

```
> 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 := ChiSquareRV(3);
bfname := "ChiSquareRV(3)";

```

$$bf := \left[\left[x \rightarrow \frac{1}{2} \frac{\sqrt{x} e^{-\frac{1}{2}x} \sqrt{2}}{\sqrt{\pi}}, [0, \infty], ["Continuous", "PDF"] \right] \right]$$

bfname := "ChiSquareRV(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;
```

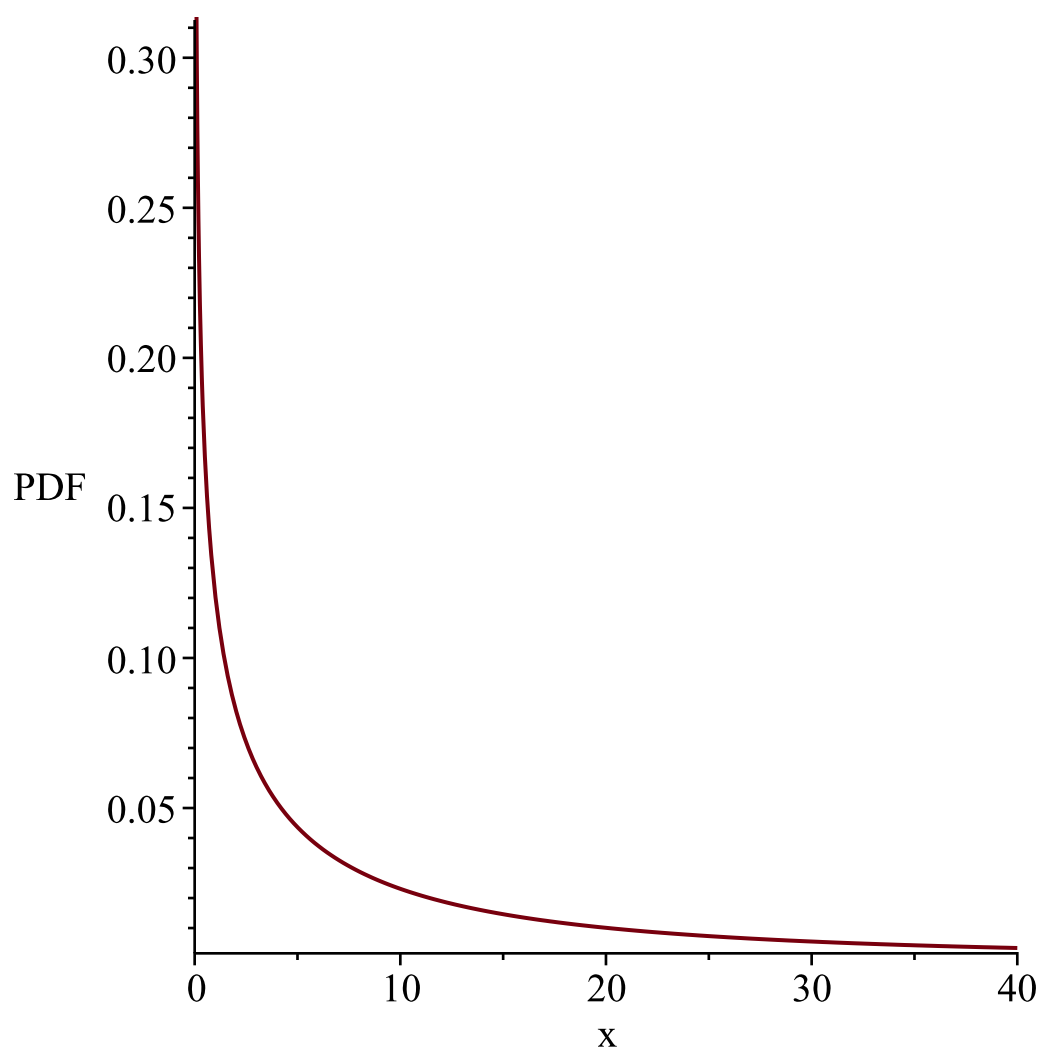
filename := "C:/LatexOutput/Trash.tex"

