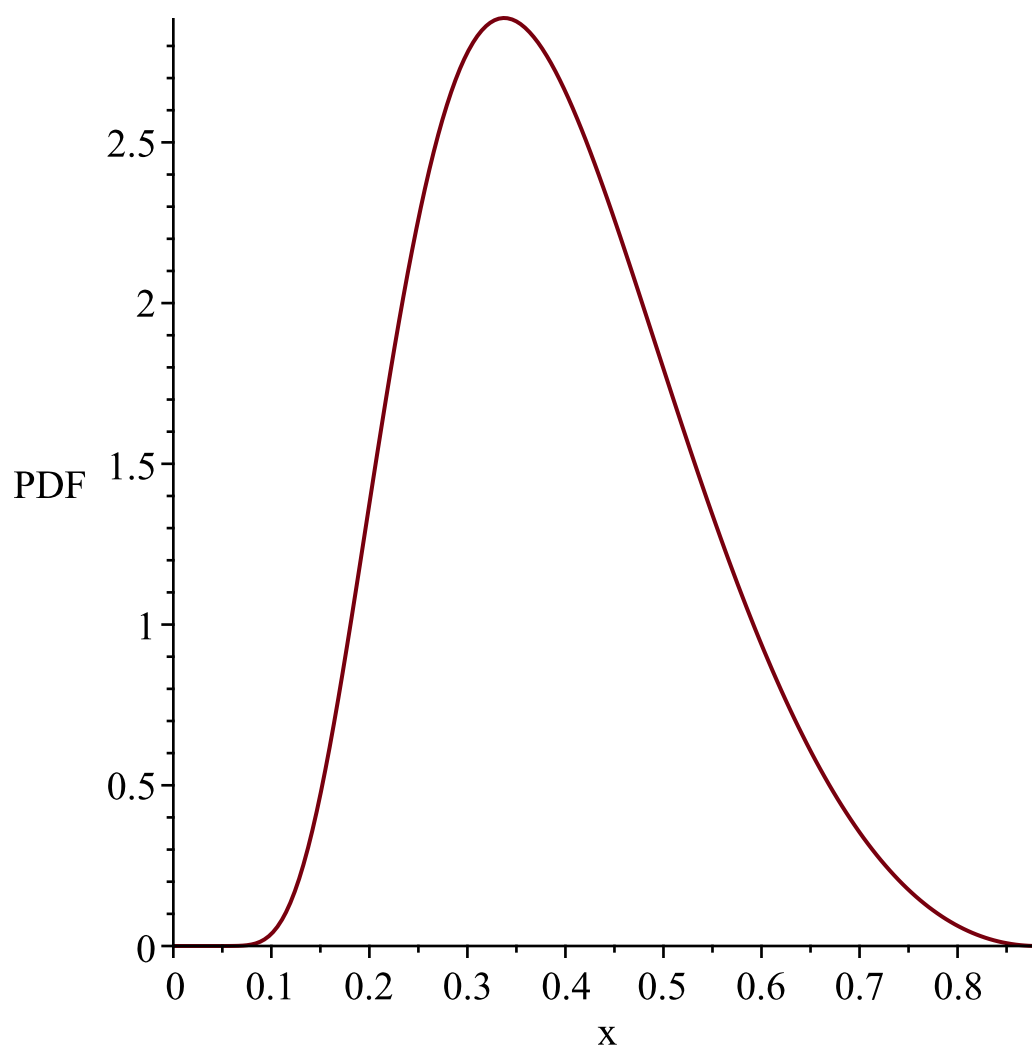


"i is", 15,
"-----"
"-----"

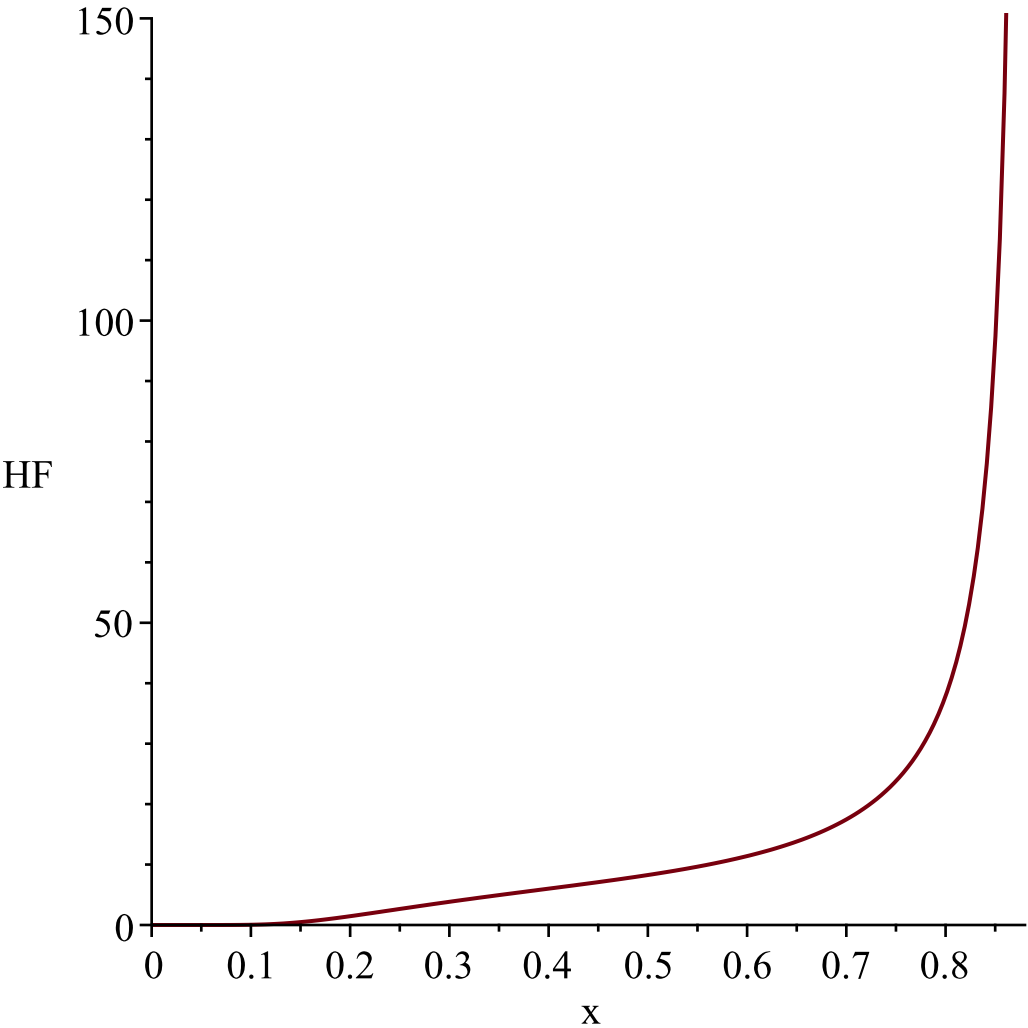
$$g := t \rightarrow \operatorname{arccsch}(t + 1)$$
$$l := 0$$
$$u := \infty$$

