

Untitled1.R

macbook

2025-03-04

```
rm(list=ls())
rnorm(10, 5,5)

## [1] 15.6239650  3.0571133 11.6639331  8.3559296 11.3345355  9.6364899
## [7]  0.9112918 10.7379571  8.8466006  5.4132943

a1=rnorm(10, 5 ,1)
a1

## [1] 6.960963 6.051919 6.237371 4.804311 4.651272 5.250228 3.800031 4.553314
## [9] 3.900819 5.171290

a2=rnorm(100,5,1)
a3=rnorm(1000,5,1)
a4=rnorm(100000,5,1)
mean(a1)

## [1] 5.138152
mean(a2)

## [1] 4.940309
mean(a3)

## [1] 5.030954
mean(a4)

## [1] 4.999399
var(a1)

## [1] 1.043517
b=rnorm(10, 5, 5)

mean(b)

## [1] 6.452261
var(b)

## [1] 21.26763
sd(b)

## [1] 4.611684
sum(rnorm(100))
```

```
## [1] -2.07715
runif(1)

## [1] 0.7307078
runif(2)

## [1] 0.3788667 0.3853998
rnorm(1, 17, 2)

## [1] 16.75059
runif(1, 15, 20)

## [1] 16.55184
runif(10, -5, 8)

## [1] 1.2568795 7.4911952 5.6889100 -4.2191724 -3.6968316 -3.0603374
## [7] -2.0360053 -0.1948472 7.3311741 7.4210626
rt(10,2)

## [1] 7.0843512 -0.1675023 -0.9483477 0.3347183 1.9094740 1.3134441
## [7] -0.6743635 0.9634205 -2.9697483 1.1233519
a1=rnorm(100000)
mean(a1)

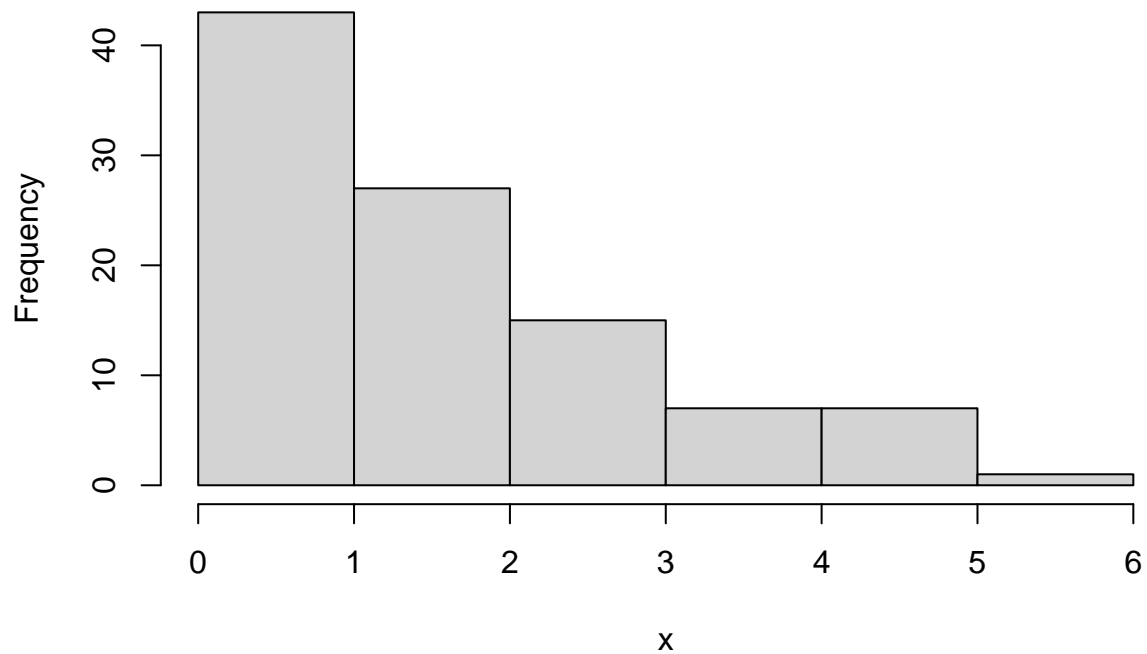
## [1] 0.00146401
a2=rt(100000, 30)
mean(a2)

## [1] 0.006636348
var(a2)

## [1] 1.075996
#rt(10)

x=rpois(100, 2)
hist(x)
```