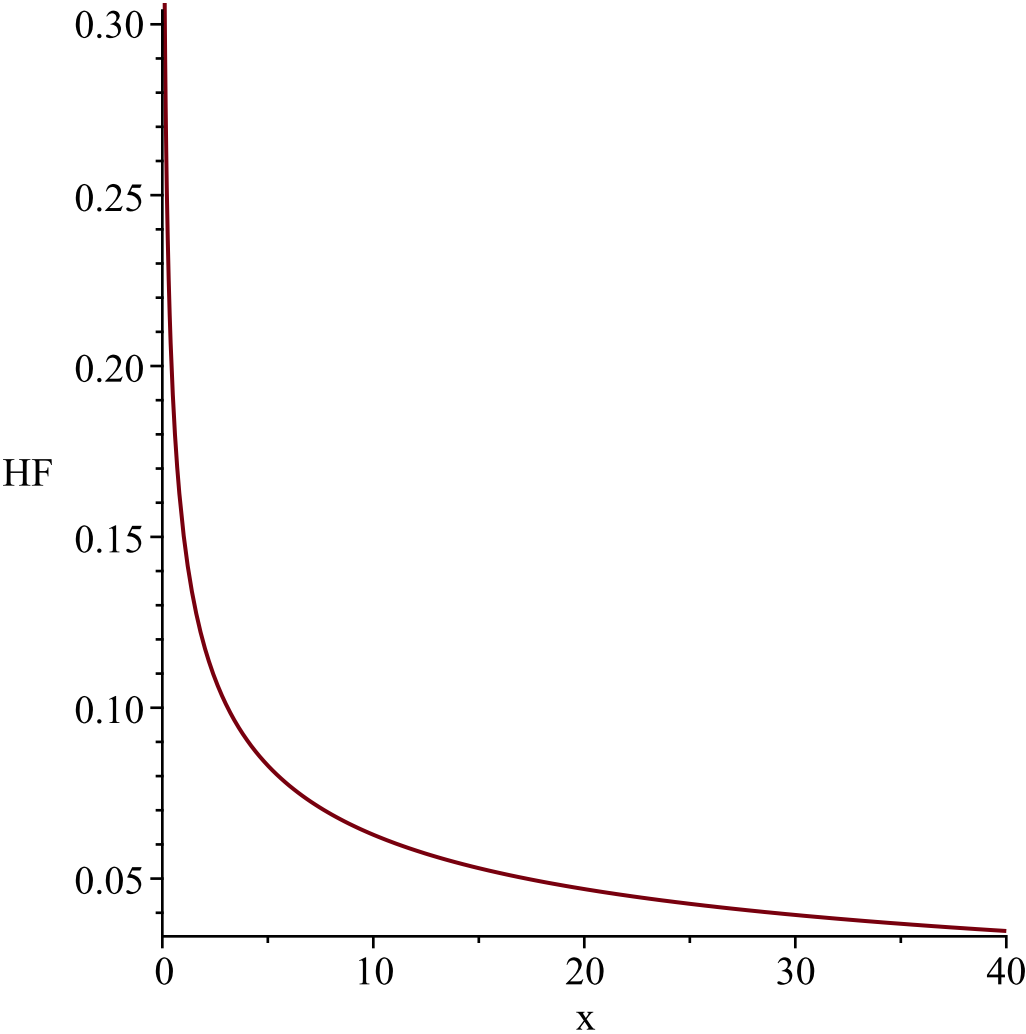
$$\frac{1}{2} \frac{\sqrt{x} e^{-\frac{1}{2}x} \sqrt{2}}{\sqrt{\pi}}$$

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

$$\begin{aligned} g &:= t \rightarrow t^2 \\ l &:= 0 \\ u &:= \infty \end{aligned}$$

$$Temp := \left[\left[y \rightsquigarrow \frac{1}{4} \frac{e^{-\frac{1}{2} \sqrt{y}} \sqrt{2}}{y^{1/4} \sqrt{\pi}} \right], [0, \infty], ["Continuous", "PDF"] \right]$$

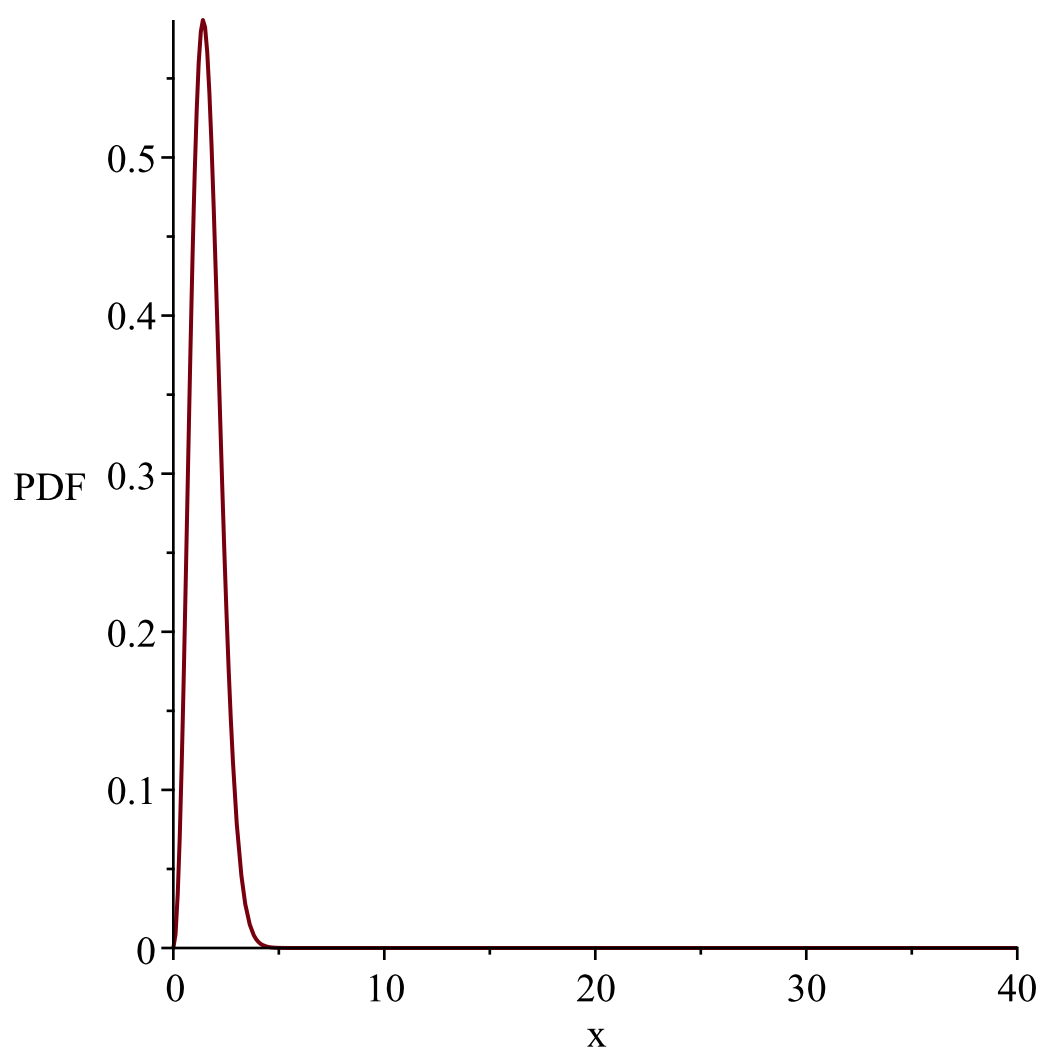


