```
> 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)

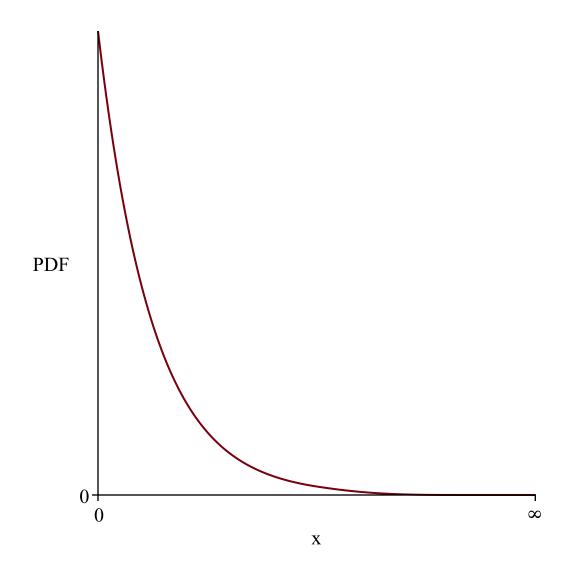
DATA SETS:

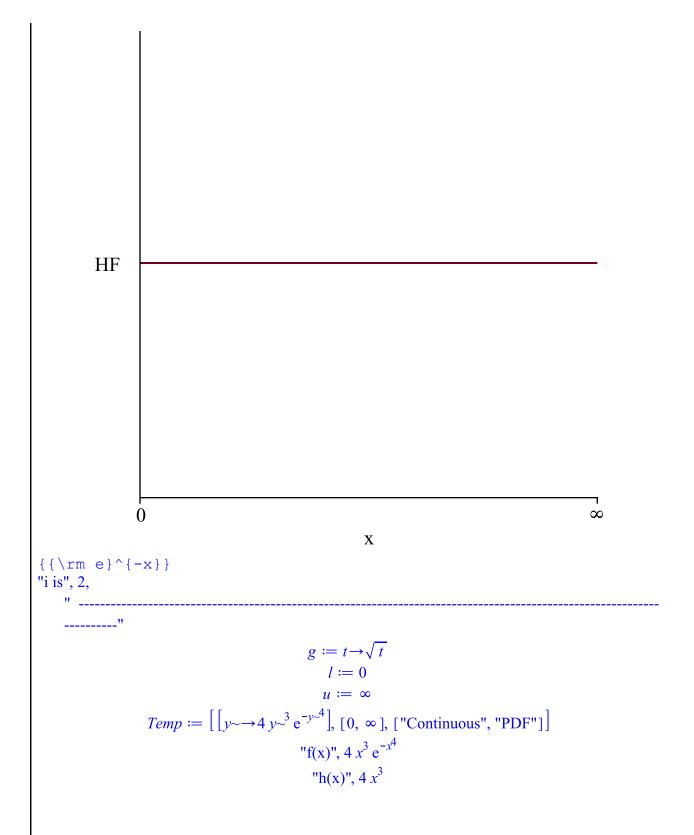
BallBearing, HorseKickFatalities, Hurricane, MP6, RatControl, RatTreatment, USSHalfBeak

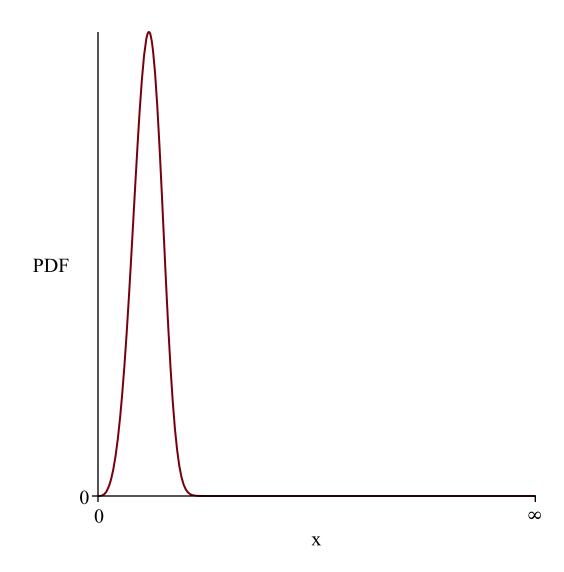
ArcSinRV(), ArcTanRV(alpha, phi), BetaRV(alpha, beta), CauchyRV(a, alpha), ChiRV(n),

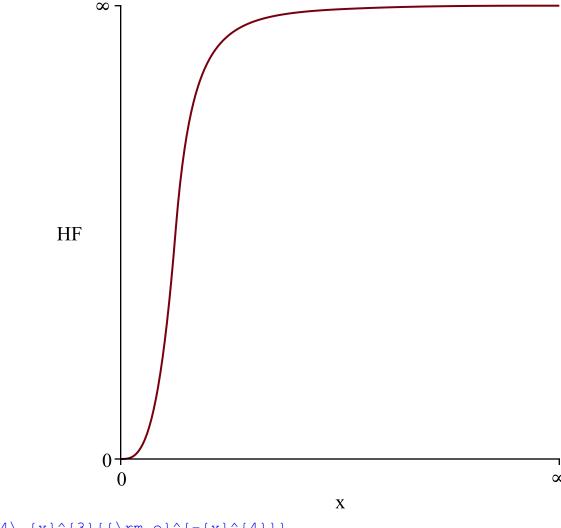
```
ChiSquareRV(n), ErlangRV(lambda, n), ErrorRV(mu, alpha, d), ExponentialRV(lambda),
    ExponentialPowerRV(lambda, kappa), ExtremeValueRV(alpha, beta), FRV(n1, n2),
    GammaRV(lambda, kappa), GeneralizedParetoRV(gamma, delta, kappa),
    GompertzRV(delta, kappa), HyperbolicSecantRV(), HyperExponentialRV(p, 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.
     declaring `local DataSets`; see ?protect for details.
> bf := RayleighRV(1);
  bfname := "RayleighRV(1)";
                  bf := \left[ \left[ x \rightarrow 2 \ x \ e^{-x^2} \right], \left[ 0, \infty \right], \left[ \text{"Continuous", "PDF"} \right] \right]
                          bfname := "RayleighRV(1)"
                                                                                    (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)
\Rightarrow # discarded -ln(t + 1), t-> csch(t),t->arccsch(t),t -> tan(t),
> 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 \rightarrow 1/(\ln(t+2)), t \rightarrow \tanh(t), t \rightarrow \sinh(t), t \rightarrow arcsinh(t),
   t \to csch(t+1), t \to arccsch(t+1), t \to 1/tanh(t+1), t \to 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)):
   for i from 1 to 22(glist) do
      print( "i is", i, " --
      g := glist[i]:
       1 := bf[2][1];
      u := bf[2][2];
      Temp := Transform(bf, [[unapply(g(x), x)],[1,u]]);
     #print( "l and u", l, u );
     \#print("g(x)", g(x), "base", base(x), bfname);
```

```
print("f(x)", PDF(Temp, x));
    #print("F(x)", CDF(Temp, x));
    #print("IDF(x)", IDF(Temp));
#print("S(x)", SF(Temp, x));
    print("h(x)", HF(Temp, x));
    #print("mean and variance", Mean(Temp), Variance(Temp));
    \#assume(r > 0); mf := int(x^r*PDF(Temp, x), x = Temp[2][1] ...
  Temp[2][2]);
    #print("MF", mf);
    #print("MGF", MGF(Temp));
    PlotDist(PDF(Temp), bf[2][1], bf[2][2]);
    PlotDist(HF(Temp), bf[2][1], bf[2][2]);
    latex(PDF(Temp,x));
    #print("transforming with", [[x->g(x)],[0,infinity]]);
    #X2 := Transform(bf, [[x->g(x)],[0,infinity]]);
#print("pdf of X2 = ", PDF(X2,x));
    #print("pdf of Temp = ", PDF(Temp,x));
                                     2 x e^{-x^2}
"i is", 1,
                                    g := t \rightarrow t^2
                                    l := 0
                                     u := \infty
                Temp := [[y \rightarrow e^{-y}], [0, \infty], ["Continuous", "PDF"]]
                                    "f(x)", e^{-x}
                                    ''h(x)'', 1
```









4\, {x}^{3}{{\rm e}^{-{x}^{4}}}
"i is", 3,

..