Histogram of x



```
#X~P(lambda=5)=====>P(X=2)=?
```

```
dpois(2, 5)
```

```
## [1] 0.08422434
```

```
ppois(2,5) # P(X<=2)
```

```
## [1] 0.124652
```

```
dpois(0, 5)+dpois(1, 5)+dpois(2, 5)
```

```
## [1] 0.124652
```

```
exp(-5)*5^2/factorial(2)
```

```
## [1] 0.08422434
```

```
#X~P(lambda=5)=====>P(X<=2)=?
```

```
ppois(2,5)
```

```
## [1] 0.124652
```

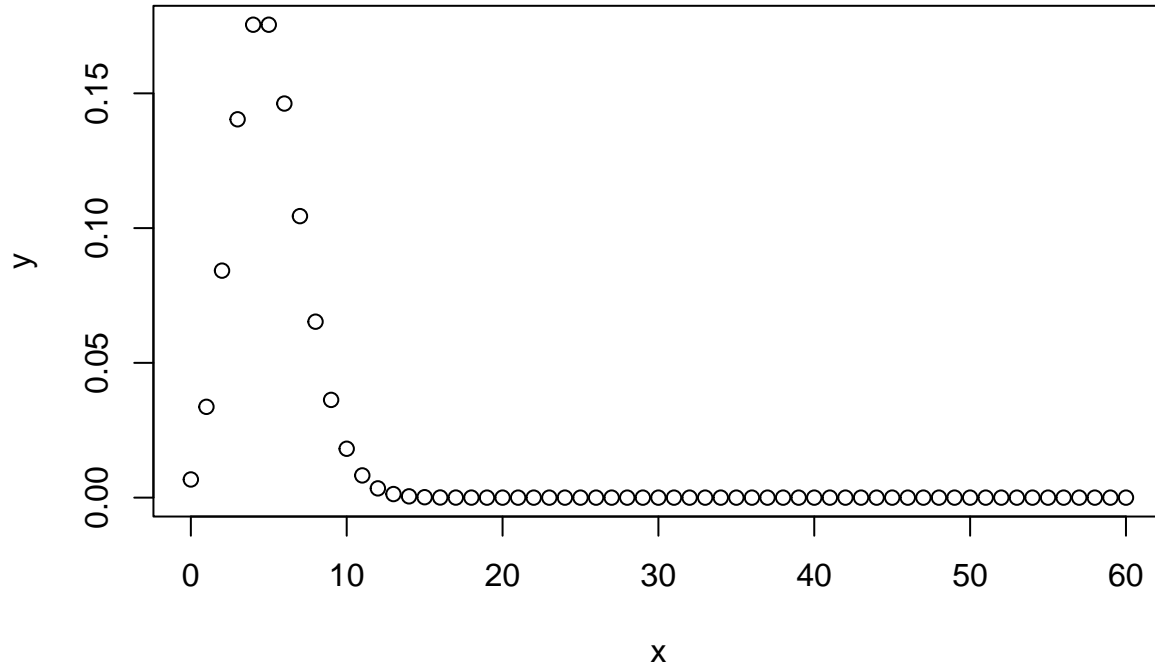
```
dpois(0,5)+dpois(1,5)+dpois(2,5)
```

```
## [1] 0.124652
```

```
x=seq(0,60);x
```

```
## [1] 0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24
## [26] 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49
## [51] 50 51 52 53 54 55 56 57 58 59 60
```

```
y=exp(-5)*5^x/factorial(x)
plot(x,y)
```



```
cbind(x,y)
```

```
##      x      y
## [1,] 0 6.737947e-03
## [2,] 1 3.368973e-02
## [3,] 2 8.422434e-02
## [4,] 3 1.403739e-01
## [5,] 4 1.754674e-01
## [6,] 5 1.754674e-01
## [7,] 6 1.462228e-01
## [8,] 7 1.044449e-01
## [9,] 8 6.527804e-02
## [10,] 9 3.626558e-02
## [11,] 10 1.813279e-02
## [12,] 11 8.242177e-03
## [13,] 12 3.434240e-03
## [14,] 13 1.320862e-03
## [15,] 14 4.717363e-04
## [16,] 15 1.572454e-04
## [17,] 16 4.913920e-05
## [18,] 17 1.445271e-05
## [19,] 18 4.014640e-06
## [20,] 19 1.056484e-06
## [21,] 20 2.641211e-07
## [22,] 21 6.288597e-08
## [23,] 22 1.429227e-08
## [24,] 23 3.107014e-09
```

```

## [25,] 24 6.472947e-10
## [26,] 25 1.294589e-10
## [27,] 26 2.489595e-11
## [28,] 27 4.610361e-12
## [29,] 28 8.232787e-13
## [30,] 29 1.419446e-13
## [31,] 30 2.365743e-14
## [32,] 31 3.815715e-15
## [33,] 32 5.962055e-16
## [34,] 33 9.033417e-17
## [35,] 34 1.328444e-17
## [36,] 35 1.897777e-18
## [37,] 36 2.635801e-19
## [38,] 37 3.561893e-20
## [39,] 38 4.686701e-21
## [40,] 39 6.008592e-22
## [41,] 40 7.510739e-23
## [42,] 41 9.159438e-24
## [43,] 42 1.090409e-24
## [44,] 43 1.267918e-25
## [45,] 44 1.440816e-26
## [46,] 45 1.600906e-27
## [47,] 46 1.740116e-28
## [48,] 47 1.851187e-29
## [49,] 48 1.928320e-30
## [50,] 49 1.967673e-31
## [51,] 50 1.967673e-32
## [52,] 51 1.929091e-33
## [53,] 52 1.854895e-34
## [54,] 53 1.749901e-35
## [55,] 54 1.620279e-36
## [56,] 55 1.472981e-37
## [57,] 56 1.315162e-38
## [58,] 57 1.153650e-39
## [59,] 58 9.945263e-41
## [60,] 59 8.428189e-42
## [61,] 60 7.023491e-43