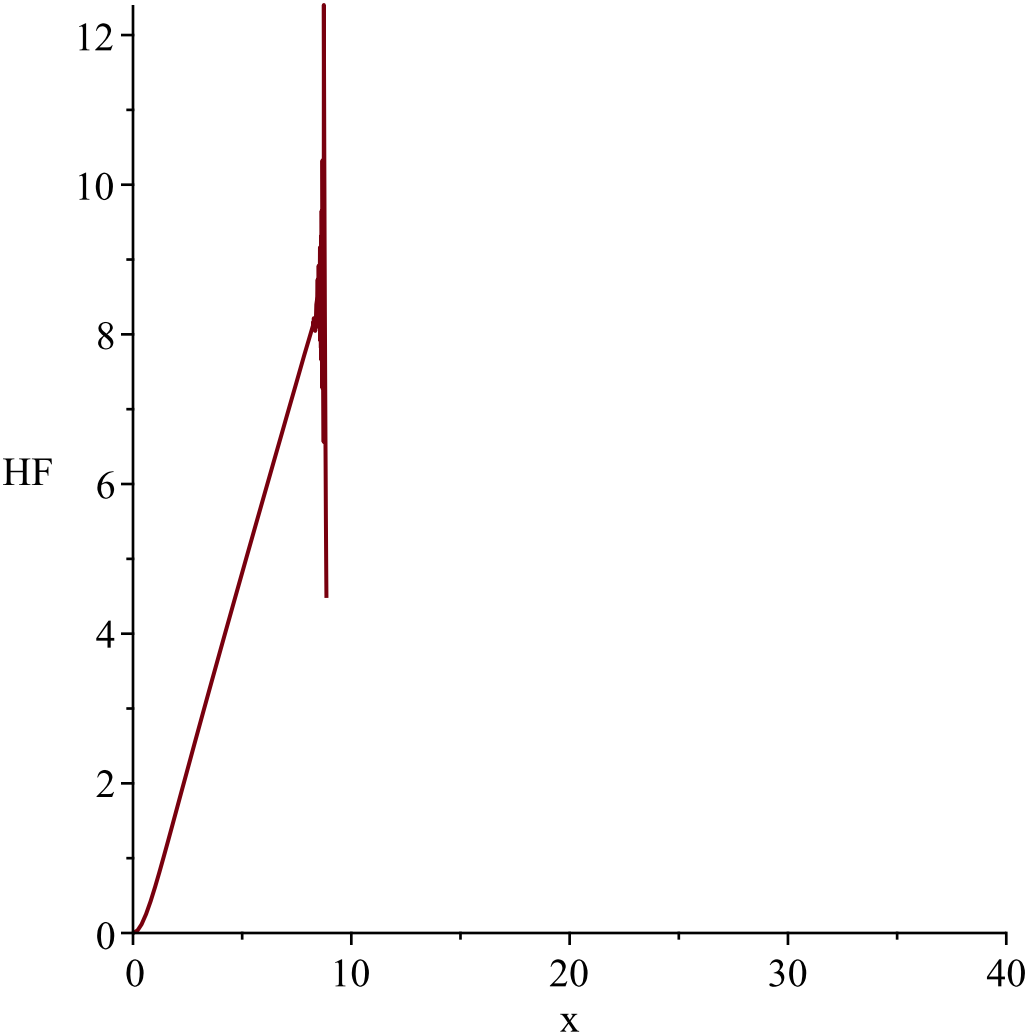


"i is", 2,
"-----"
-----"

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

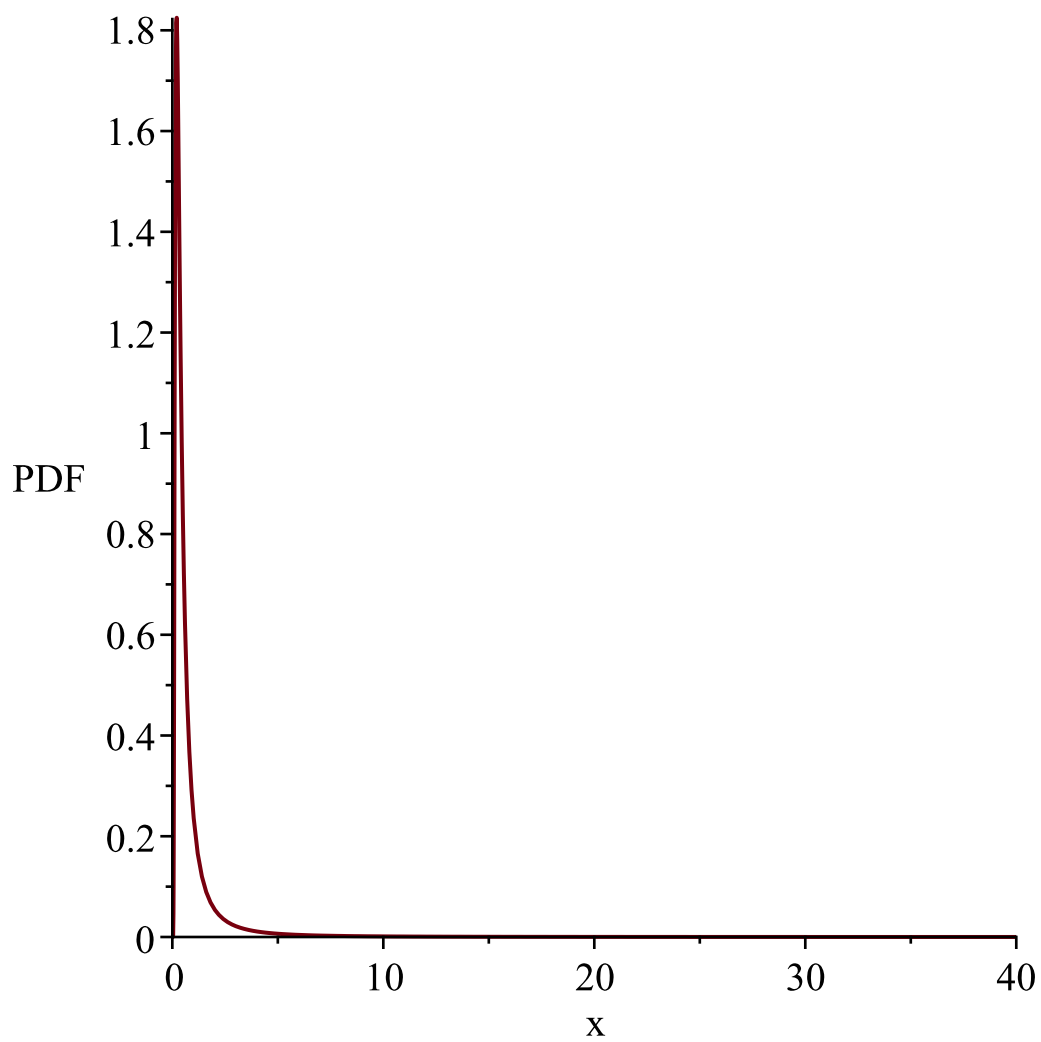
$$Temp := \left[\left[y \rightsquigarrow \frac{y \sim e^{-\frac{1}{2} y^2} \sqrt{2} \lfloor y \rfloor}{\sqrt{\pi}} \right], [0, \infty], ["Continuous", "PDF"] \right]$$

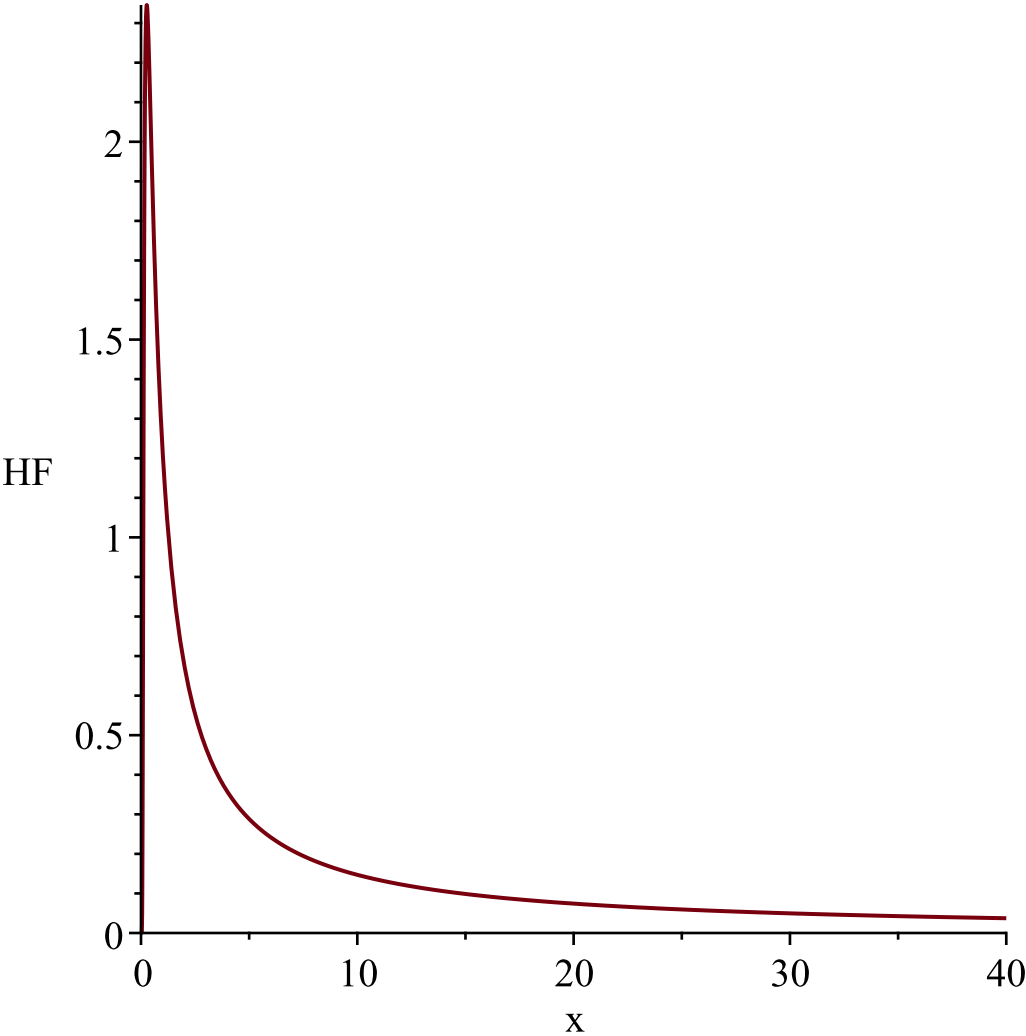




"i is", 3,
"-----"
-----"