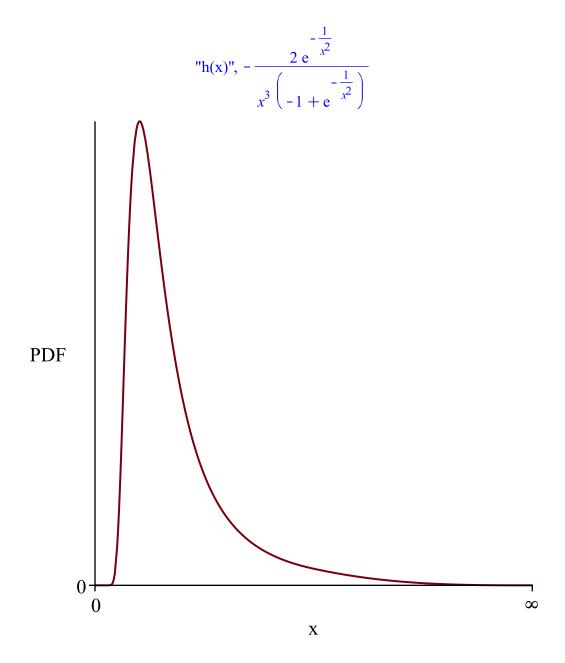
$$g := t \to \frac{1}{t}$$

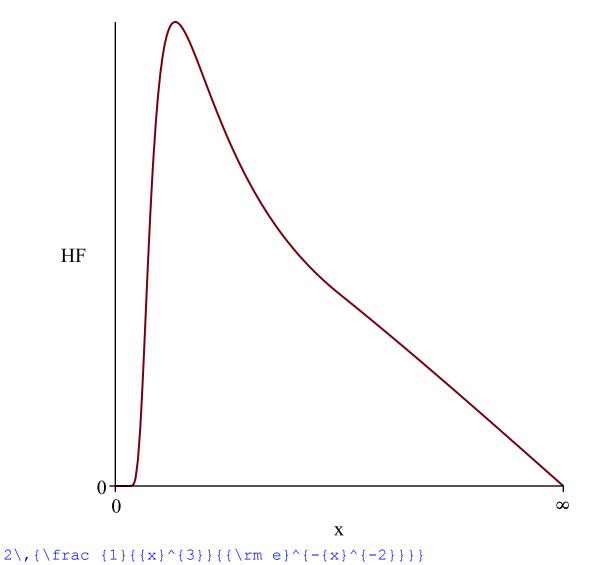
$$l := 0$$

$$u := \infty$$

$$Temp := \left[\left[y \to \frac{2 e^{-\frac{1}{y^2}}}{y^{\sim^3}} \right], [0, \infty], ["Continuous", "PDF"] \right]$$

$$"f(x)", \frac{2 e^{-\frac{1}{x^2}}}{x^3}$$





11

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

$$l := 0$$

$$u := \infty$$

$$Temp := \left[\left[y \sim \frac{2 \sin(y \sim) e^{-\frac{\sin(y \sim)^2}{\cos(y \sim)^2}}}{\cos(y \sim)^3} \right], \left[0, \frac{1}{2} \pi \right], \left[\text{"Continuous", "PDF"} \right] \right]$$

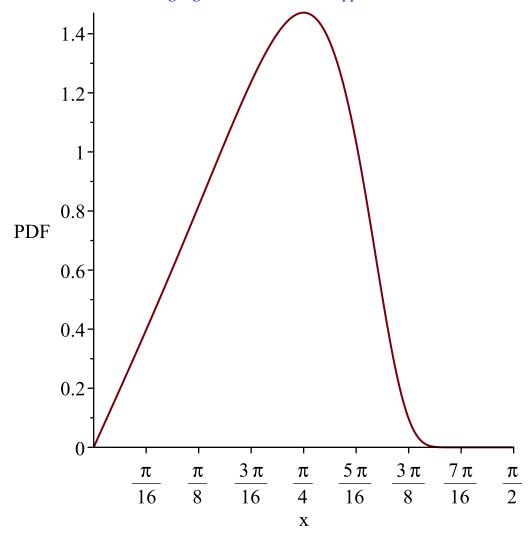
$$= \frac{-\frac{\sin(x)^2}{\cos(x)^2}}{\cos(x)^3}$$

$$= \text{"h(x)", } \frac{2 \sin(x)}{\cos(x)^3}$$

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

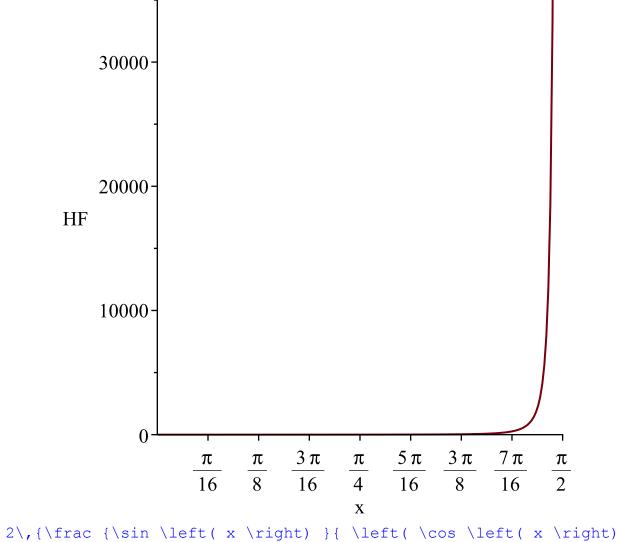


Resetting high to RV's maximum support value



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

variable,
$$\frac{1}{2}$$
 π



"i is", 5,

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

$$l := 0$$

$$u := \infty$$

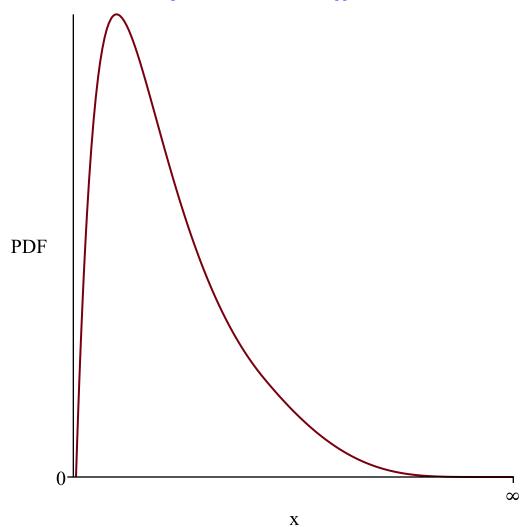
$$Temp := \left[\left[y \sim \rightarrow \frac{2 \ln(y \sim) e^{-\ln(y \sim)^{2}}}{y \sim} \right], [1, \infty], ["Continuous", "PDF"] \right]$$

$$"f(x)", \frac{2 \ln(x) e^{-\ln(x)^{2}}}{x}$$

$$"h(x)", \frac{2 \ln(x)}{x}$$

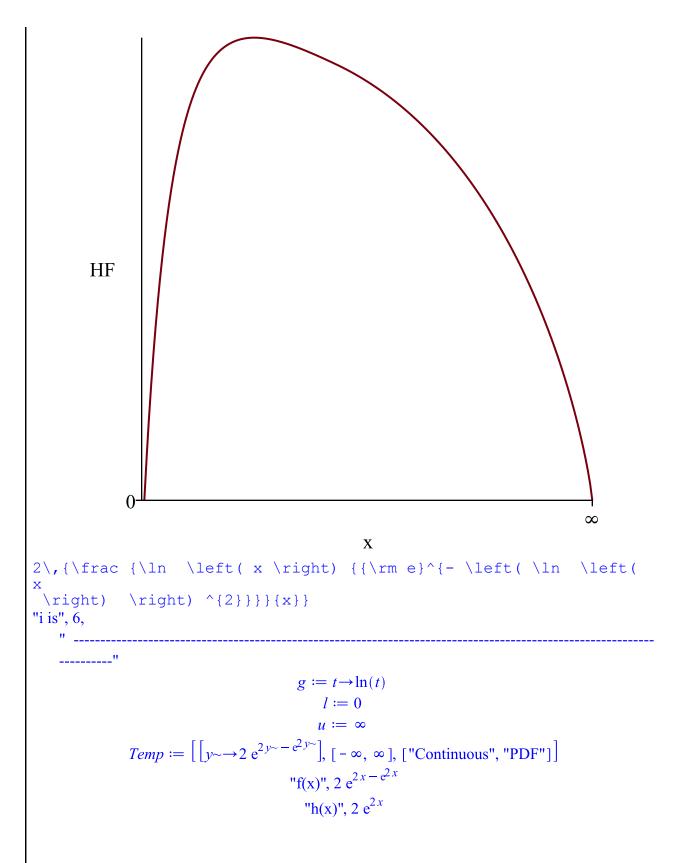
WARNING(PlotDist): Low value provided by user, 0 is less than minimum support value of random variable

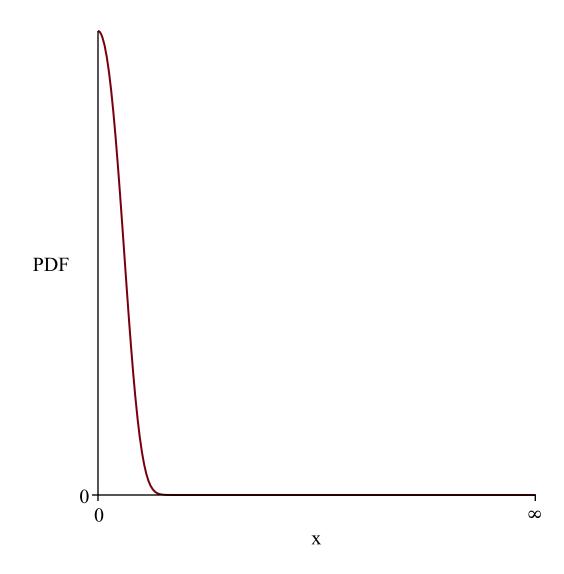


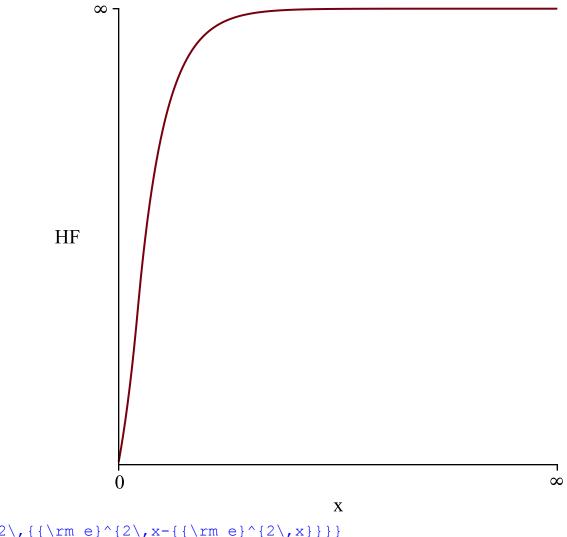


WARNING(PlotDist): Low value provided by user, 0 is less than minimum support value of random variable