```

y

```

## [1] 6.737947e-03 3.368973e-02 8.422434e-02 1.403739e-01 1.754674e-01
## [6] 1.754674e-01 1.462228e-01 1.044449e-01 6.527804e-02 3.626558e-02
## [11] 1.813279e-02 8.242177e-03 3.434240e-03 1.320862e-03 4.717363e-04
## [16] 1.572454e-04 4.913920e-05 1.445271e-05 4.014640e-06 1.056484e-06
## [21] 2.641211e-07 6.288597e-08 1.429227e-08 3.107014e-09 6.472947e-10
## [26] 1.294589e-10 2.489595e-11 4.610361e-12 8.232787e-13 1.419446e-13
## [31] 2.365743e-14 3.815715e-15 5.962055e-16 9.033417e-17 1.328444e-17
## [36] 1.897777e-18 2.635801e-19 3.561893e-20 4.686701e-21 6.008592e-22
## [41] 7.510739e-23 9.159438e-24 1.090409e-24 1.267918e-25 1.440816e-26
## [46] 1.600906e-27 1.740116e-28 1.851187e-29 1.928320e-30 1.967673e-31
## [51] 1.967673e-32 1.929091e-33 1.854895e-34 1.749901e-35 1.620279e-36
## [56] 1.472981e-37 1.315162e-38 1.153650e-39 9.945263e-41 8.428189e-42
## [61] 7.023491e-43