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





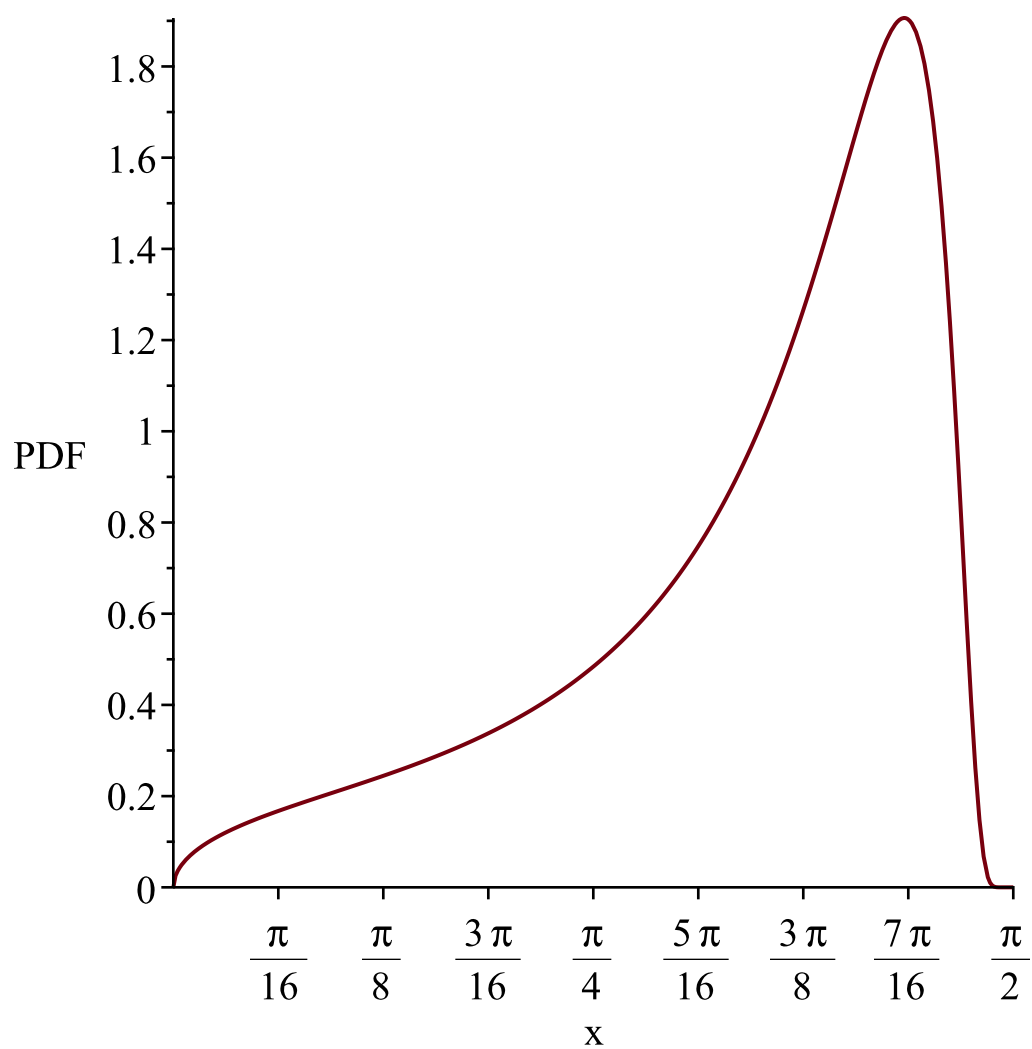
"i is", 4,
"-----"
"-----"

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

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

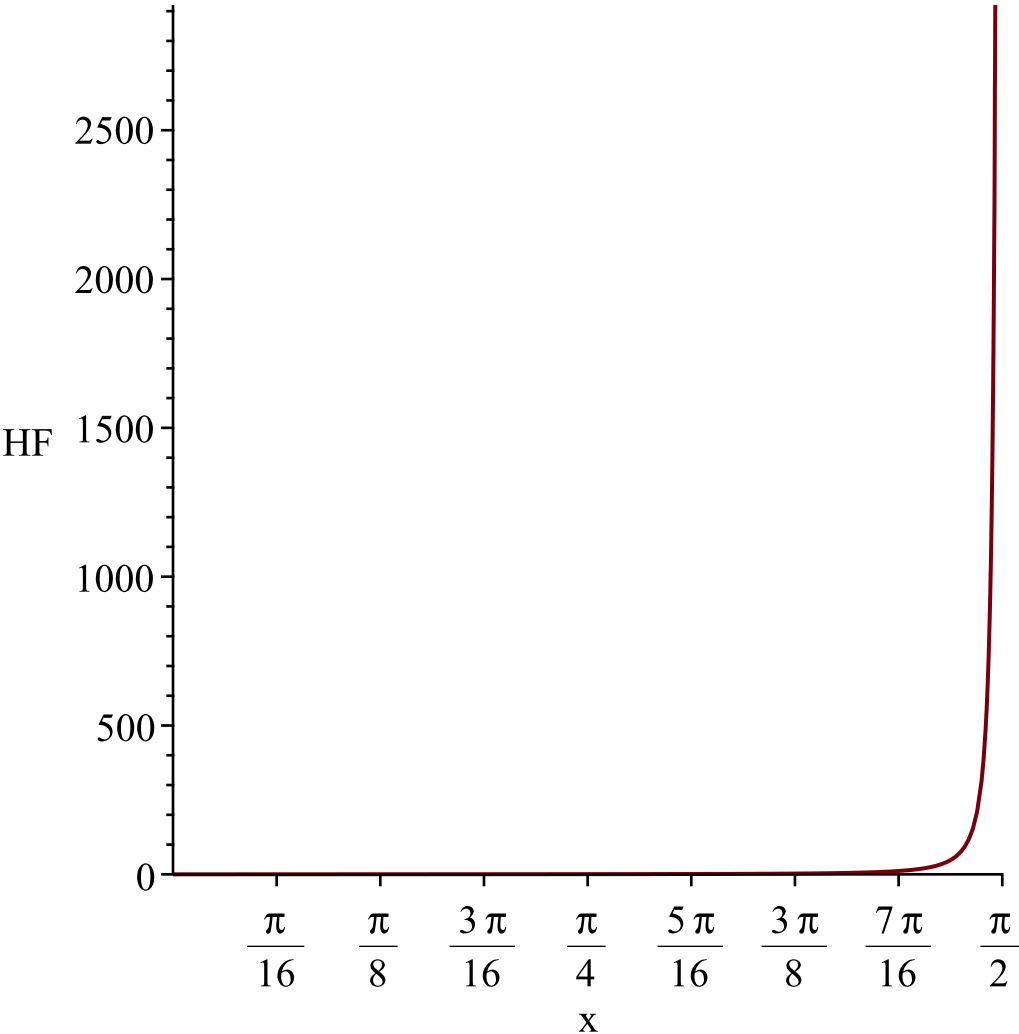
*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random
variable, $\frac{1}{2} \pi$*

Resetting high to RV's maximum support value



*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,