Resetting low to RV's minimum support value







 $2\, \{{\rm e}^{2\, x-\{{\rm e}^{2\, x}\}}\}$ "i is", 7,

115,7,

" ______

____"

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

$$l := 0$$

$$u := \infty$$

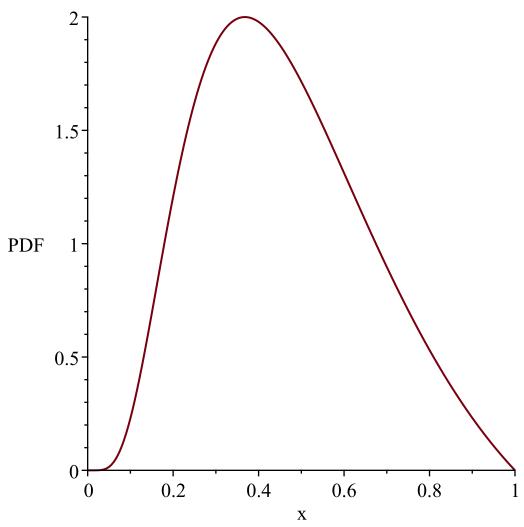
$$Temp := \left[\left[y \sim \rightarrow -\frac{2 \ln(y \sim) e^{-\ln(y \sim)^2}}{y \sim} \right], [0, 1], ["Continuous", "PDF"] \right]$$

$$"f(x)", -\frac{2 \ln(x) e^{-\ln(x)^2}}{x}$$

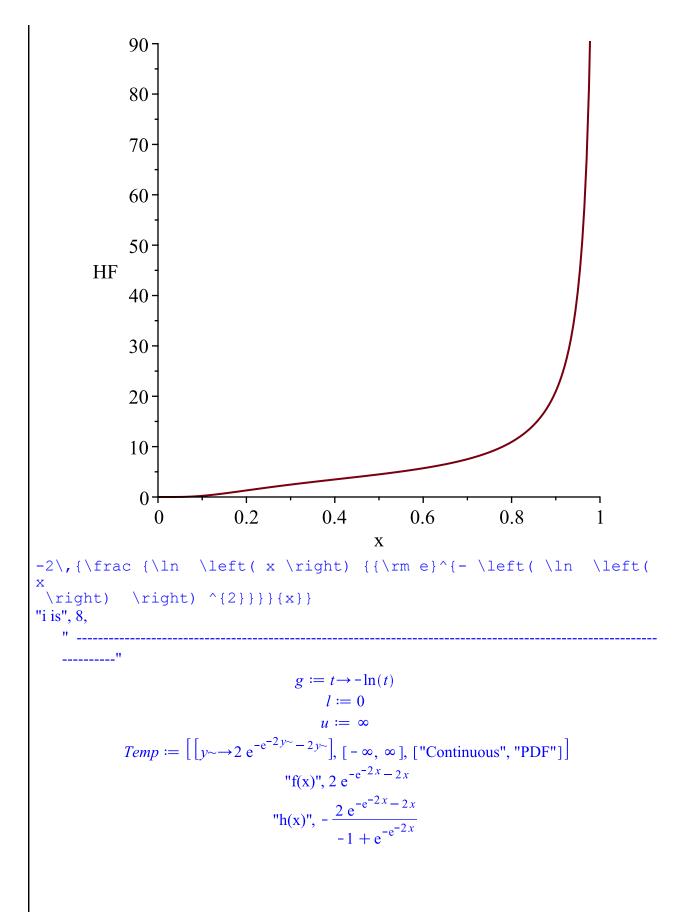
$$"h(x)", \frac{2 \ln(x) e^{-\ln(x)^2}}{x \left(-1 + e^{-\ln(x)^2}\right)}$$

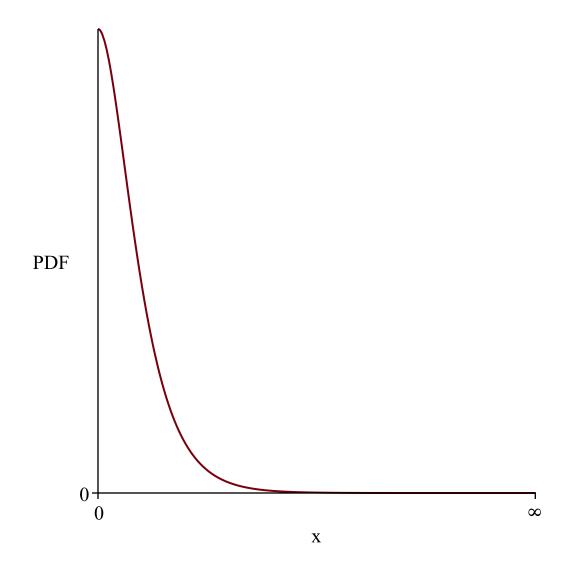
WARNING(PlotDist): High value provided by user, ∞ is greater than maximum support value of the random variable, 1

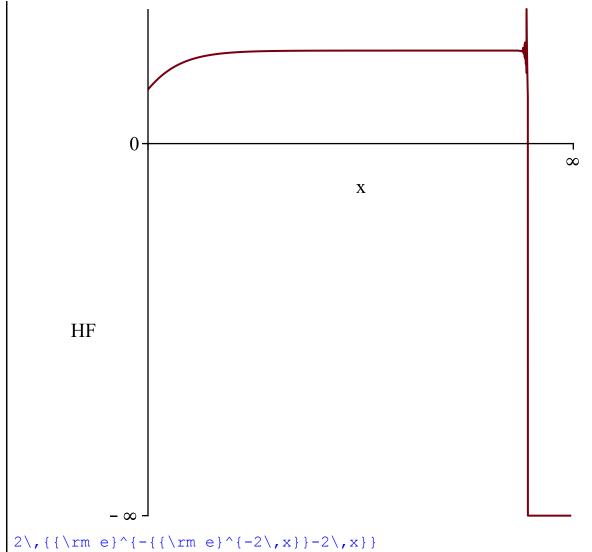




WARNING(PlotDist): High value provided by user, ∞ is greater than maximum support value of the random variable, 1
Resetting high to RV's maximum support value







____"

$$g := t \to \ln(t+1)$$

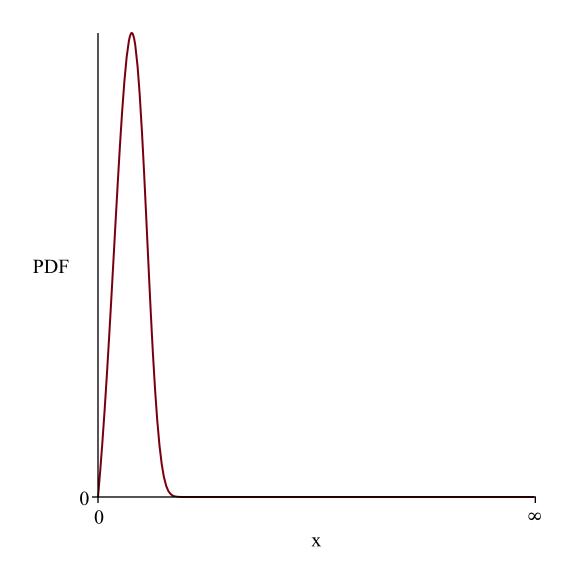
$$l := 0$$

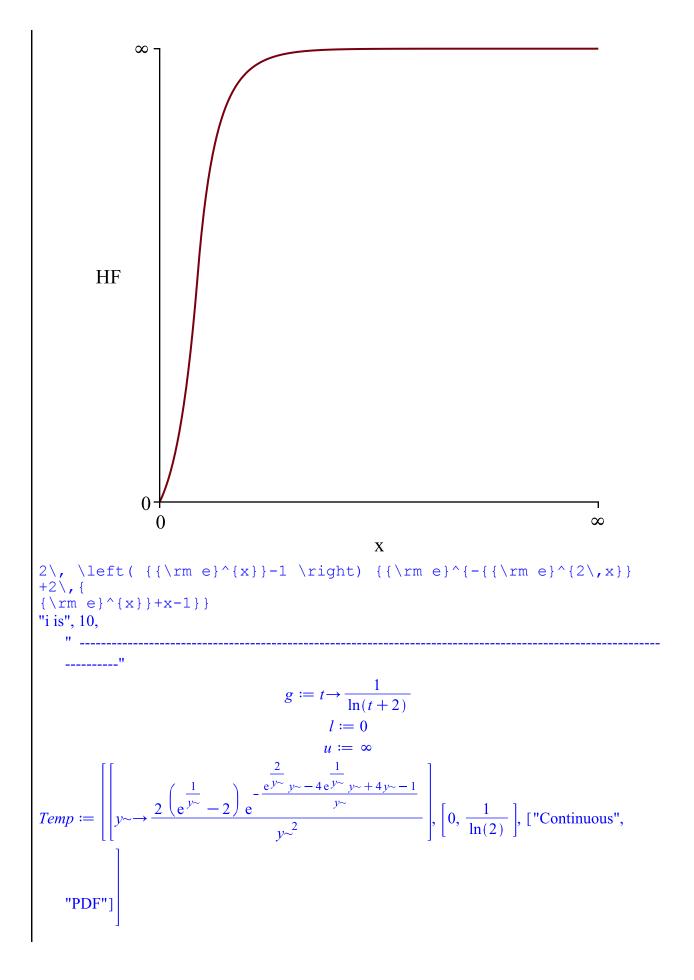
$$u := \infty$$

$$Temp := \left[\left[y \to 2 \left(e^{y \to -1} \right) e^{-e^{2y \to +2} e^{y \to +y \to -1}} \right], [0, \infty], ["Continuous", "PDF"] \right]$$

$$"f(x)", 2 \left(e^{x} - 1 \right) e^{-e^{2x} + 2 e^{x} + x - 1}$$

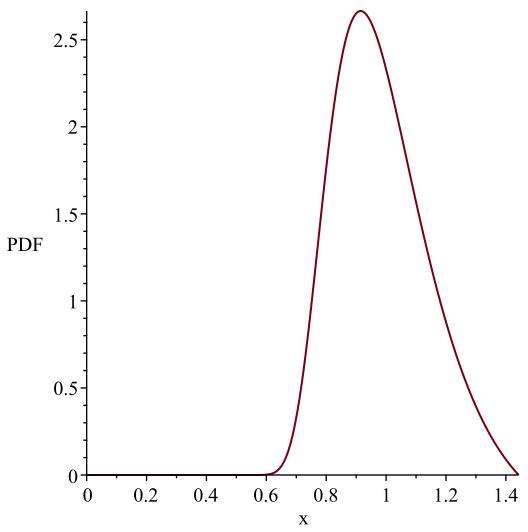
$$"h(x)", 2 \left(e^{x} - 1 \right) e^{x}$$





"f(x)",
$$\frac{2\left(e^{\frac{1}{x}}-2\right)e^{-\frac{\frac{2}{e^{\frac{x}{x}}}x-4e^{\frac{1}{x}}x+4x-1}{x}}}{x^{2}}$$
"h(x)",
$$-\frac{2\left(e^{\frac{1}{x}}-2\right)e^{-\frac{\frac{2}{e^{\frac{x}{x}}}x-4e^{\frac{1}{x}}x+4x-1}{x}}}{x^{2}\left(-1+e^{-e^{\frac{x}{x}}+4e^{\frac{1}{x}}}-4\right)}$$