$$Temp := \left[\left[y \sim \rightarrow \frac{3 \left(e^{\frac{2 (\sinh(y \sim) - 1)}{\sinh(y \sim)}} - 2 e^{\frac{\sinh(y \sim) - 1}{\sinh(y \sim)}} + 1 \right) e^{\frac{\sinh(y \sim) - 1}{\sinh(y \sim)}} \cosh(y \sim)}{\sinh(y \sim)^2} \right], [0, \ln(1 + \sqrt{2})] \right], ["Continuous", "PDF"]$$

*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random
variable, $\ln(1 + \sqrt{2})$
Resetting high to RV's maximum support value*



*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random
variable, $\ln(1 + \sqrt{2})$
Resetting high to RV's maximum support value*



"i is", 16,
"-----"
"-----"

$$g := t \rightarrow \frac{1}{\tanh(t + 1)}$$
$$l := 0$$
$$u := \infty$$
$$Temp := \left[\left[y \sim \rightarrow \frac{3 \left(e^{-2 + 2 \operatorname{arctanh}\left(\frac{1}{y \sim}\right)} - 2 e^{-1 + \operatorname{arctanh}\left(\frac{1}{y \sim}\right)} + 1 \right) e^{3 - 3 \operatorname{arctanh}\left(\frac{1}{y \sim}\right)}}{y \sim^2 - 1} \right], \left[1, \right. \right. \\ \left. \left. \frac{-e - e^{-1}}{-e + e^{-1}} \right], ["Continuous", "PDF"] \right]$$

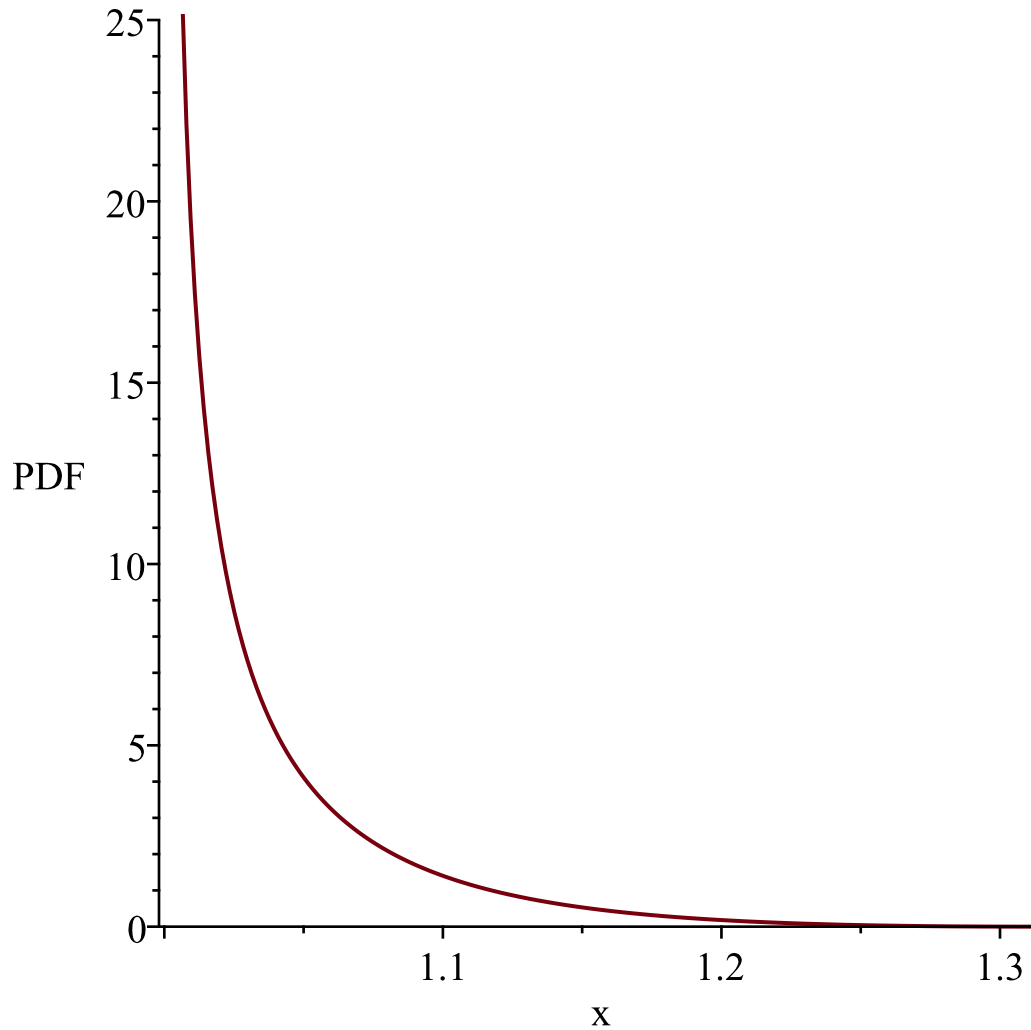
*WARNING(PlotDist): Low value provided by user, 0
is less than minimum support value of random variable*

*1
Resetting low to RV's minimum support value*

*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random*

$$\text{variable, } \frac{-e - e^{-1}}{-e + e^{-1}}$$

Resetting high to RV's maximum support value



*WARNING(PlotDist): Low value provided by user, 0
is less than minimum support value of random variable*