"-----"
-----"

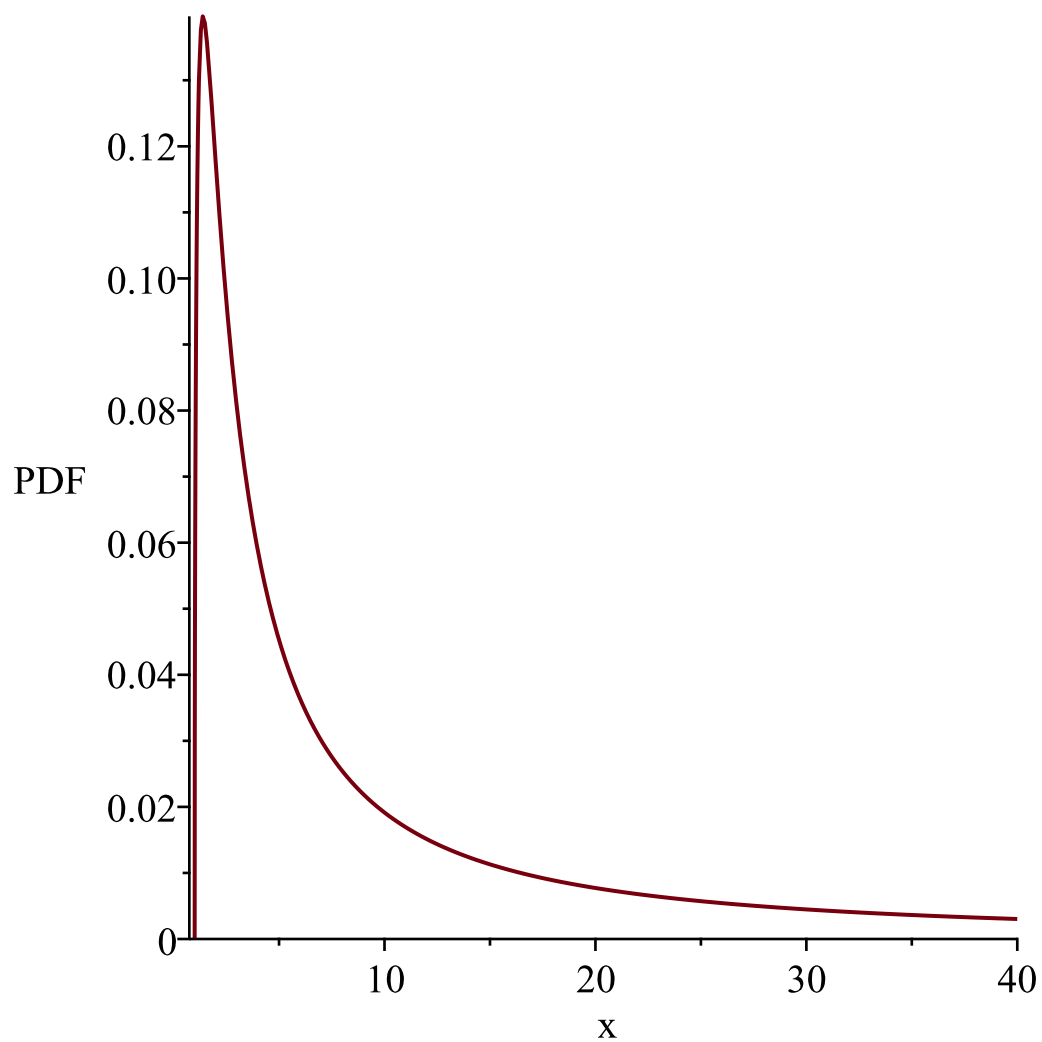
$$\begin{aligned} g &:= t \rightarrow e^t \\ l &:= 0 \\ u &:= \infty \end{aligned}$$

$$Temp := \left[\left[y \rightsquigarrow \frac{1}{2} \frac{\sqrt{\ln(y \sim)} \sqrt{2}}{y \sim^{3/2} \sqrt{\pi}} \right], [1, \infty], ["Continuous", "PDF"] \right]$$

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

1

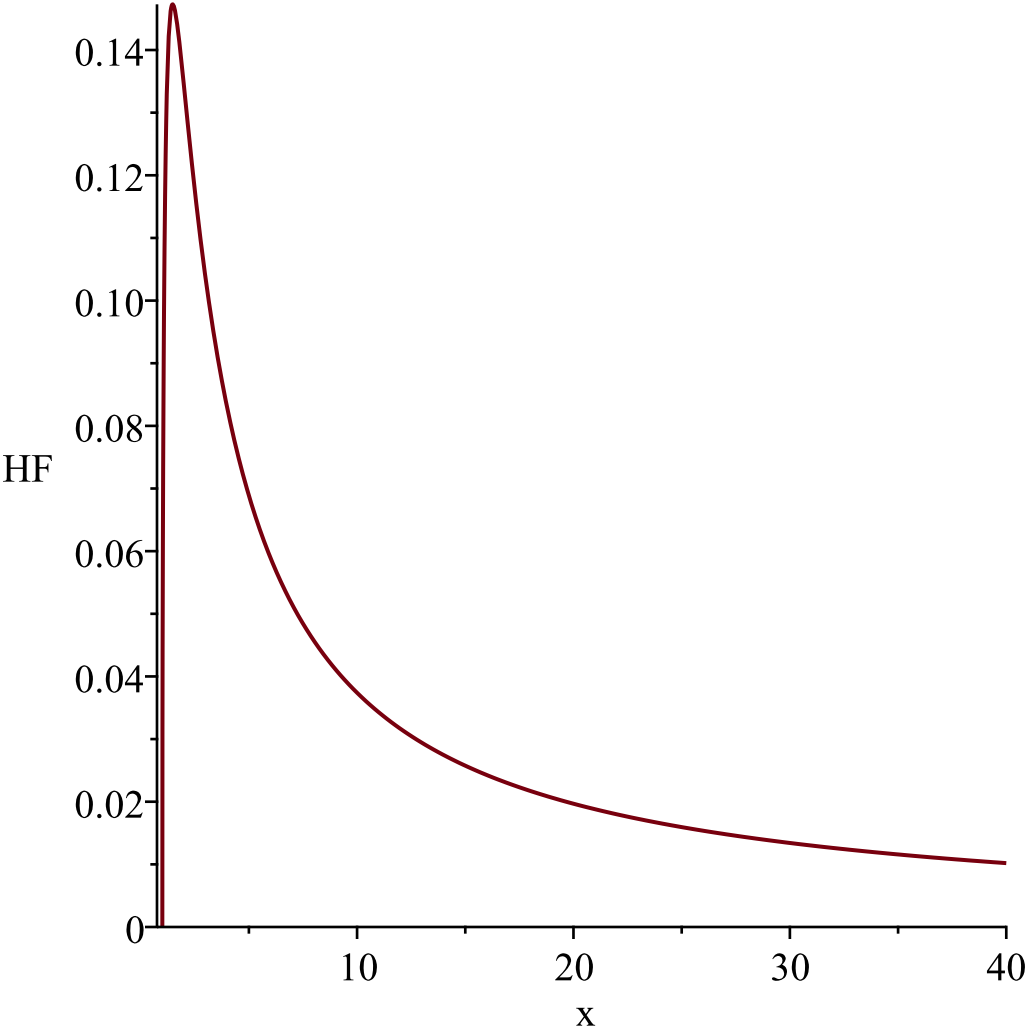
Resetting low to RV's minimum support value



