```
> 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 := LogLogisticRV(a,b);
   bfname := "LogLogisticRV(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{a \sim b \sim (a \sim x)^{b \sim -1}}{\left( 1 + (a \sim x)^{b \sim} \right)^2} \right], [0, \infty], ["Continuous", "PDF"] \right]
                           bfname := "LogLogisticRV(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:/Latex Output 2/LogLogistic Gen.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 \rightarrow 1/(\ln(t+2)), t \rightarrow \tanh(t), t \rightarrow \sinh(t), t \rightarrow arcsinh(t),
   t\rightarrow csch(t+1), t\rightarrow arccsch(t+1), t\rightarrow 1/tanh(t+1), t\rightarrow 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 \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( "1 and u", 1, 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(" \\qquad");
 latex(Temp[2][1]);
 printf(" < x < ");
 latex(Temp[2][2]);
 printf("$$");
 writeto(terminal);
od;
#final latex output
appendto(filename);
printf("\\end{document}\n");
writeto(terminal);
```

filename := "C:/Latex\_Output\_2/LogLogistic\_Gen.tex"  $\frac{a \sim b \sim (a \sim x)^{b \sim -1}}{\left(1 + (a \sim x)^{b \sim}\right)^2}$ "i is", 1,  $Temp := \left[ y \sim \frac{1}{2} \frac{a^{b^{-}} b \sim y^{-\frac{1}{2}} b \sim -1}{\left(1 + a^{b^{-}} y^{-\frac{1}{2}} b \sim\right)^{2}} \right], [0, \infty], ["Continuous", "PDF"]$ "g(x)",  $x^2$ , "base",  $\frac{a \sim b \sim (a \sim x)^{b \sim -1}}{\left(1 + (a \sim x)^{b \sim}\right)^2}$ , "LogLogisticRV(a,b)" "f(x)",  $\frac{1}{2} \frac{a^{b^{-}} b^{-} x^{\frac{1}{2} b^{-} - 1}}{\left(\frac{1}{1 + a^{-}} b^{-} x^{\frac{1}{2} b^{-}}\right)^{2}}$ "i is", 2,  $Temp := \left[ \left[ y \sim \rightarrow \frac{2 a^{b^{-}} b \sim \left( y \sim^{2} \right)^{b^{-}}}{v \sim \left( 1 + a^{b^{-}} \left( v \sim^{2} \right)^{b^{-}} \right)^{2}} \right], [0, \infty], ["Continuous", "PDF"] \right]$ "g(x)",  $\sqrt{x}$ , "base",  $\frac{a \sim b \sim (a \sim x)^{b \sim -1}}{\left(1 + (a \sim x)^{b \sim}\right)^2}$ , "LogLogisticRV(a,b)" "f(x)",  $\frac{2 a^{-b^{-}} b^{-} (x^{2})^{b^{-}}}{x (1 + a^{-b^{-}} (x^{2})^{b^{-}})^{2}}$  $g := t \rightarrow \frac{1}{t}$ 

l := 0

"i is", 4,

\_\_\_\_\_"

$$g \coloneqq t \to \arctan(t)$$

$$l \coloneqq 0$$

$$u \coloneqq \infty$$

$$Temp \coloneqq \left[ \left[ y \sim \to \frac{a^{b^{-}} b \sim \tan(y \sim)^{b^{-}-1} \left( 1 + \tan(y \sim)^{2} \right)}{\left( 1 + a^{-b^{-}} \tan(y \sim)^{b^{-}} \right)^{2}} \right], \left[ 0, \frac{1}{2} \pi \right], \left[ \text{"Continuous", "PDF"} \right] \right]$$

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

$$\text{"g(x)", } \arctan(x), \text{"base", } \frac{a \sim b \sim (a \sim x)^{b^{-}-1}}{\left( 1 + (a \sim x)^{b^{-}} \right)^{2}}, \text{"LogLogisticRV(a,b)"}$$

$$\text{"f(x)", } \frac{a^{-b^{-}} b \sim \tan(x)^{b^{-}-1} \left( 1 + \tan(x)^{2} \right)}{\left( 1 + a^{-b^{-}} \tan(x)^{b^{-}} \right)^{2}}$$

"i is", 5,

" \_\_\_\_\_\_\_

"