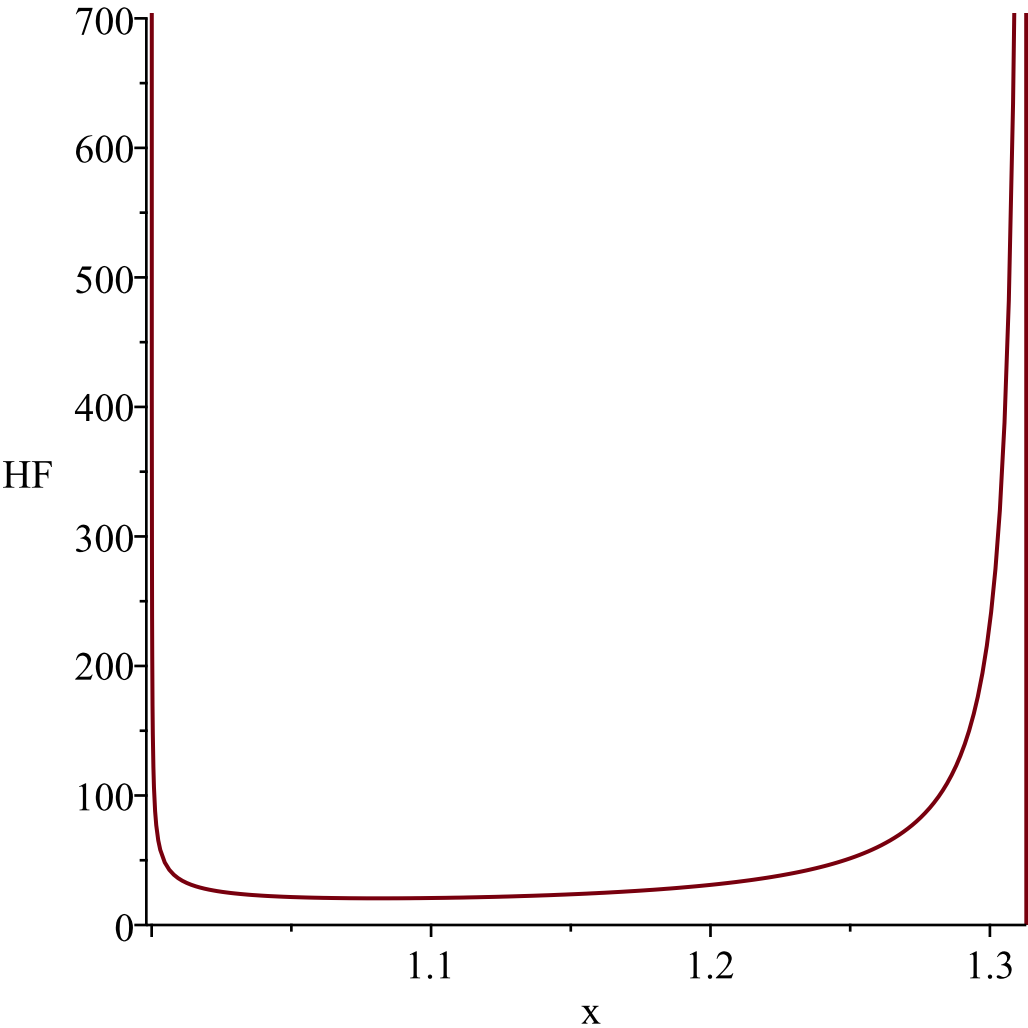
1

Resetting low to RV's minimum support value

*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random*

$$\text{variable, } \frac{-e - e^{-1}}{-e + e^{-1}}$$

Resetting high to RV's maximum support value

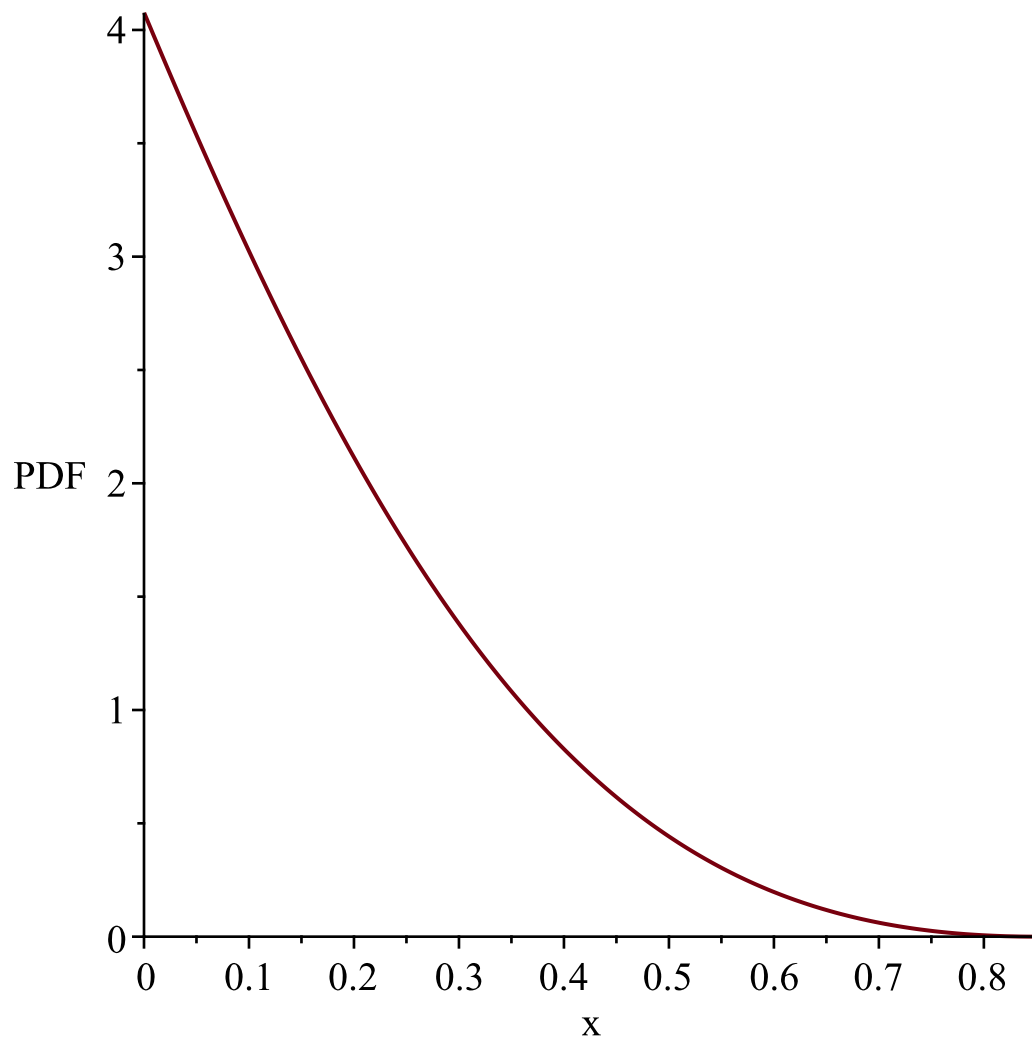


"i is", 17,
"-----"
"-----"

$$\begin{aligned} g &:= t \rightarrow \frac{1}{\sinh(t+1)} \\ l &:= 0 \\ u &:= \infty \\ Temp &:= \left[\left[y \sim \rightarrow \frac{3 \left(e^{-2 + 2 \operatorname{arcsinh}\left(\frac{1}{y \sim}\right)} - 2 e^{-1 + \operatorname{arcsinh}\left(\frac{1}{y \sim}\right)} + 1 \right) e^{3 - 3 \operatorname{arcsinh}\left(\frac{1}{y \sim}\right)}}{\sqrt{y \sim^2 + 1} \, |y \sim|} \right], \left[0, \right. \right. \\ &\quad \left. \left. - \frac{2}{-e + e^{-1}} \right], ["Continuous", "PDF"] \right] \end{aligned}$$