*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



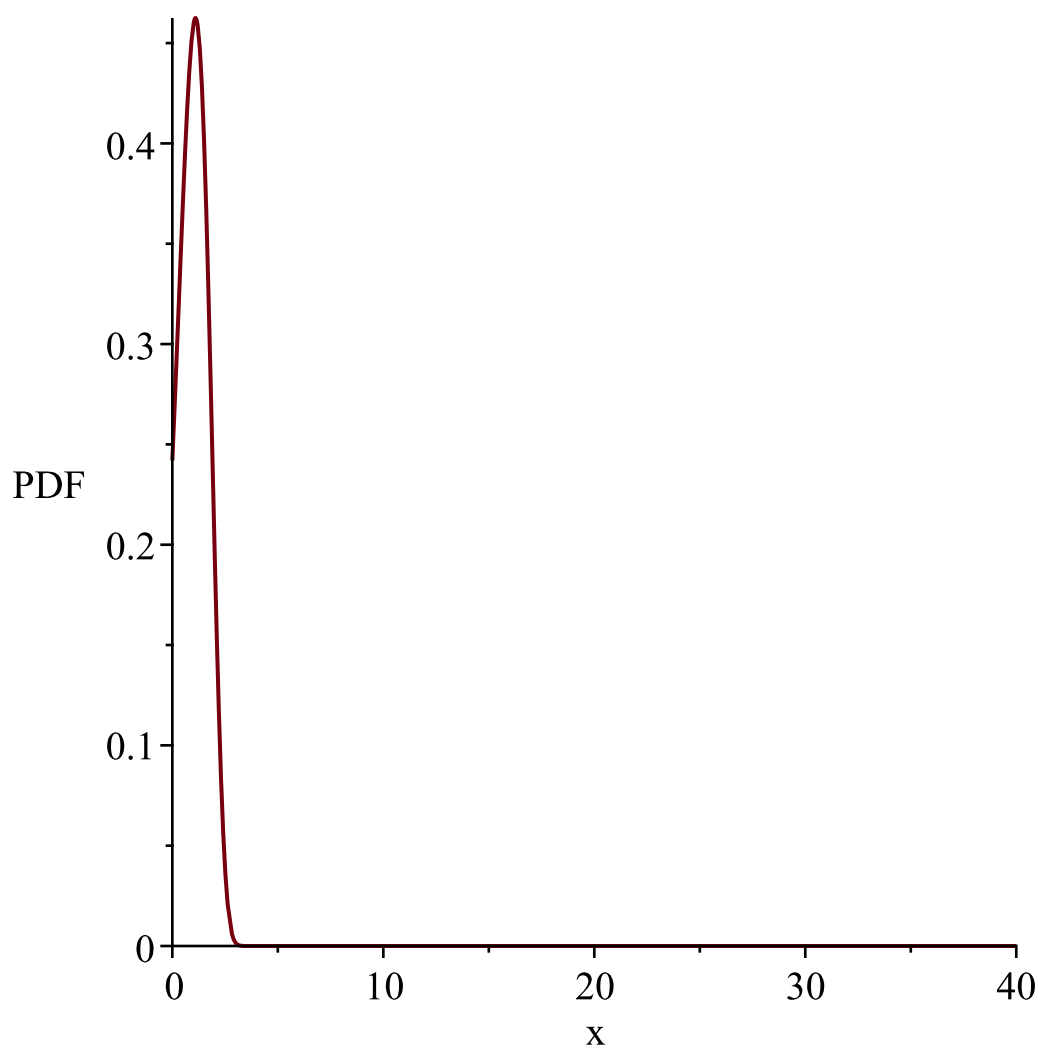
"i is", 6,
"-----"
-----"

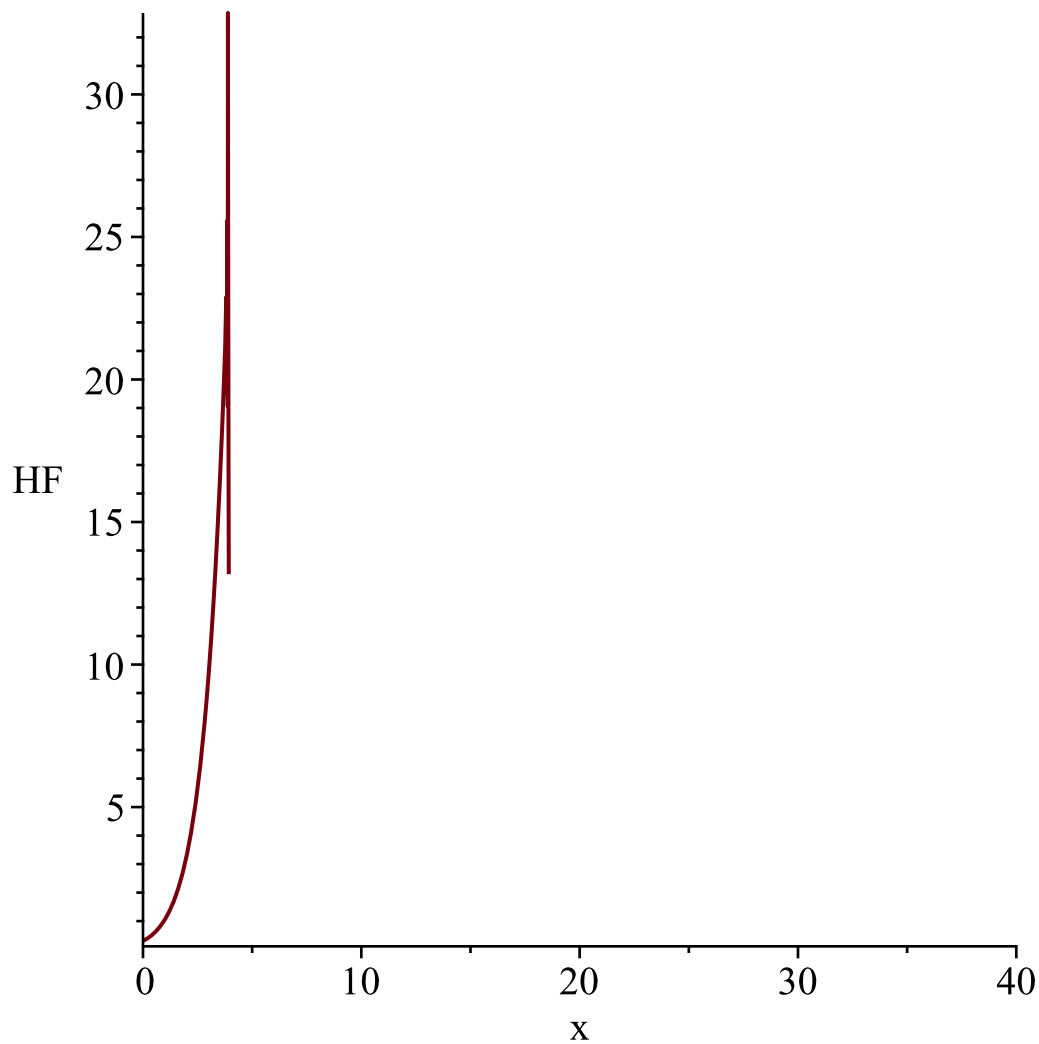
$$g := t \rightarrow \ln(t)$$

$$l := 0$$

$$u := \infty$$

$$Temp := \left[\left[y \rightsquigarrow \frac{1}{2} \frac{\sqrt{2} \, e^{\frac{3}{2} y \sim - \frac{1}{2} e^{y \sim}}}}{\sqrt{\pi}} \right], [-\infty, \infty], ["Continuous", "PDF"] \right]$$





"i is", 7,