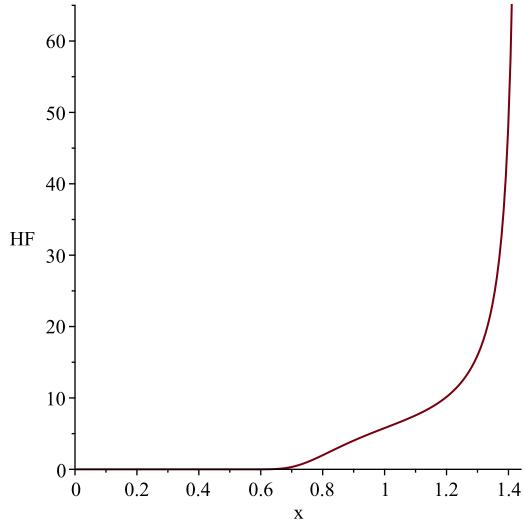
variable,
$$\frac{1}{\ln(2)}$$



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

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

Resetting high to RV's maximum support value



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

$$l := 0$$

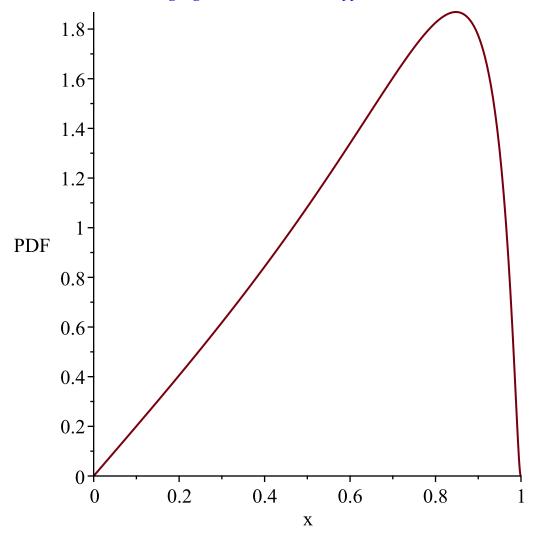
$$u := \infty$$

$$Temp := \left[\left[y \to -\frac{2 \arctan(y \to e^{-\arctan(y \to e^{-\arctan(y \to e^{-\arctan(x)})^2})}}{y \to -1} \right], [0, 1], ["Continuous", "PDF"] \right]$$

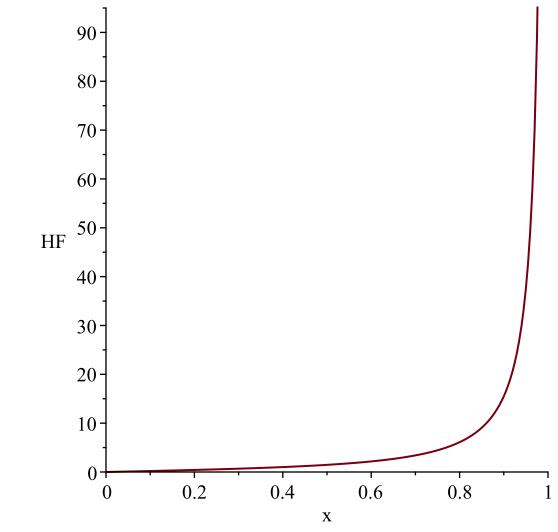
$$"f(x)", -\frac{2 \arctan(x) e^{-\arctan(x)^2}}{x^2 - 1}$$

"h(x)",
$$-\frac{2 \operatorname{arctanh}(x) e^{\frac{1}{4} (\ln(x+1) - 2 \operatorname{arctanh}(x)) (\ln(x+1) + 2 \operatorname{arctanh}(x))}}{\sqrt{(1-x)^{\ln(x+1)}} (x^2-1)} (e^{\ln(1-x)^2})^{1/4}}$$

Resetting high to RV's maximum support value



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



-2\,{\frac {{\rm arctanh} \left(x\right){{\rm e}^{- \left({\rm arctanh} \left(x\right) ^{2}}}}{{x}^{2}-1}} "i is", 12,

" ______

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

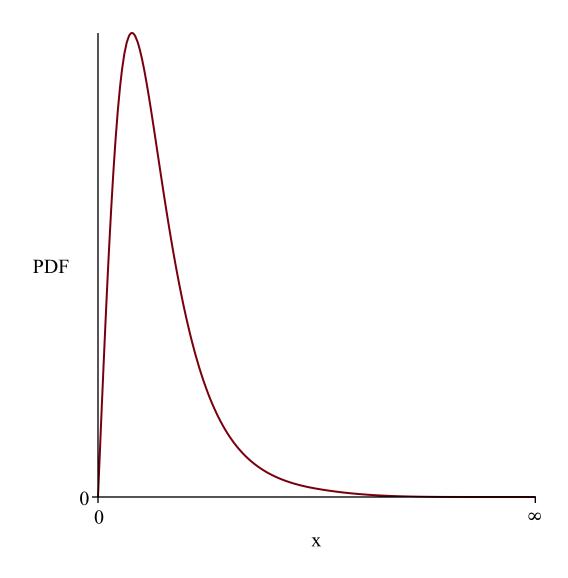
$$l := 0$$

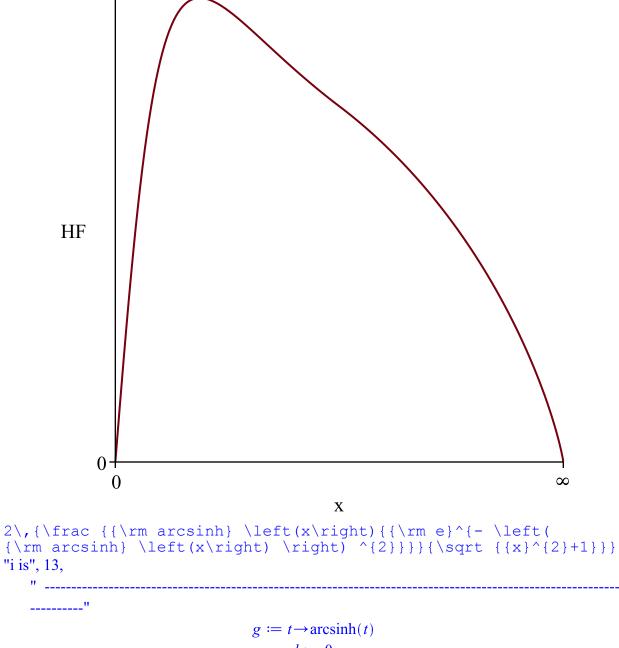
$$u := \infty$$

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

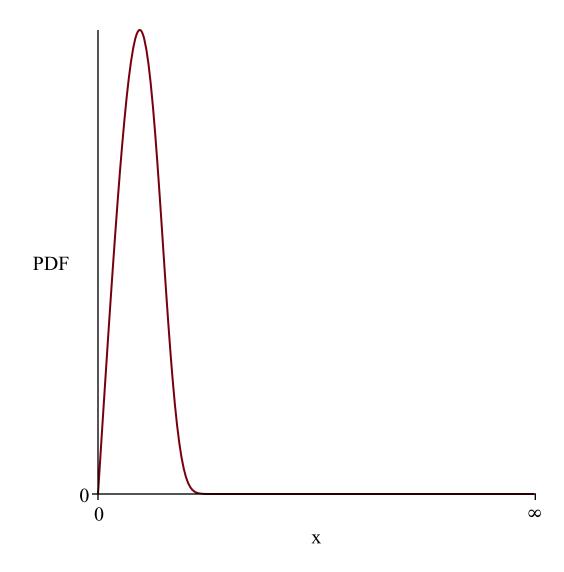
$$"f(x)", \frac{2 \operatorname{arcsinh}(x) e^{-\operatorname{arcsinh}(x)^{2}}}{\sqrt{x^{2} + 1}}$$

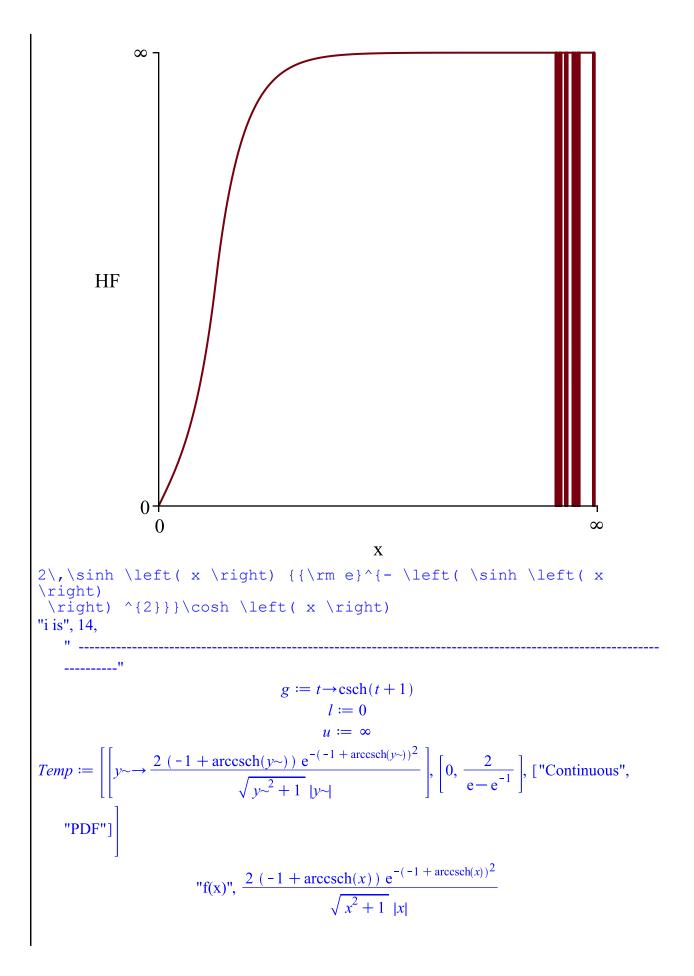