*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random
variable, - $\frac{2}{-e + e^{-1}}$*

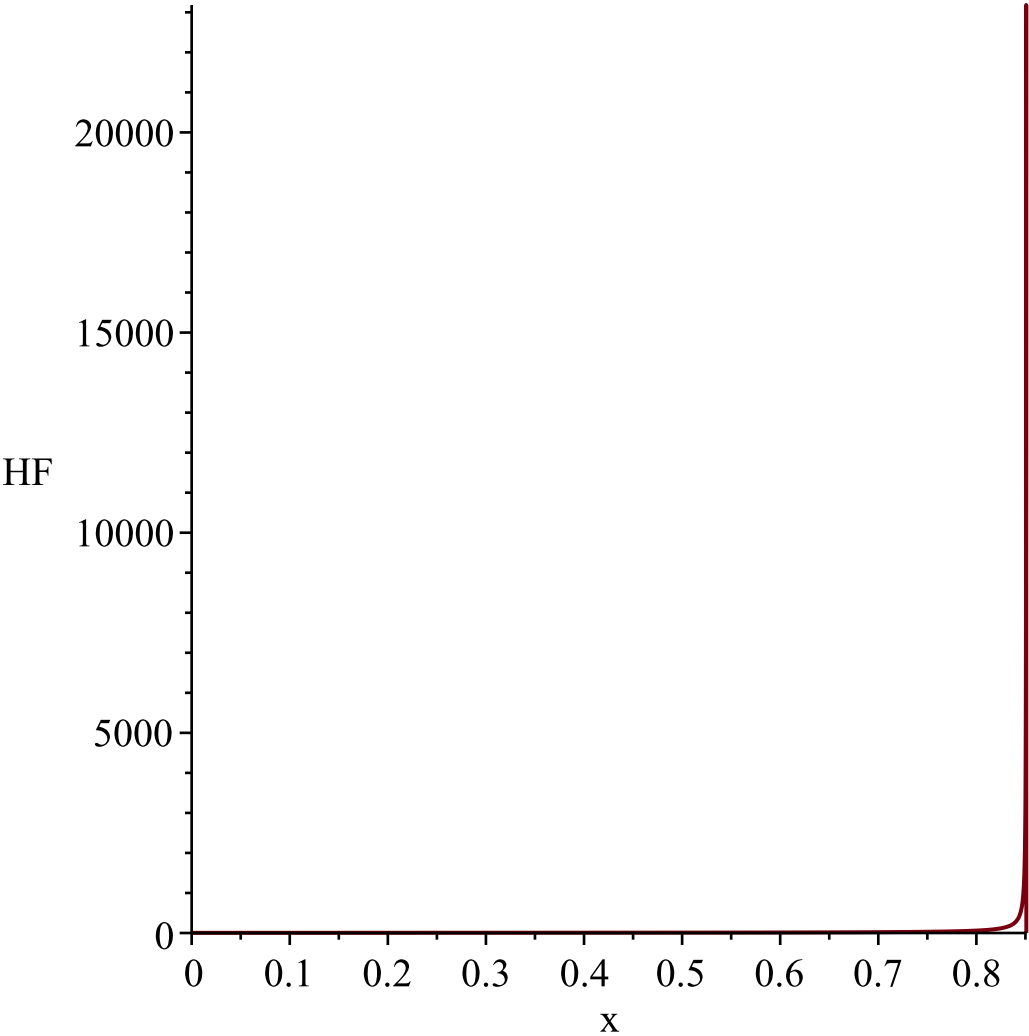
Resetting high to RV's maximum support value



*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random*

$$\text{variable, } -\frac{2}{-e + e^{-1}}$$

Resetting high to RV's maximum support value



"i is", 18,
"-----"
"-----"

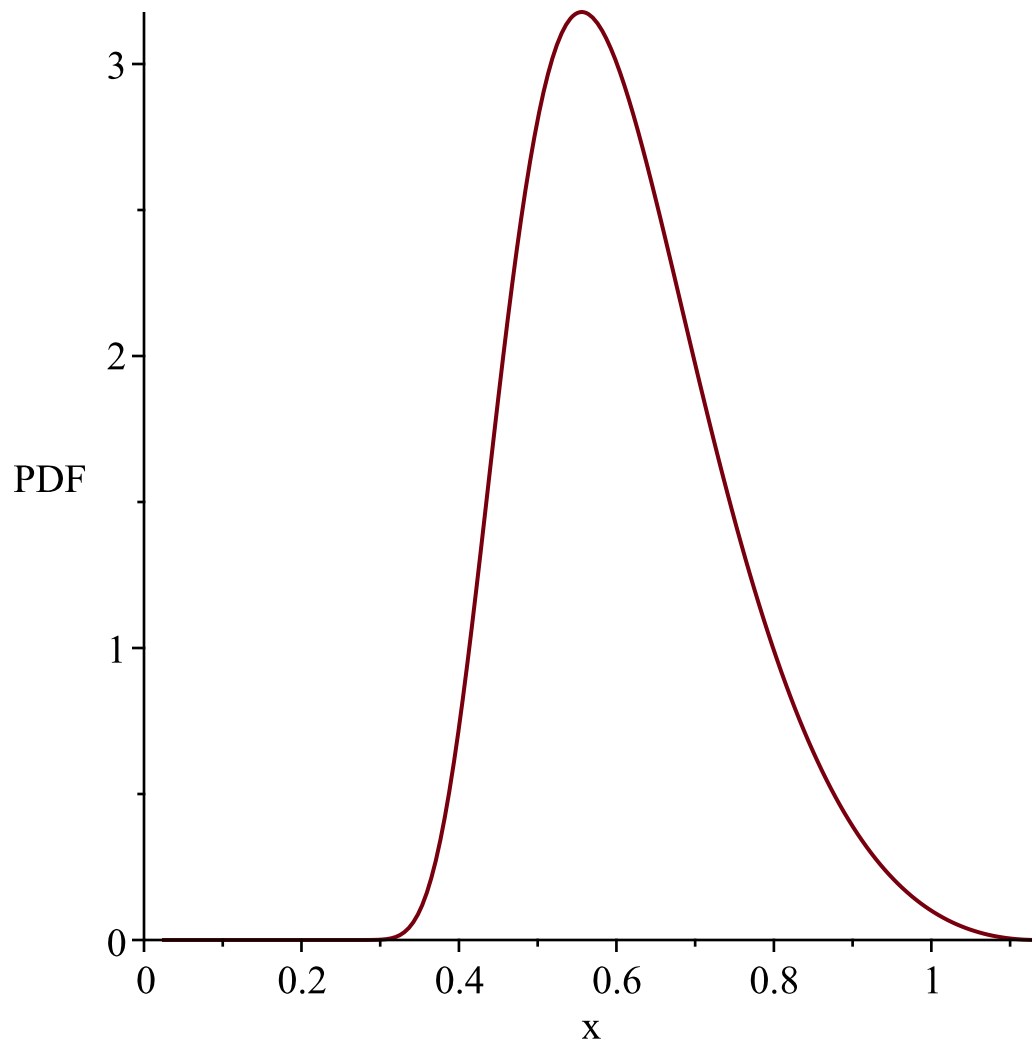
$$g := t \rightarrow \frac{1}{\operatorname{arcsinh}(t + 1)}$$
$$l := 0$$
$$u := \infty$$