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

$$l := 0$$

$$u := \infty$$

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

$$"1 \text{ and } u", 0, \infty$$

$$"g(x)", e^{x}, "base", \frac{a \sim b \sim (a \sim x)^{b \sim -1}}{\left( 1 + (a \sim x)^{b^{\sim}} \right)^{2}}, "LogLogisticRV(a,b)"$$

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

l := 0 $u := \infty$ 

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

$$= \left[ (1 + a \sim^{b^+} \operatorname{arctanh}(y \sim)^{b^+})^2, \text{"LogLogisticRV(a,b)"} \right]$$

$$= \left[ (1 + a \sim^{b^+} \operatorname{arctanh}(x)^{b^+})^2, \text{"LogLogisticRV(a,b)"} \right]$$

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$$= \left[ (1 + a \sim^{b^+} \operatorname{arcsinh}(y \sim)^{b^+})^2, \text{"LogLogisticRV(a,b)"} \right]$$

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 $u := \infty$ 

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

$$["Continuous", "PDF"]$$

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

$$"g(x)", \frac{1}{\tanh(x+1)}, "base", \frac{a \sim b \sim (a \sim x)^{b \sim -1}}{\left( 1 + (a \sim x)^{b \sim} \right)^{2}}, "LogLogisticRV(a,b)"$$

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

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

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

$$I := 0$$

$$u := \infty$$

$$I = 0$$

$$I := \infty$$

$$I := 0$$

$$I := \infty$$

$$I := 0$$

$$I := \infty$$

$$l := 0$$

$$u := \infty$$

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

["Continuous", "PDF"]

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

"g(x)", 
$$\frac{1}{\operatorname{arcsinh}(x+1)}$$
, "base",  $\frac{a \sim b \sim (a \sim x)^{b \sim -1}}{\left(1 + (a \sim x)^{b \sim}\right)^2}$ , "LogLogisticRV(a,b)" 
$$a \sim^{b \sim} b \sim \left(-1 + \sinh\left(\frac{1}{x}\right)\right)^{b \sim -1} \cosh\left(\frac{1}{x}\right)$$

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

"i is", 19,

" -----

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$$g := t \to \frac{1}{\operatorname{csch}(t)} + 1$$

$$l := 0$$

$$u := \infty$$

$$Temp := \left[ \left[ y \sim \rightarrow \frac{a \sim^{b \sim} b \sim \operatorname{arccsch} \left( \frac{1}{y \sim -1} \right)^{b \sim -1}}{\sqrt{y \sim^2 - 2 y \sim + 2} \left( 1 + a \sim^{b \sim} \operatorname{arccsch} \left( \frac{1}{y \sim -1} \right)^{b \sim} \right)^2} \right], [1, \infty],$$

["Continuous", "PDF"]

"g(x)", 
$$\frac{1}{\operatorname{csch}(x)}$$
 + 1, "base",  $\frac{a \sim b \sim (a \sim x)^{b \sim -1}}{(1 + (a \sim x)^{b \sim})^2}$ , "LogLogisticRV(a,b)"

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

"g(x)", 
$$\operatorname{csch}\left(\frac{1}{x}\right)$$
, "base",  $\frac{a \sim b \sim (a \sim x)^{b \sim -1}}{(1 + (a \sim x)^{b \sim})^2}$ , "LogLogisticRV(a,b)"

"f(x)",  $\frac{a \sim^{b \sim} b \sim \operatorname{arccsch}(x)^{-b \sim} - 1}{\sqrt{x^2 + 1} \left(1 + a \sim^{b \sim} \operatorname{arccsch}(x)^{-b \sim}\right)^2 |x|}$ 

"i is", 22,

"
$$g \coloneqq t \to \operatorname{arccsch}\left(\frac{1}{t}\right)$$

$$l \coloneqq 0$$

$$u \coloneqq \infty$$

$$Temp \coloneqq \left[\left[y \sim \to \frac{a \sim^{b \sim} b \sim \sinh(y \sim)^{b \sim -1} \cosh(y \sim)}{(1 + a \sim^{b \sim} \sinh(y \sim)^{b \sim})^2}\right], [0, \infty], ["Continuous", "PDF"]\right]$$

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

"g(x)",  $\operatorname{arccsch}\left(\frac{1}{x}\right)$ , "base",  $\frac{a \sim b \sim (a \sim x)^{b \sim} - 1}{(1 + (a \sim x)^{b \sim})^2}$ , "LogLogisticRV(a,b)"

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

**(3)**