$$"h(x)", \frac{2 \operatorname{arcsinh}(x) e^{-\left(\operatorname{arcsinh}(x) - \ln\left(-x + \sqrt{x^{2} + 1}\right)\right)\left(\operatorname{arcsinh}(x) + \ln\left(-x + \sqrt{x^{2} + 1}\right)\right)}}{\sqrt{x^{2} + 1}}$$





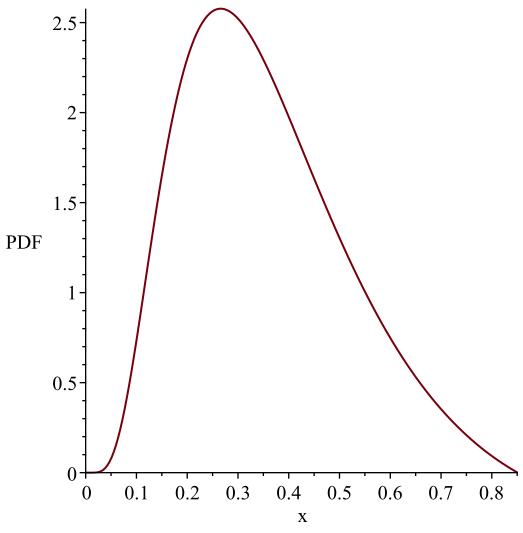
" $g := t \rightarrow \operatorname{arcsinh}(t)$ l := 0 $u := \infty$ $Temp := \left[\left[y \sim -2 \sinh(y \sim) e^{-\sinh(y \sim)^2} \cosh(y \sim) \right], [0, \infty], [\text{"Continuous", "PDF"}] \right]$ $\text{"f(x)", } 2 \sinh(x) e^{-\sinh(x)^2} \cosh(x)$ $\text{"h(x)", } 2 \sinh(x) e^{-\cosh(x)^2} + \frac{1}{2} + \frac{1}{4} e^{2x} + \frac{1}{4} e^{-2x} \cosh(x)$





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

Resetting high to RV's maximum support value



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

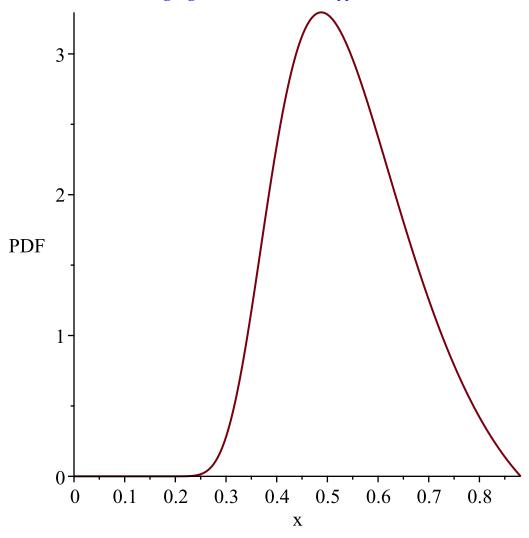
variable,
$$\frac{2}{e-e^{-1}}$$

```
100
                80
                60
         HF
                40
                20
                  0-
                                    0.2
                            0.1
                                            0.3
                                                     0.4
                                                              0.5
                                                                      0.6
                                                                               0.7
                     0
                                                                                       0.8
                                                         \mathbf{X}
2\, {\frac{-1+{\rm arccsch} \left(x\right)} \left(x\right) \left(x\right) \left(x\right)} 
e}^{-
 \left(-1+{\rm arccsch} \left(x\right) \right) ^{2}}}{\left(x\right) ^{2}}}{\left(x\right) ^{2}}}
