```
> 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.
  ry declaring `local DataSets`; see ?protect for details.
> bf := LomaxRV(a,b);
   bfname := "LomaxRV(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 := [[x \rightarrow b \sim a \sim (b \sim x + 1)^{-a \sim -1}], [0, \infty], ["Continuous", "PDF"]]
                           bfname := "LomaxRV(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(y)
                                                                                   (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/Lomax.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
  print( "i is", i, " ------
----");
  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(" \\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/Lomax.tex"
                                                               b \sim a \sim (b \sim x + 1)^{-a \sim -1}
"i is", 1,
                                                                           g := t \rightarrow t^2
                                                                              l := 0
         Temp := \left[ \left[ y \sim \frac{1}{2} \right] \frac{b \sim a \sim \left( b \sim \sqrt{y \sim} + 1 \right)^{-a \sim -1}}{\sqrt{y \sim}} \right], [0, \infty], ["Continuous", "PDF"] \right]
                                                                        "l and u", 0, ∞
                               "g(x)", x^2, "base", b \sim a \sim (b \sim x + 1)^{-a \sim -1}, "LomaxRV(a,b)"
                                                 "f(x)", \frac{1}{2} \frac{b \sim a \sim (b \sim \sqrt{x} + 1)^{-a \sim -1}}{\sqrt{x}}
"i is", 2,
                                                                         g := t \rightarrow \sqrt{t}
           Temp := \left[ \left[ y \sim \rightarrow 2 \ b \sim a \sim \left( b \sim y \sim^2 + 1 \right)^{-a \sim -1} y \sim \right], [0, \infty], ["Continuous", "PDF"] \right]
                              "g(x)", \sqrt{x}, "base", b \sim a \sim (b \sim x + 1)^{-a \sim -1}, "LomaxRV(a,b)"
                                                      "f(x)", 2 b \sim a \sim (b \sim x^2 + 1)^{-a \sim -1} x
"i is", 3,
                                                                         g := t \rightarrow \frac{1}{t}
                 Temp := \left[ \left[ y \sim \rightarrow \frac{b \sim a \sim \left( \frac{b \sim + y \sim}{y \sim} \right)^{-a \sim}}{(b \sim + y \sim) \ y \sim} \right], \ [0, \ \infty], \ ["Continuous", "PDF"] \right]
                                                                        "I and u", 0, \infty
                              "g(x)", \frac{1}{x}, "base", b \sim a \sim (b \sim x + 1)^{-a \sim -1}, "LomaxRV(a,b)"
```

```
"f(x)", \frac{b \sim a \sim \left(\frac{b \sim + x}{x}\right)^{-a \sim}}{(b \sim + x)^{-a}}
"i is", 4,
                                                                      g := t \rightarrow \arctan(t)
                                                                                 l := 0
Temp := \left[ \left[ y \sim b \sim a \sim \left( b \sim \tan(y \sim) + 1 \right)^{-a \sim -1} \left( 1 + \tan(y \sim)^2 \right) \right], \left[ 0, \frac{1}{2} \pi \right], \left[ \text{"Continuous"}, \right]
       "PDF"]
                                                                          "I and u", 0, \infty
                          "g(x)", arctan(x), "base", b \sim a \sim (b \sim x + 1)^{-a \sim -1}, "LomaxRV(a,b)"
                                         "f(x)", b \sim a \sim (b \sim \tan(x) + 1)^{-a \sim -1} (1 + \tan(x)^2)
"i is", 5,
           Temp := \left[ \left[ y \sim \rightarrow \frac{b \sim a \sim (b \sim \ln(y \sim) + 1)^{-a \sim -1}}{y \sim} \right], [1, \infty], ["Continuous", "PDF"] \right]
                                                                          "l and u", 0, ∞
                                 "g(x)", e^x, "base", b \sim a \sim (b \sim x + 1)^{-a \sim -1}, "LomaxRV(a,b)"

"f(x)", \frac{b \sim a \sim (b \sim \ln(x) + 1)^{-a \sim -1}}{x}
"i is", 6,
                                                                          g := t \rightarrow \ln(t)
                                                                                 l := 0
           Temp := \left[ \left[ y \sim \to b \sim a \sim \left( b \sim e^{y \sim} + 1 \right)^{-a \sim -1} e^{y \sim} \right], \left[ -\infty, \infty \right], \left[ \text{"Continuous", "PDF"} \right] \right]
                                                                          "I and u", 0, \infty
                              "g(x)", ln(x), "base", b \sim a \sim (b \sim x + 1)^{-a \sim -1}, "LomaxRV(a,b)"
                                                        "f(x)", b \sim a \sim (b \sim e^x + 1)^{-a \sim -1} e^x
"i is", 7,
```