```

```

sum(y)

## [1] 1
dpois(140,5)

## [1] 3.591023e-146
ppois(200,5)

## [1] 1
x=seq(0,3);x

## [1] 0 1 2 3
y=exp(-5)*5^x/factorial(x)
y

## [1] 0.006737947 0.033689735 0.084224337 0.140373896
sum(y)

## [1] 0.2650259
dpois(17,5)

## [1] 1.445271e-05
#exp(-5)*5^17/factorial(17)
#rpois(20, 5)
ppois(2,5)

## [1] 0.124652
ppois(17,5)

## [1] 0.9999946
#~pois(5)====>p(X>=10)=1-p(x<10)=1-p(x<=9)
1-ppois(9, 5)

## [1] 0.03182806
#

1-ppois(9,5)

## [1] 0.03182806
# P(x=2)=P(x<=2)-P(x<2)
ppois(2,5)-ppois(1,5)

## [1] 0.08422434
dpois(2,5)

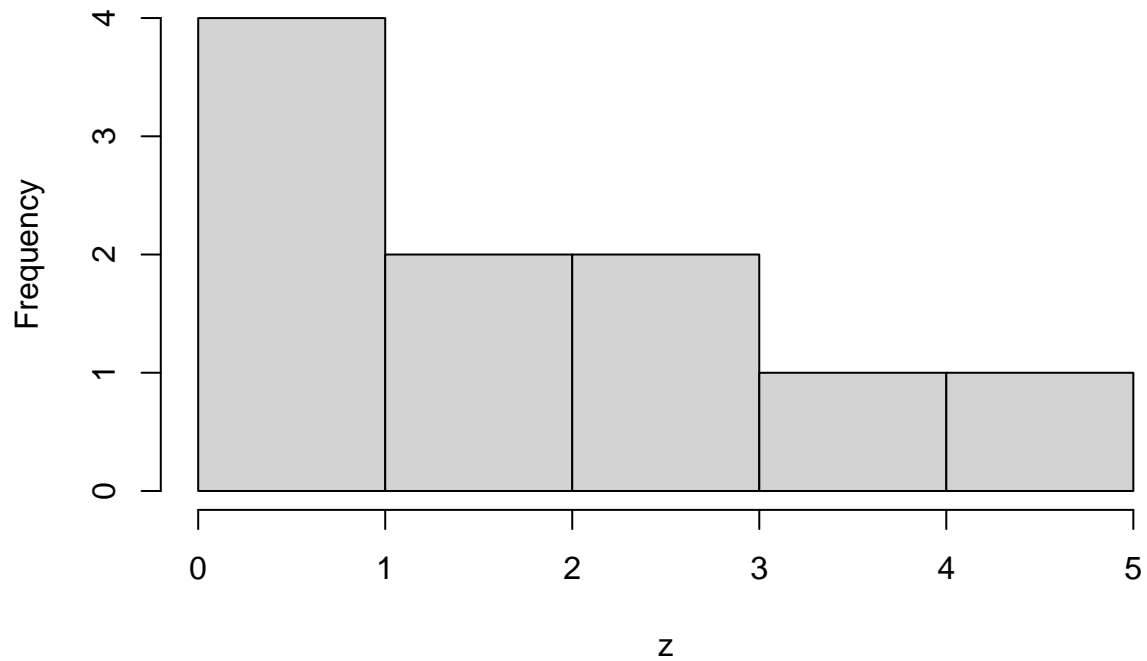
## [1] 0.08422434
ppois(2,5)-ppois(1,5)

## [1] 0.08422434

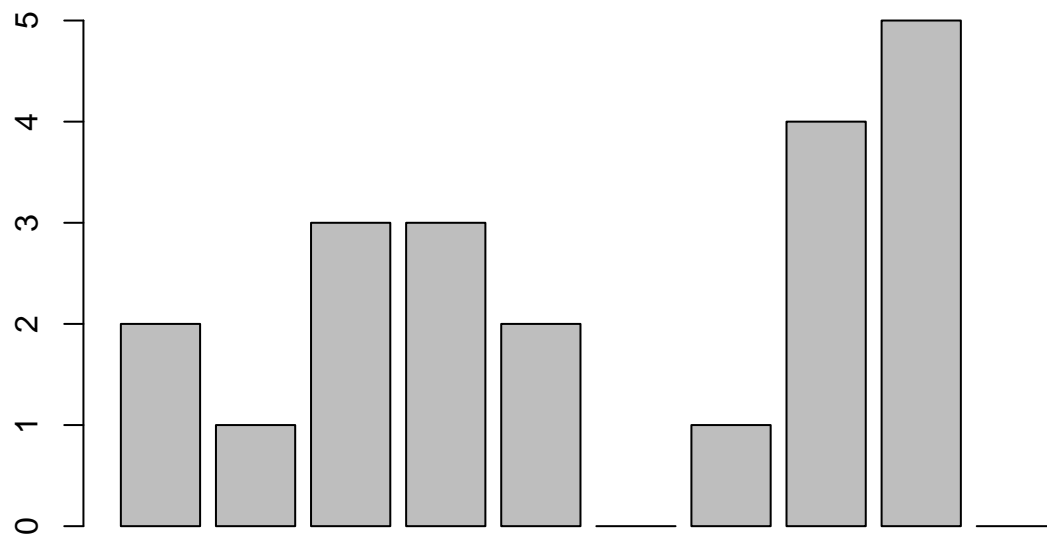
```

```
z=rbinom(10, 20, 0.09)
hist(z)
```