{x}^{2}
+1} \left| x \right| }}
"i is", 15,
                                      g := t \rightarrow \operatorname{arccsch}(t+1)
                                               l := 0
                                              u := \infty
                                         \sinh(y\sim) - 1)^2
                                           sinh(y\sim)^2
                                                         \cosh(y\sim)
                                      \sinh(y\sim)^3
    ["Continuous", "PDF"]
```

"f(x)",
$$-\frac{2 \left(\sinh(x) - 1\right) e^{-\frac{\left(\sinh(x) - 1\right)^{2}}{\sinh(x)^{2}}} \cosh(x)}{\sinh(x)^{3}}$$
"h(x)",
$$\frac{2 \left(\sinh(x) - 1\right) e^{-\frac{\left(\sinh(x) - 1\right)^{2}}{\sinh(x)^{2}}} \cosh(x)}{2 \left(\sinh(x) - 1\right) e^{\frac{e^{4x} - 4e^{3x} + 2e^{2x} + 4e^{x} + 1}{-e^{4x} + 2e^{2x} - 1}} \right)$$

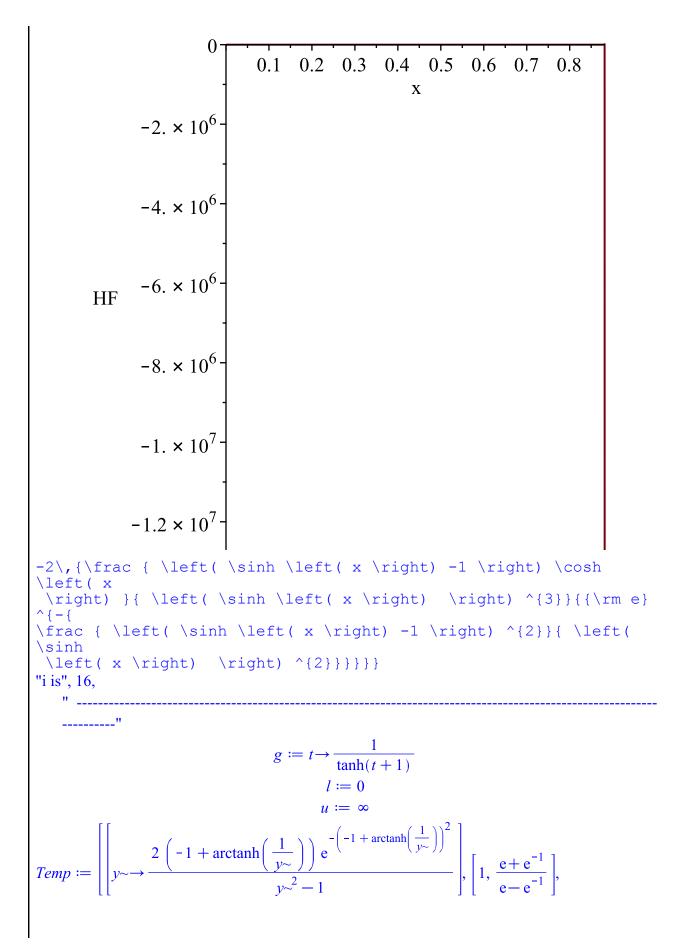
variable,
$$\ln(1+\sqrt{2})$$

Resetting high to RV's maximum support value



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

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



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

$$\left(-\left(-1 + \operatorname{arctanh}\left(\frac{1}{x}\right)\right)^{2}\right) \left(\left(\frac{1}{x}\right)\right) = \frac{1}{2} \ln \left(\frac{1}{x}\right)$$

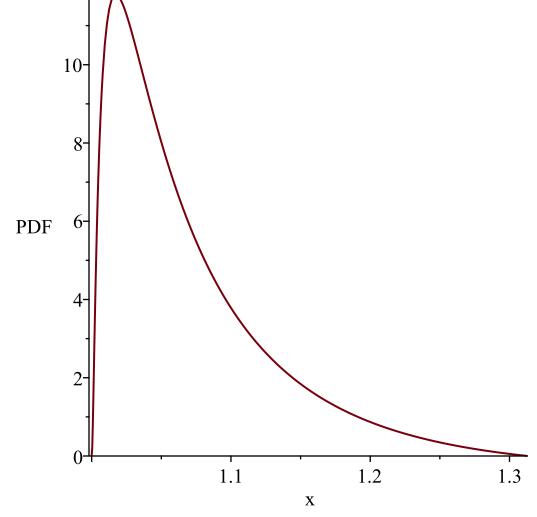
"h(x)",
$$-\left(2e^{-\left(-1 + \operatorname{arctanh}\left(\frac{1}{x}\right)\right)^2}\left(-1 + \operatorname{arctanh}\left(\frac{1}{x}\right)\right)\right) / \left(\left((x-1)^{\frac{1}{2}\ln(x+1)} + 1\right)e^{-\frac{1}{4}\ln(x+1)^2 - \frac{1}{4}\ln(x-1)^2 - 1} + (x-1)^{\frac{1}{2}\ln(x+1)}e^{-\frac{1}{4}\ln(x+1)^2 - \frac{1}{4}\ln(x-1)^2 - 1} - x\right)$$