$$Temp := \left[\left[y_{\sim} \rightarrow \frac{3 \left(e^{-2 + 2 \sinh\left(\frac{1}{y_{\sim}}\right)} - 2 e^{-1 + \sinh\left(\frac{1}{y_{\sim}}\right)} + 1 \right) e^{3 - 3 \sinh\left(\frac{1}{y_{\sim}}\right)} \cosh\left(\frac{1}{y_{\sim}}\right)}{y_{\sim}^2} \right], \left[0, \right. \right. \\ \left. \left. \frac{1}{\ln(1 + \sqrt{2})} \right], ["Continuous", "PDF"] \right]$$

*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random*

variable, $\frac{1}{\ln(1 + \sqrt{2})}$

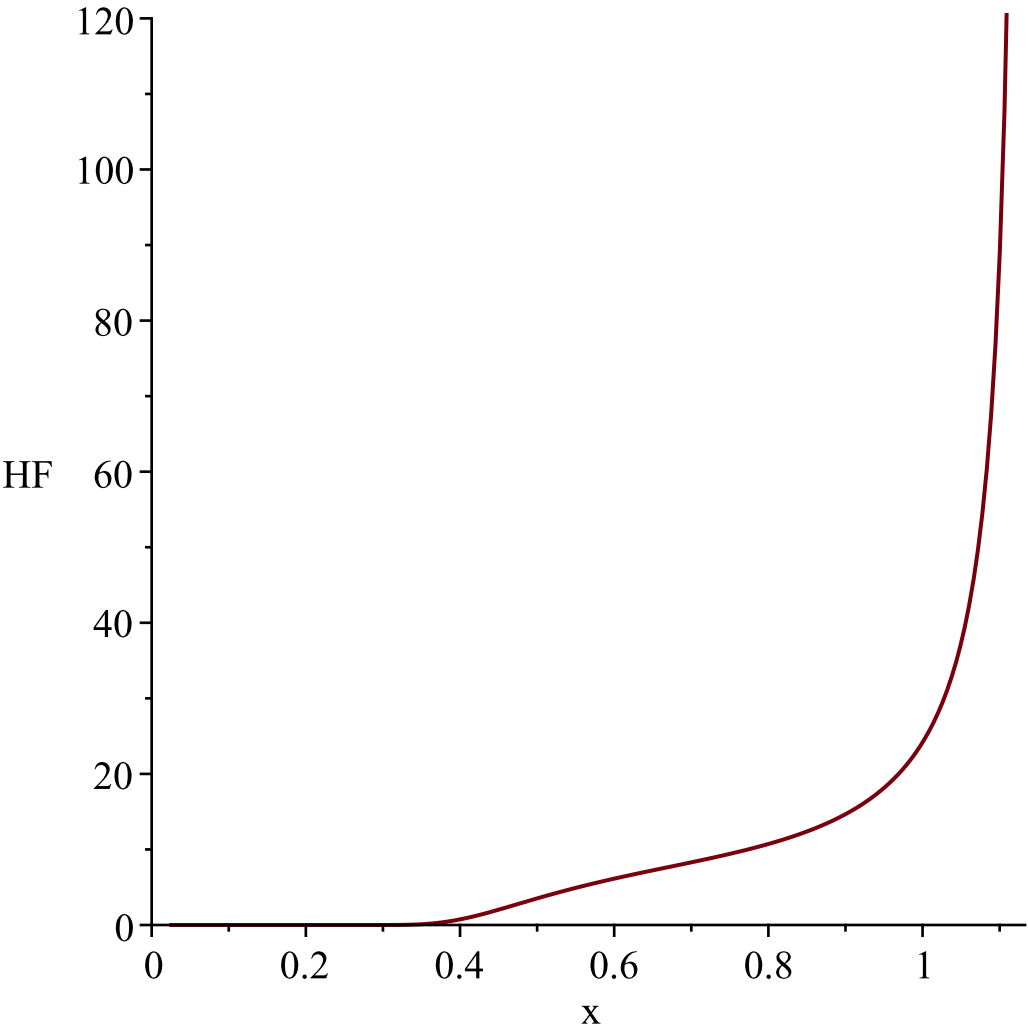
Resetting high to RV's maximum support value



*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random*

variable, $\frac{1}{\ln(1 + \sqrt{2})}$

Resetting high to RV's maximum support value



"i is", 19,
"-----"
"-----"