Histogram of z

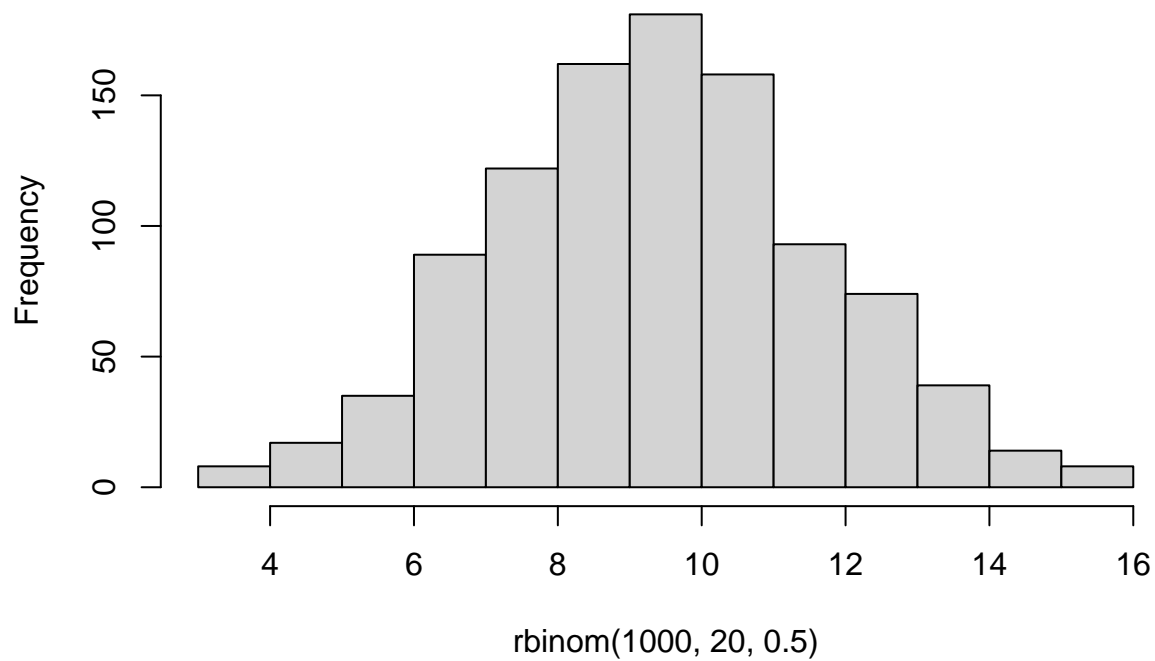


```
barplot(z)
```



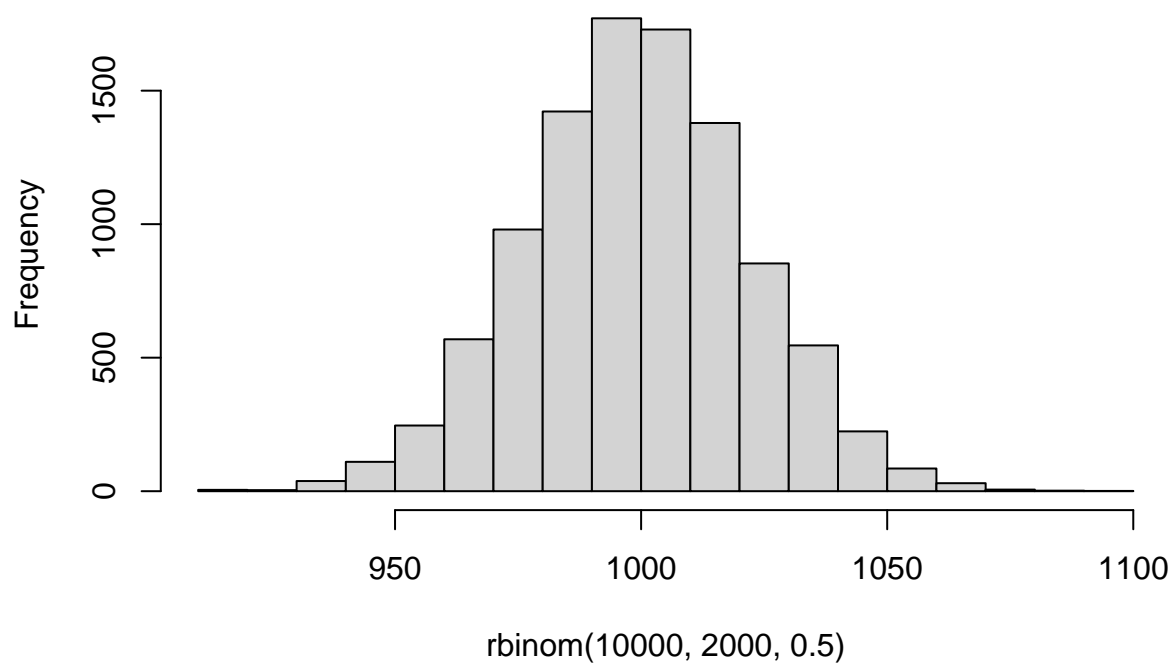
```
hist(rbinom(1000, 20, .5))
```

Histogram of rbinom(1000, 20, 0.5)



```
hist(rbinom(10000, 2000, .5))
```

Histogram of rbinom(10000, 2000, 0.5)



```
#X~Bin(n=15, p=0.3), P(X=2)
dbinom(2, 15, 0.3)
```

```
## [1] 0.09156011
```



```

pbinom(2, 15, 0.3) #P(X<=2)

## [1] 0.1268277
factorial(15)/(factorial(2)*factorial(13))*0.3^2*0.7^13

## [1] 0.09156011
pbinom(2, 15, 0.3) #P(X<=2)=p(x=0)+p(x=1)+P(x=2)

## [1] 0.1268277
dbinom(0, 15, 0.3)+dbinom(1, 15, 0.3)+dbinom(2, 15, 0.3)

## [1] 0.1268277
#P(x=5)=p(x<=5)-p(x<5)
dbinom(5, 15, 0.3)

## [1] 0.2061304
pbinom(5, 15, 0.3)-pbinom(4, 15, 0.3)

## [1] 0.2061304
rbinom(10, 5, 0.09)

## [1] 0 0 0 0 0 0 2 0 0 1
rbinom(5, 10, 0.95)