$$+1$$
) $(x+1)$

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

Resetting low to RV's minimum support value WARNING(PlotDist): High value provided by user, ∞ is greater than maximum support value of the random

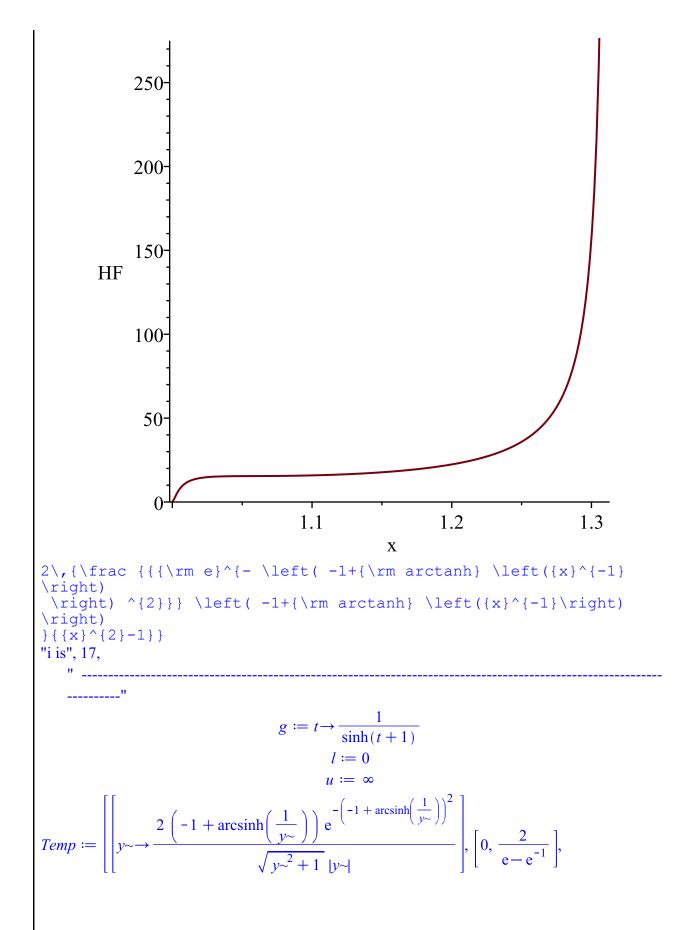
variable,
$$\frac{e+e^{-1}}{e-e^{-1}}$$



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

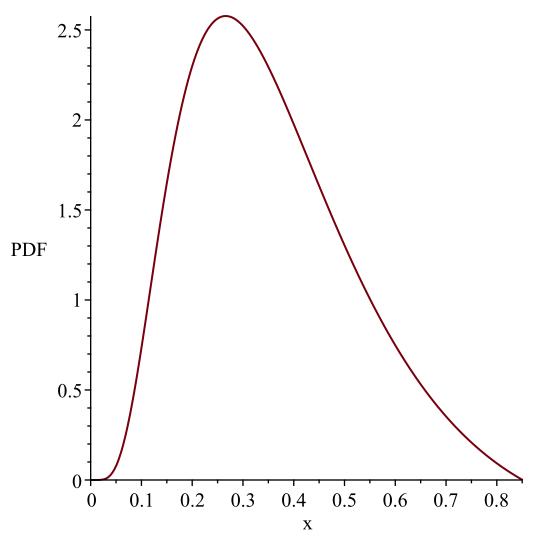
Resetting low to RV's minimum support value WARNING(PlotDist): High value provided by user, ∞ is greater than maximum support value of the random

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



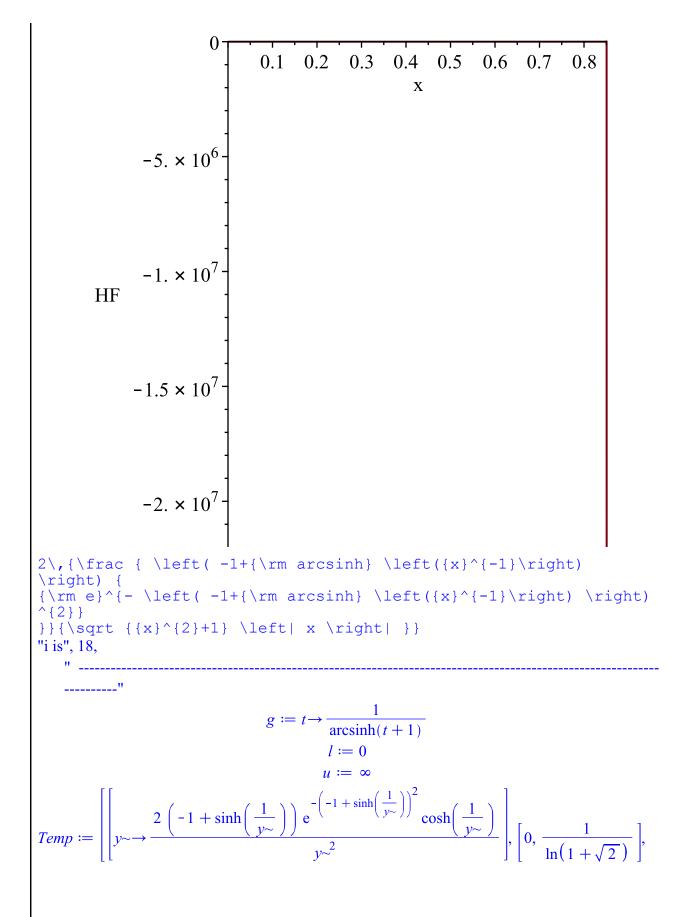
"f(x)",
$$\frac{2\left(-1 + \operatorname{arcsinh}\left(\frac{1}{x}\right)\right) e^{-\left(-1 + \operatorname{arcsinh}\left(\frac{1}{x}\right)\right)^{2}}}{\sqrt{x^{2} + 1} |x|}$$
"h(x)",
$$-\left(2\left(-1 + \operatorname{arcsinh}\left(\frac{1}{x}\right)\right) e^{-\left(-1 + \operatorname{arcsinh}\left(\frac{1}{x}\right)\right)^{2}} x^{2}\right) / \left(\sqrt{x^{2} + 1} |x| \left(x^{2} \ln(\sqrt{x^{2} + 1} + 1) + 2 e^{-1} - \ln(\sqrt{x^{2} + 1} + 1)^{2} - \ln(x)^{2}\right) + 2\sqrt{x^{2} + 1} x^{2} \ln(\sqrt{x^{2} + 1} + 1) e^{-1} - \ln(\sqrt{x^{2} + 1} + 1)^{2} - \ln(x)^{2} + 2x^{2} \ln(\sqrt{x^{2} + 1} + 1) e^{-1} - \ln(\sqrt{x^{2} + 1} + 1)^{2} - \ln(x)^{2} - x^{2}\right)$$

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



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

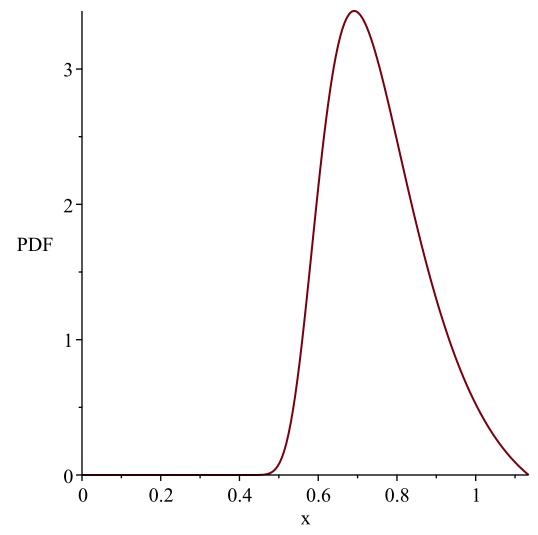
variable,
$$\frac{2}{e-e^{-1}}$$



"f(x)",