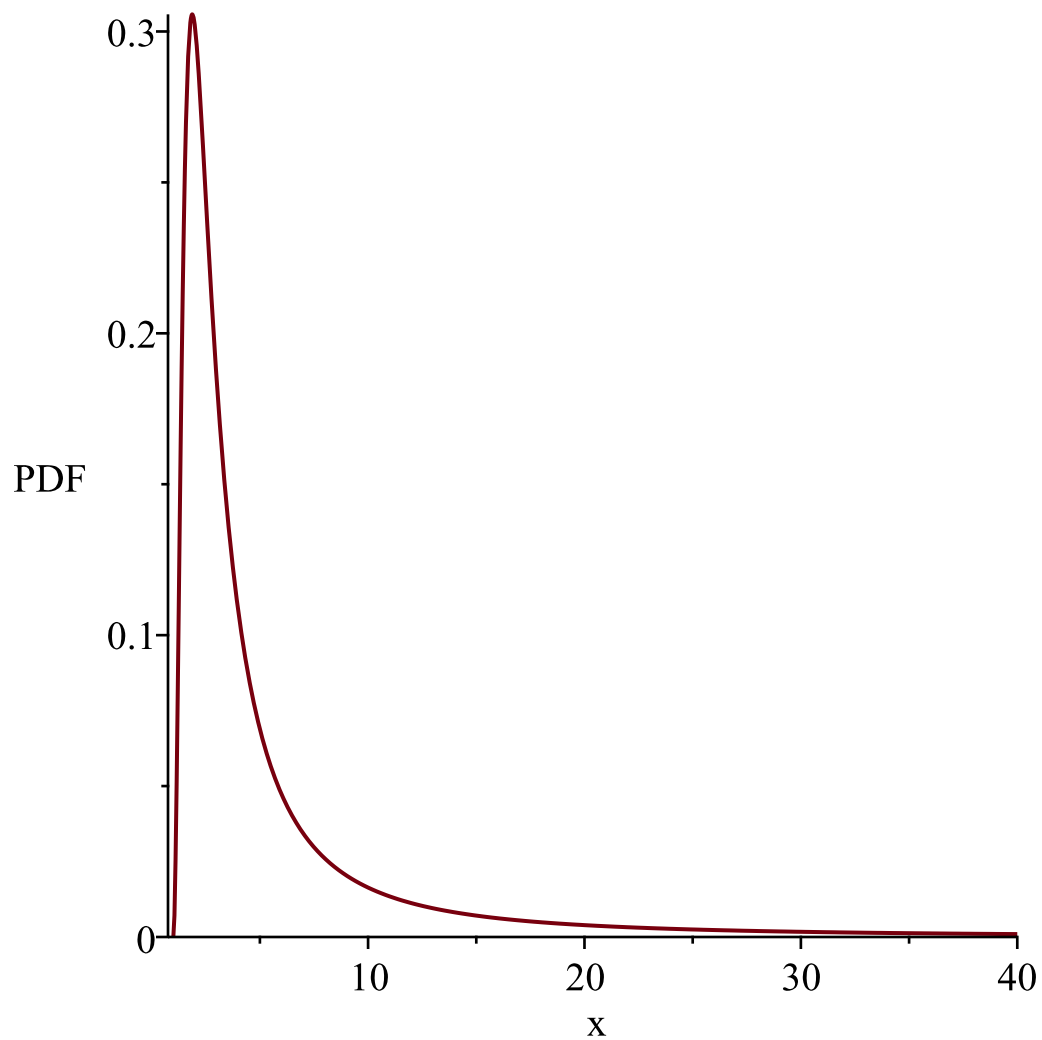
$$g := t \rightarrow \frac{1}{\operatorname{csch}(t)} + 1$$
$$l := 0$$
$$u := \infty$$

$$Temp := \left[\left[y \rightarrow \frac{6 \left(y \sqrt{y^2 - 2 y + 2} + y^2 - 2 \sqrt{y^2 - 2 y + 2} - 3 y + 3 \right)}{\sqrt{y^2 - 2 y + 2} \left(y - 1 + \sqrt{y^2 - 2 y + 2} \right)^3} \right], [1, \infty], \right. \\ \left. ["Continuous", "PDF"] \right]$$

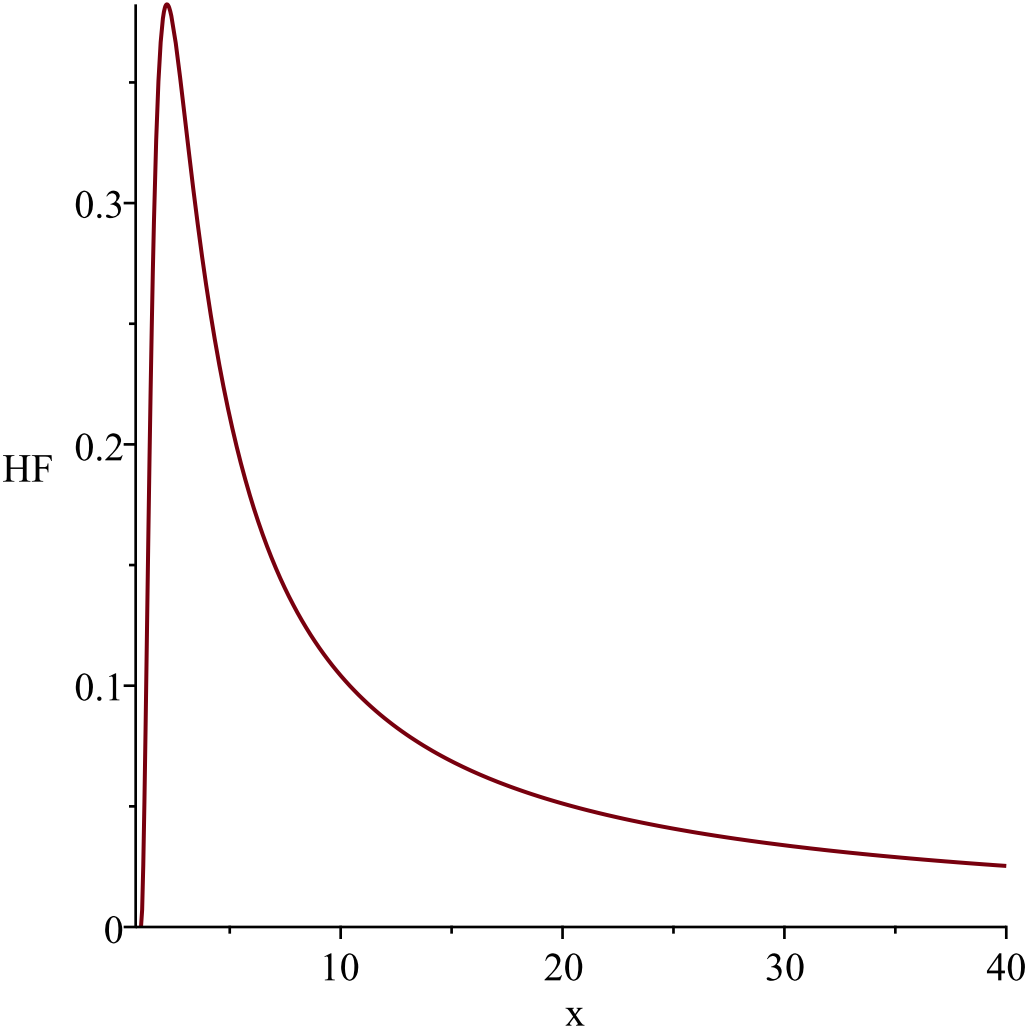
*WARNING(PlotDist): Low value provided by user, 0
is less than minimum support value of random variable*