## [1] 10 9 10 10 9
rf(10, 5, 6)

## [1] 1.0009519 0.9895656 2.7744936 6.2276451 0.5090480 6.3504814 2.3388757
## [8] 0.6575688 1.8936038 3.5663198
rchisq(10, 20)

## [1] 24.285777 13.303716 21.284252 25.991961 27.177605 22.032197 30.862171
## [8] 17.006516 6.629091 18.247034
dnorm(2)

## [1] 0.05399097
dnorm(2, 1, 10)

## [1] 0.03969525
pnorm(2)

## [1] 0.9772499
pnorm(0)

## [1] 0.5
pnorm(150, 150, 10)

## [1] 0.5
pnorm(6)

```

```
## [1] 1
pnorm(-2)

## [1] 0.02275013
pnorm(9, 5, 4) #  $X \sim N(5, 4)$   $P(X < 9) = P[(X-5)/4 < (9-5)/4] = P(Z < 1)$ 

## [1] 0.8413447
pnorm(1)

## [1] 0.8413447
dnorm(1)

## [1] 0.2419707
pnorm(1) - pnorm(0.25)

## [1] 0.2426384
pnorm(1, 0, 1)

## [1] 0.8413447
dt(2, 5)

## [1] 0.06509031
pt(-2, 5)

## [1] 0.05096974
1 - pt(2, 5)

## [1] 0.05096974
```