"-----"

$$g := t \rightarrow e^{-t}$$

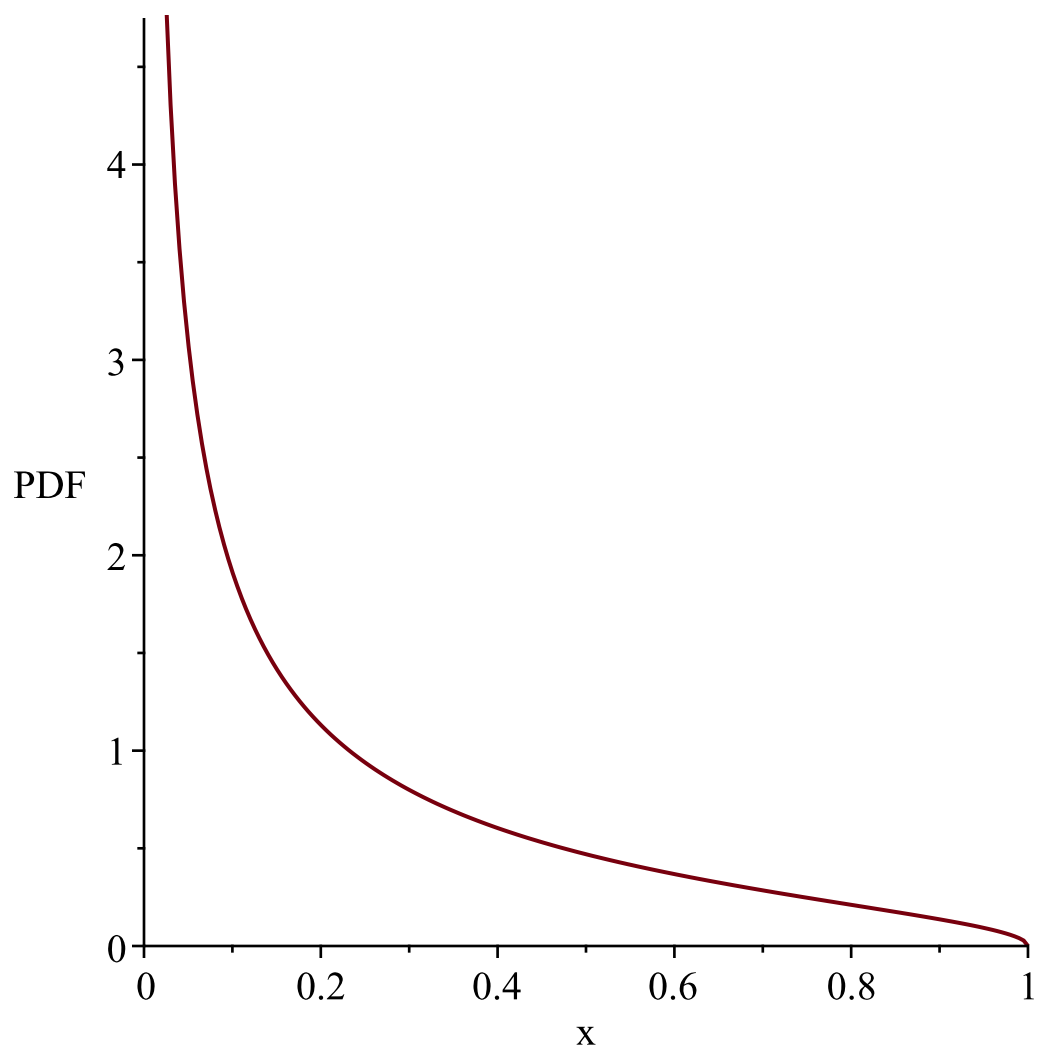
$$l := 0$$

$$u := \infty$$

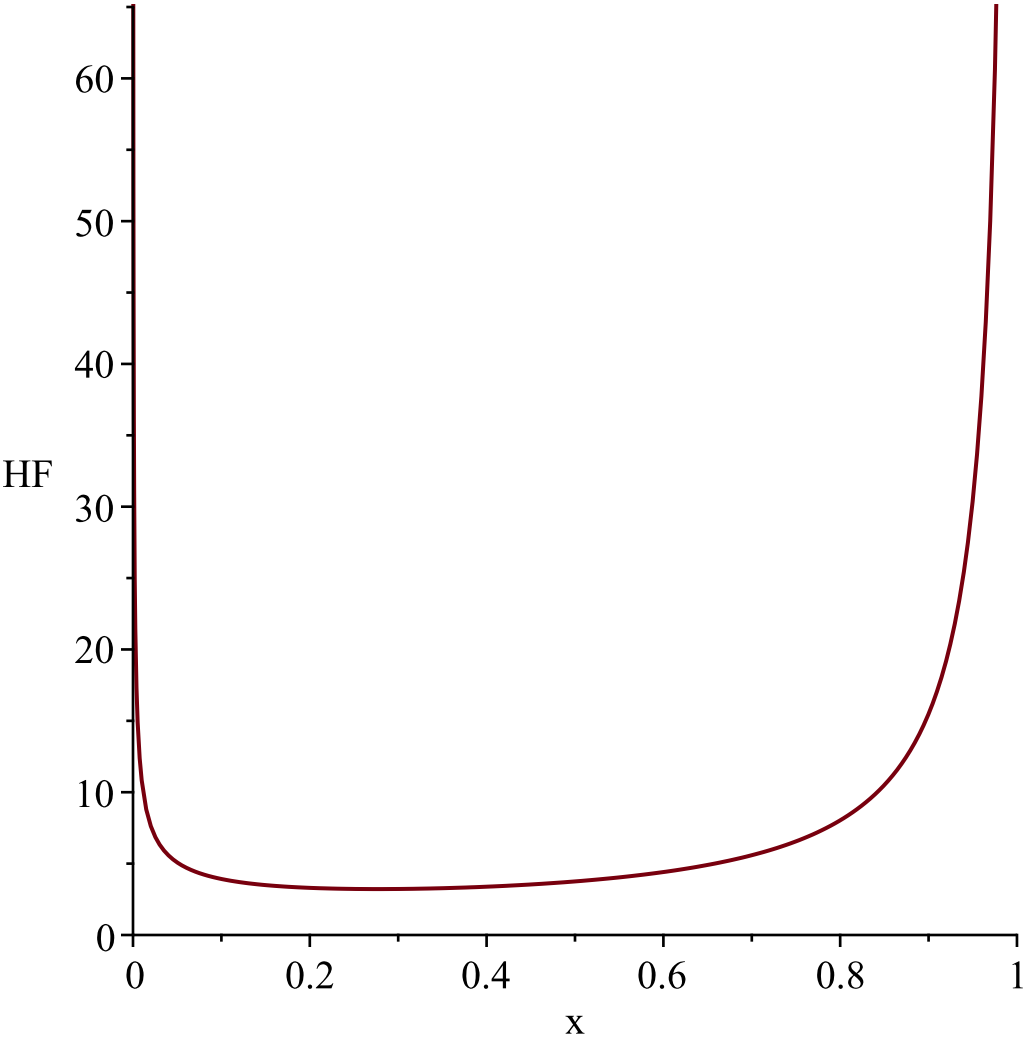
$$Temp := \left[\left[y \sim \rightarrow \frac{1}{2} \frac{\sqrt{-\ln(y \sim)} \sqrt{2}}{\sqrt{y \sim} \sqrt{\pi}}, [0, 1], ["Continuous", "PDF"] \right] \right]$$

*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



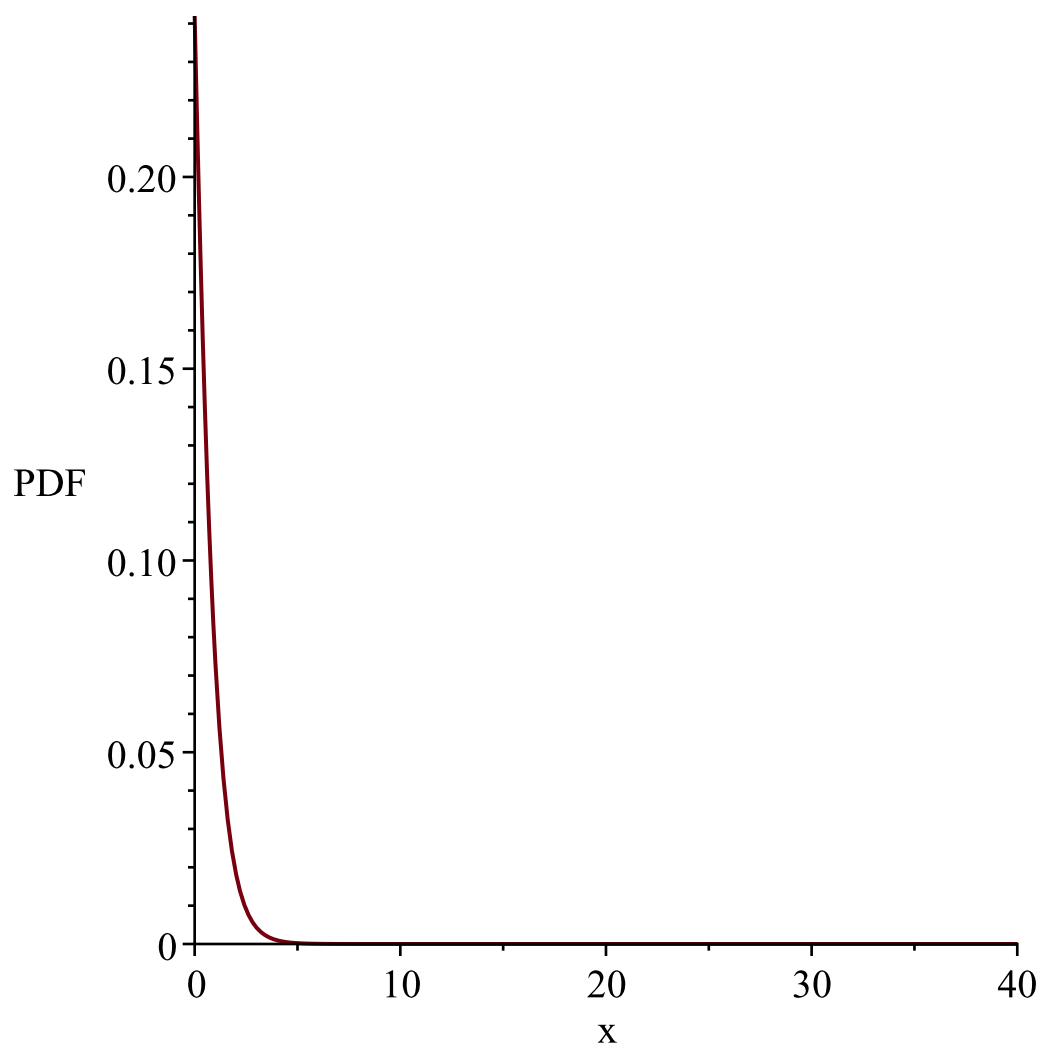
*WARNING(PlotDist): High value provided by user, 40
is greater than maximum support value of the random
variable, 1
Resetting high to RV's maximum support value*



"i is", 8,
" _____
-----"

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

$$Temp := \left[\left[y \rightsquigarrow \frac{1}{2} \frac{\sqrt{2} \, e^{-\frac{3}{2} y \sim - \frac{1}{2} e^{-y \sim}}}{\sqrt{\pi}} \right], [-\infty, \infty], ["Continuous", "PDF"] \right]$$



Warning, computation interrupted