1

Resetting low to RV's minimum support value



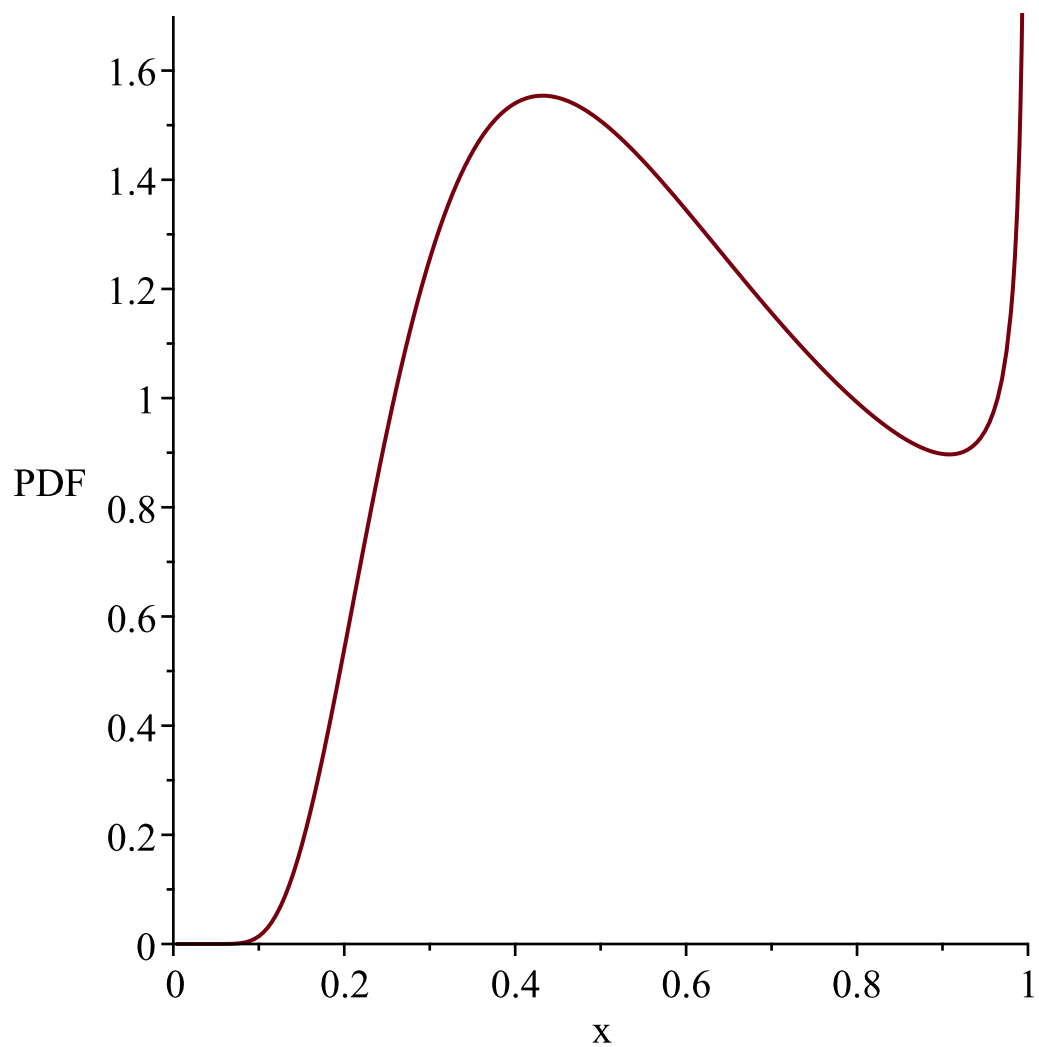
*WARNING(PlotDist): Low value provided by user, 0
is less than minimum support value of random variable
1
Resetting low to RV's minimum support value*



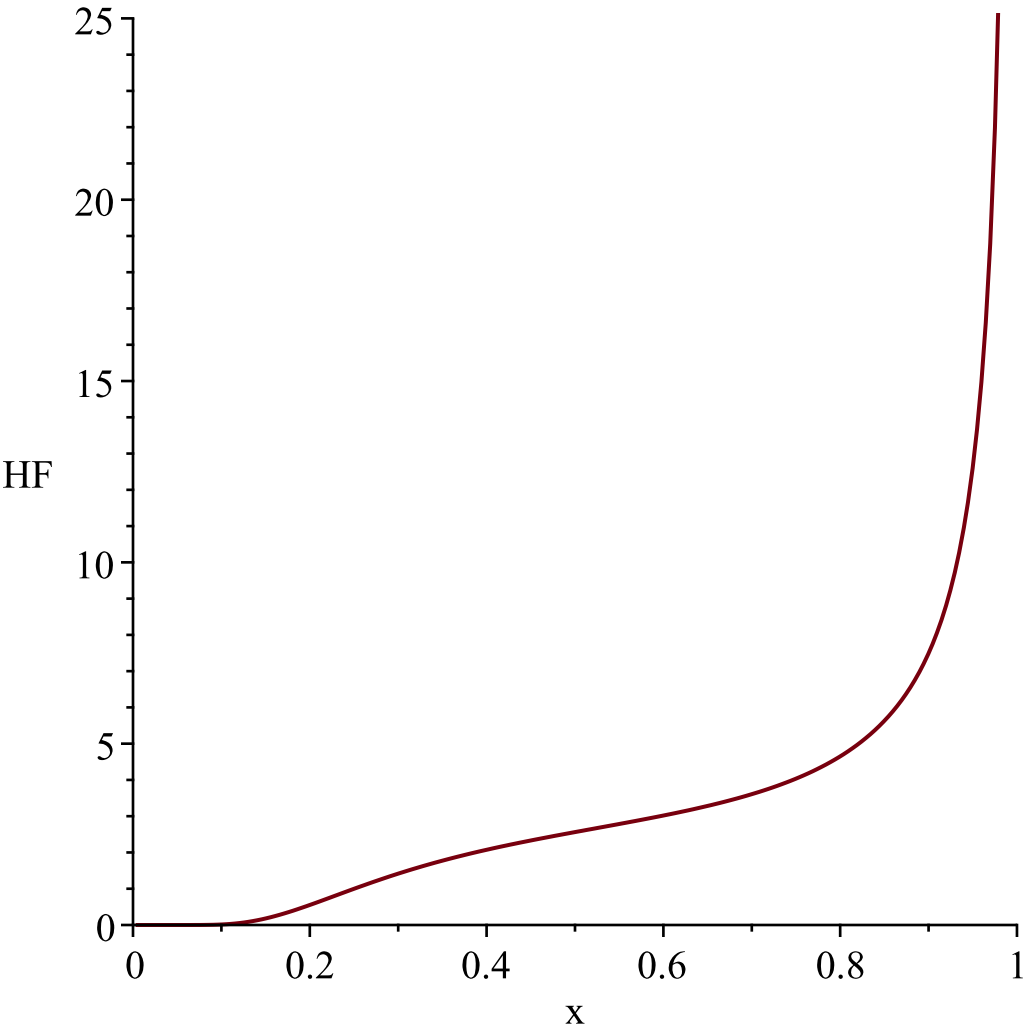
"i is", 20,
 "-----"
 "-----"