$$g \coloneqq t \to e^{-t} \\ l \coloneqq 0 \\ u \coloneqq \infty \\ Temp := \left[\left[y \to \frac{b \sim a \sim (-b \sim \ln(y \sim) + 1)^{-a \sim -1}}{y^{2 \sim}} \right], [0, 1], [\text{"Continuous", "PDF"}] \right] \\ \text{"I and u", 0, } \infty \\ \text{"g(x)", } e^{-x}, \text{"base", } b \sim a \sim (b \sim x + 1)^{-a \sim -1}, \text{"LomaxRV(a,b)"} \\ \text{"f(x)", } \frac{b \sim a \sim (-b \sim \ln(x) + 1)^{-a \sim -1}}{x} \right] \\ \text{"i is", 8, } \\ \text{"} \\ g \coloneqq t \to -\ln(t) \\ t \coloneqq 0 \\ u \coloneqq \infty \\ Temp := \left[\left[y \to b \sim a \sim (b \sim e^{-y \sim} + 1)^{-a \sim -1} e^{-y \sim} \right], [-\infty, \infty], [\text{"Continuous", "PDF"}] \right] \\ \text{"I and u", 0, } \infty \\ \text{"g(x)", } -\ln(x), \text{"base", } b \sim a \sim (b \sim x + 1)^{-a \sim -1}, \text{"LomaxRV(a,b)"} \\ \text{"i is", 9, } \\ \text{"i is", 9, } \\ \text{"i is", 9, } \\ \text{"g(x)", } \ln(x + 1), \text{"base", } b \sim a \sim (b \sim x + 1)^{-a \sim -1} e^{-x} \\ \text{"g(x)", } \ln(x + 1), \text{"base", } b \sim a \sim (b \sim x + 1)^{-a \sim -1} e^{x} \\ \text{"g(x)", } \ln(x + 1), \text{"base", } b \sim a \sim (b \sim x + 1)^{-a \sim -1} e^{x} \\ \text{"i is", 10, } \\ \text{"i is", 20, } \\$$

```
"PDF"]
                                                                        "I and u", 0, \infty
                       "g(x)", \frac{1}{\ln(x+2)}, "base", b \sim a \sim (b \sim x+1)^{-a \sim -1}, "LomaxRV(a,b)"
                                           "f(x)", \frac{b \sim a \sim \left(b \sim e^{\frac{1}{x}} - 2b \sim + 1\right)^{-a \sim -1} e^{\frac{1}{x}}}{2}
"i is", 11,
                                                                       g := t \rightarrow \tanh(t)
     Temp := \left[ \left[ y \sim \rightarrow -\frac{b \sim a \sim (b \sim \operatorname{arctanh}(y \sim) + 1)^{-a \sim -1}}{y \sim^2 - 1} \right], [0, 1], ["Continuous", "PDF"] \right]
                                                                        "l and u", 0, ∞
                          "g(x)", tanh(x), "base", b \sim a \sim (b \sim x + 1)^{-a \sim -1}, "LomaxRV(a,b)"
                                              "f(x)", -\frac{b \sim a \sim (b \sim \operatorname{arctanh}(x) + 1)^{-a \sim -1}}{x^2 - 1}
"i is", 12,
                                                                       g := t \rightarrow \sinh(t)
                                                                                l := 0
      Temp := \left[ \left[ y \sim \rightarrow \frac{b \sim a \sim (b \sim \operatorname{arcsinh}(y \sim) + 1)^{-a \sim -1}}{\sqrt{v \sim^2 + 1}} \right], [0, \infty], ["Continuous", "PDF"] \right]
                                                                        "l and u", 0, ∞
                          "g(x)", \sinh(x), "base", b \sim a \sim (b \sim x + 1)^{-a \sim -1}, "LomaxRV(a,b)"
                                                "f(x)", \frac{b \sim a \sim (b \sim \operatorname{arcsinh}(x) + 1)^{-a \sim -1}}{\sqrt{x^2 + 1}}
"i is", 13,
                                                                    g := t \rightarrow \operatorname{arcsinh}(t)
                                                                               l := 0
  Temp := \left[ \left[ y \sim \rightarrow b \sim a \sim \left( b \sim \sinh(y \sim) + 1 \right)^{-a \sim -1} \cosh(y \sim) \right], \left[ 0, \infty \right], \left[ \text{"Continuous", "PDF"} \right] \right]
```

```
"I and u", 0, \infty
                          "g(x)", \operatorname{arcsinh}(x), "base", b \sim a \sim (b \sim x + 1)^{-a \sim -1}, "LomaxRV(a,b)"
                                                 "f(x)", b \sim a \sim (b \sim \sinh(x) + 1)^{-a \sim -1} \cosh(x)
"i is", 14,
                                                                         g := t \rightarrow \operatorname{csch}(t+1)
Temp := \left[ \left[ y \sim \rightarrow \frac{b \sim a \sim (b \sim \operatorname{arccsch}(y \sim) - b \sim + 1)^{-a \sim -1}}{\sqrt{v \sim^2 + 1}} \right], \left[ 0, \frac{2}{e - e^{-1}} \right], \left[ \text{"Continuous"}, \right]
        "PDF"]
                                                                               "I and u", 0, \infty
                         "g(x)", csch(x + 1), "base", b \sim a \sim (b \sim x + 1)^{-a \sim -1}, "LomaxRV(a,b)"
                                               "f(x)", \frac{b \sim a \sim (b \sim \operatorname{arccsch}(x) - b \sim + 1)^{-a \sim -1}}{\sqrt{x^2 + 1} |x|}
"i is", 15,
                                                                      g := t \rightarrow \operatorname{arccsch}(t+1)
Temp := \left[ \left[ y \sim \rightarrow -\frac{b \sim a \sim \left( -\frac{b \sim \sinh(y \sim) - \sinh(y \sim) - b \sim}{\sinh(y \sim)} \right)^{-a \sim} \cosh(y \sim)}{(b \sim \sinh(y \sim) - \sinh(y \sim) - b \sim) \sinh(y \sim)} \right], \left[ 0, \ln(1 + b \sim) \right]
         +\sqrt{2})], ["Continuous", "PDF"]
                                                                               "I and u", 0, \infty
                      "g(x)", \operatorname{arccsch}(x+1), "base", b \sim a \sim (b \sim x+1)^{-a \sim -1}, "LomaxRV(a,b)"
                                 "f(x)", -\frac{b \sim a \sim \left(-\frac{b \sim \sinh(x) - \sinh(x) - b \sim}{\sinh(x)}\right)^{-a \sim} \cosh(x)}{(b \sim \sinh(x) - \sinh(x) - b \sim) \sinh(x)}
                                                                      g := t \to \frac{1}{\tanh(t+1)}
```