$$\frac{2\left(-1+\sinh\left(\frac{1}{x}\right)\right)e^{-\left(-1+\sinh\left(\frac{1}{x}\right)\right)^{2}}\cosh\left(\frac{1}{x}\right)}{x^{2}}$$

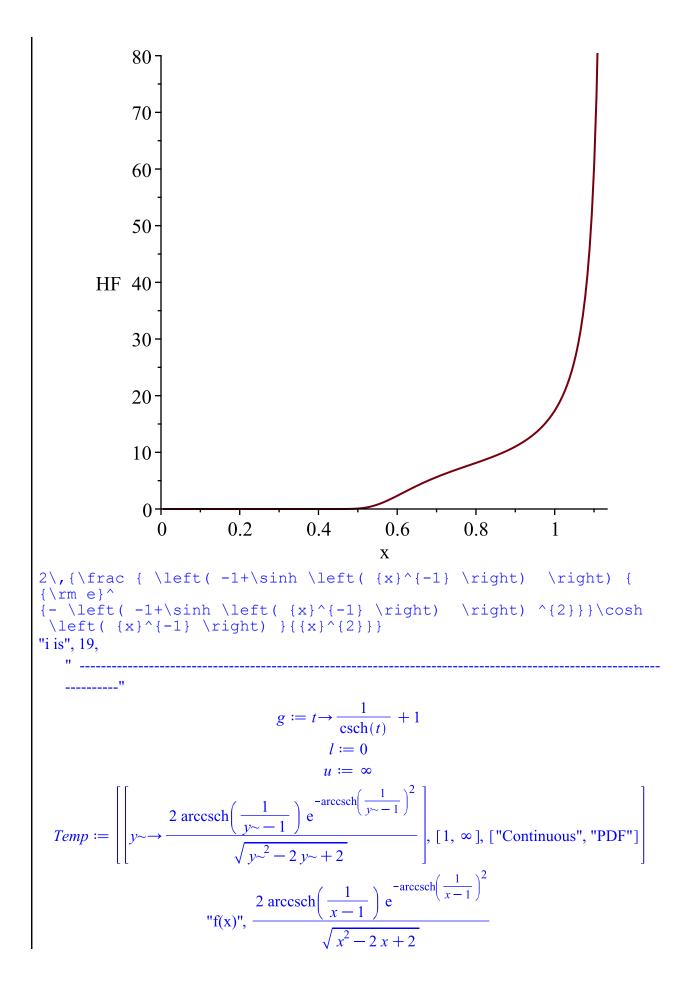
"h(x)",
$$-\frac{2\left(-1+\sinh\left(\frac{1}{x}\right)\right)e^{-\left(-1+\sinh\left(\frac{1}{x}\right)\right)^{2}}\cosh\left(\frac{1}{x}\right)}{x^{2}\left(-1+e^{-\frac{1}{4}\left(e^{\frac{4}{x}}-4e^{\frac{3}{x}}+2e^{\frac{2}{x}}+4e^{\frac{1}{x}}+1\right)e^{-\frac{2}{x}}\right)}$$

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



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

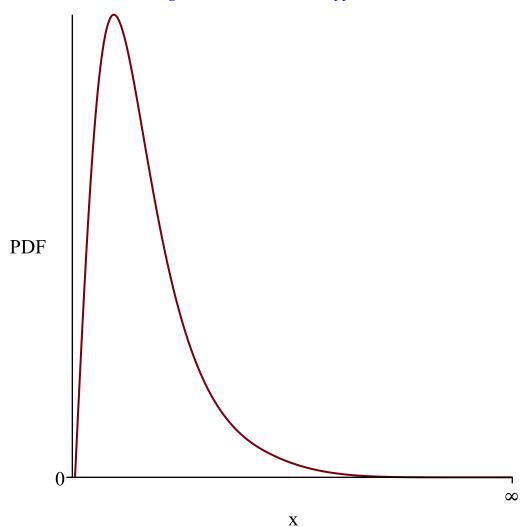
variable,
$$\frac{1}{\ln(1+\sqrt{2})}$$



"h(x)", -
$$\frac{2\operatorname{arccsch}\left(\frac{1}{x-1}\right)e^{-\operatorname{arccsch}\left(\frac{1}{x-1}\right)^{2}}}{\sqrt{x^{2}-2\,x+2}\left(-1+2\left(\int_{1}^{x}\frac{\operatorname{arccsch}\left(\frac{1}{t-1}\right)e^{-\operatorname{arccsch}\left(\frac{1}{t-1}\right)^{2}}}{\sqrt{t^{2}-2\,t+2}}\right)dt\right)\right)}$$

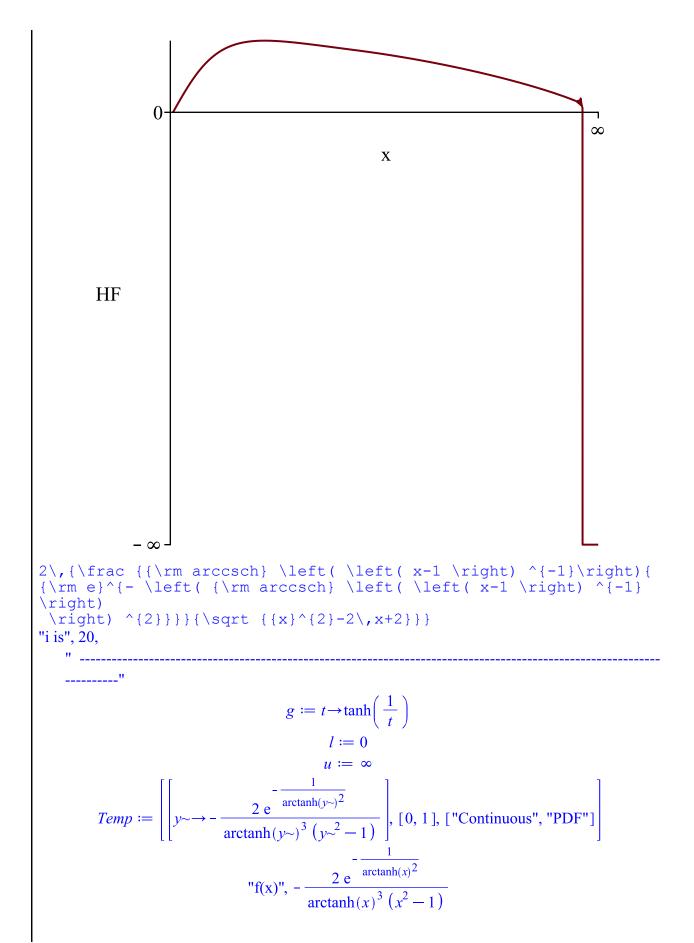
WARNING(PlotDist): Low value provided by user, 0 is less than minimum support value of random variable

Resetting low to RV's minimum support value



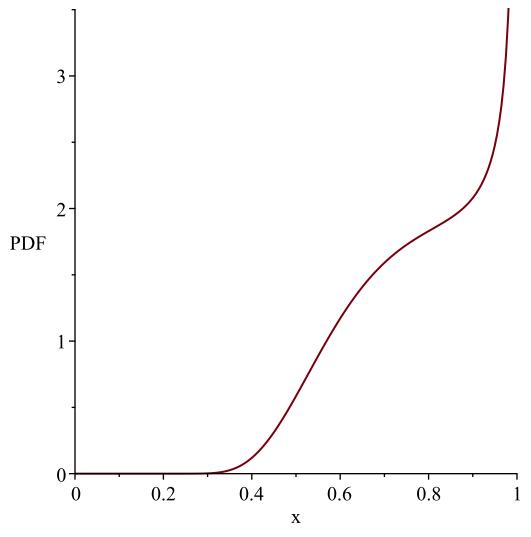
WARNING(PlotDist): Low value provided by user, 0 is less than minimum support value of random variable

Resetting low to RV's minimum support value



"h(x)",
$$\frac{2 e^{-\frac{1}{\operatorname{arctanh}(x)^{2}}}}{\operatorname{arctanh}(x)^{3} (x^{2}-1) \left(-\frac{4}{(\ln(x+1)-\ln(1-x))^{2}}\right)}$$

Resetting high to RV's maximum support value



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