$$\begin{aligned}
 &g := t \rightarrow \tanh\left(\frac{1}{t}\right) \\
 &l := 0 \\
 &u := \infty \\
 &Temp := \left[\left[y \sim \rightarrow \frac{3 \left(-e^{\frac{2}{\operatorname{arctanh}(y \sim)}} + 2 e^{\frac{1}{\operatorname{arctanh}(y \sim)}} - 1 \right) e^{-\frac{3}{\operatorname{arctanh}(y \sim)}}}{\operatorname{arctanh}(y \sim)^2 (y \sim^2 - 1)} \right], [0, 1], ["Continuous", \right. \\
 &\quad \left. "PDF"] \right]
 \end{aligned}$$

*WARNING(PlotDist): High value provided by user, 40
 is greater than maximum support value of the random
 variable, 1
 Resetting high to RV's maximum support value*



*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random
variable, 1
Resetting high to RV's maximum support value*

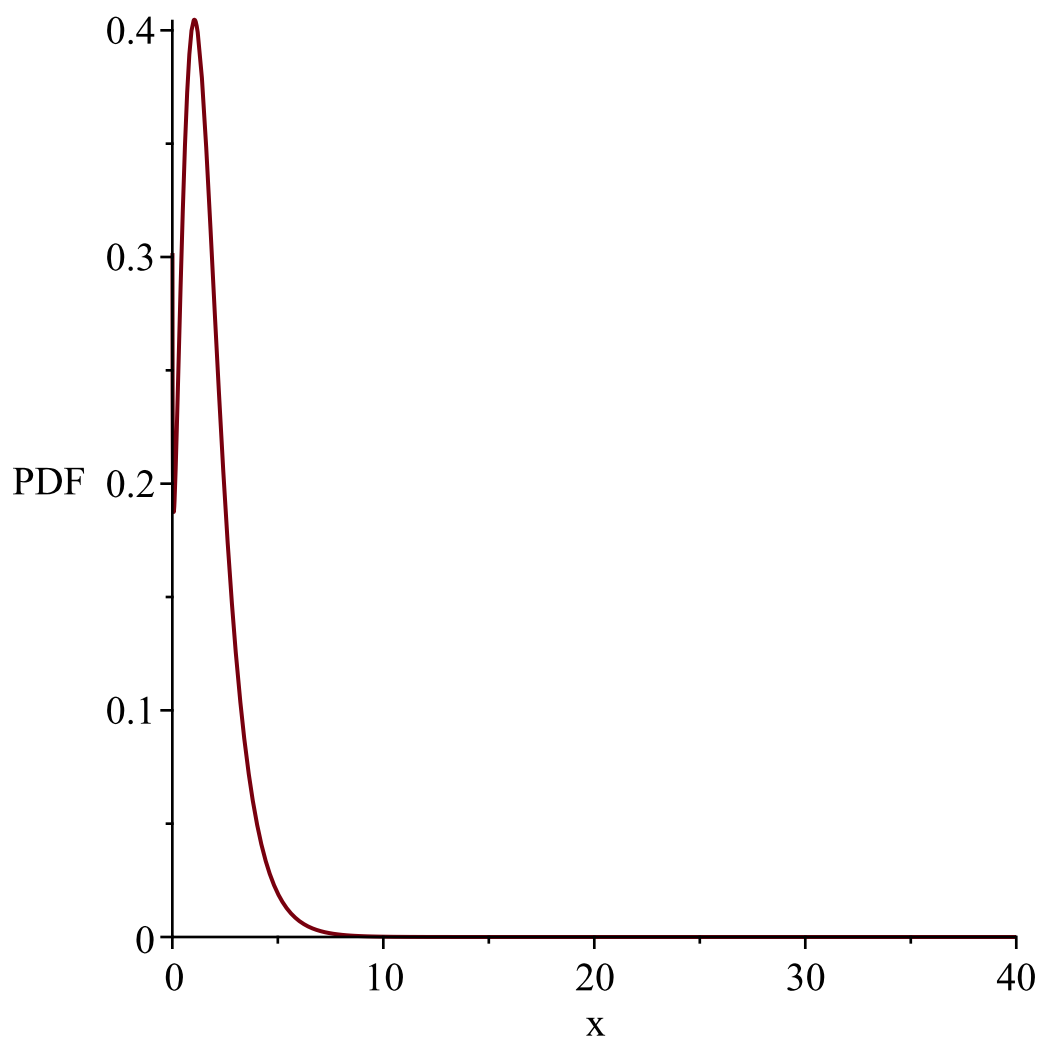


"i is", 21,
"-----"
-----"

$$g := t \rightarrow \operatorname{csch}\left(\frac{1}{t}\right)$$
$$l := 0$$
$$u := \infty$$

$$Temp := \left[\left[y \rightarrow \frac{3 \left(e^{\frac{2}{\operatorname{arccsch}(y)}} - 2 e^{\frac{1}{\operatorname{arccsch}(y)}} + 1 \right) e^{-\frac{3}{\operatorname{arccsch}(y)}}}{\sqrt{y^2 + 1} \operatorname{arccsch}(y)^2 |y|} \right], [0, \infty], ["Continuous",$$

"PDF"]



Warning, computation interrupted