$$u := \infty$$

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

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

$$"g(x)", \frac{1}{\tanh(x+1)}, \text{"base", } b \sim a \sim (b \sim x+1)^{-a \sim -1}, \text{"LomaxRV}(a,b)"$$

$$u := \infty$$

$$u := \infty$$

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

$$"PDF" := \sum_{\alpha \in \mathbb{N}} \frac{b \sim a \sim \left(b \sim \operatorname{arcsinh} \left(\frac{1}{y \sim} \right) - b \sim + 1 \right)^{-a \sim -1}}{\sqrt{y \sim^2 + 1}} \right]$$

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

$$"g(x)", \frac{1}{\sinh(x+1)}, \text{"base", } b \sim a \sim (b \sim x+1)^{-a \sim -1}, \text{"LomaxRV}(a,b)"$$

$$u := \infty$$

$$"i \text{ is", } 18, \qquad u := \infty$$

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

$$t := 0$$

$$t := \infty$$

```
"I and u", 0, \propto
                                                                            "g(x)", \tanh\left(\frac{1}{x}\right), "base", b \sim a \sim (b \sim x + 1)^{-a \sim -1}, "LomaxRV(a,b)"
                                                                                                                           "f(x)", -\frac{b \sim a \sim \left(\frac{b \sim + \operatorname{arctanh}(x)}{\operatorname{arctanh}(x)}\right)^{-a \sim}}{(b \sim + \operatorname{arctanh}(x)) \operatorname{arctanh}(x) (x^2 - 1)}
     "i is", 21,
                                                                                                                                                                                                         g := t \rightarrow \operatorname{csch}\left(\frac{1}{t}\right)
u := \infty
Temp := \left[ \left[ y \sim \rightarrow \frac{b \sim a \sim \left( \frac{b \sim + \operatorname{arccsch}(y \sim)}{\operatorname{arccsch}(y \sim)} \right)^{-a \sim}}{(b \sim + \operatorname{arccsch}(y \sim)) \operatorname{arccsch}(y \sim) \sqrt{y \sim^2 + 1} |y \sim|} \right], [0, \infty], ["Continuous", where the property of 
                                                                                                                                                                                                                       "I and u", 0, \infty
                                                                           "g(x)", csch\left(\frac{1}{x}\right), "base", b \sim a \sim (b \sim x + 1)^{-a \sim -1}, "LomaxRV(a,b)"
                                                                                                                       "f(x)", \frac{b \sim a \sim \left(\frac{b \sim + \operatorname{arccsch}(x)}{\operatorname{arccsch}(x)}\right)^{-a \sim}}{(b \sim + \operatorname{arccsch}(x)) \operatorname{arccsch}(x) \sqrt{x^2 + 1} |x|}
    "i is", 22,
                                                                                                                                                                                                 g := t \rightarrow \operatorname{arccsch}\left(\frac{1}{t}\right)
          Temp := \left[ \left[ y \sim \to b \sim a \sim \left( b \sim \sinh(y \sim) + 1 \right)^{-a \sim -1} \cosh(y \sim) \right], \left[ 0, \infty \right], \left[ \text{"Continuous", "PDF"} \right] \right]
                                                                  "g(x)", arccsch\left(\frac{1}{x}\right), "base", b \sim a \sim (b \sim x + 1)^{-a \sim -1}, "LomaxRV(a,b)"
                                                                                                                                       "f(x)", b \sim a \sim (b \sim \sinh(x) + 1)^{-a \sim -1} \cosh(x)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           (3)
```