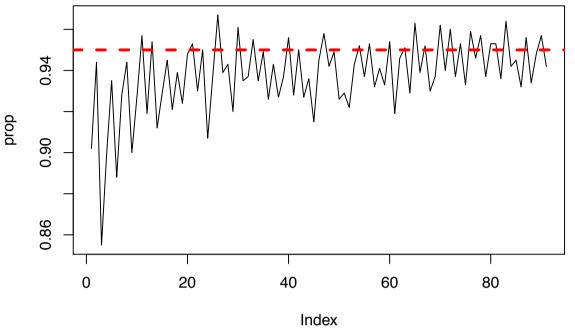
Raport5

Jan Solarz

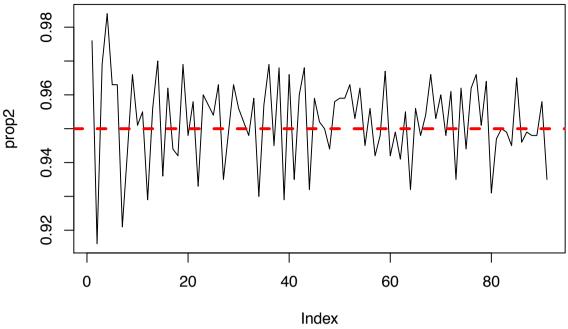
25 05 2020

```
#zad 1 i 2
library(Rlab)
## Rlab 2.15.1 attached.
## Attaching package: 'Rlab'
## The following objects are masked from 'package:stats':
##
       dexp, dgamma, dweibull, pexp, pgamma, pweibull, qexp, qgamma,
##
##
       qweibull, rexp, rgamma, rweibull
## The following object is masked from 'package:datasets':
##
##
       precip
library(DescTools)
library(emplik)
#Wald
prop <- c()
for (j in 10:100){
 k <- 0
 for (i in 1:1000){
   x<-rbern(j,0.5)
    CI \leftarrow BinomCI(sum(x[1:j]), j, 0.95, method = "wald")
    if (CI[2]<0.5 && CI[3]>0.5){
      k < - k+1
    }
 }
 prop <- c(prop,k/1000)</pre>
print(prop)
## [1] 0.902 0.944 0.855 0.899 0.935 0.888 0.928 0.944 0.900 0.927 0.957 0.919
## [13] 0.954 0.912 0.929 0.945 0.921 0.939 0.924 0.948 0.953 0.930 0.950 0.907
## [25] 0.937 0.967 0.939 0.943 0.920 0.961 0.935 0.937 0.955 0.935 0.949 0.926
## [37] 0.943 0.927 0.937 0.956 0.928 0.950 0.927 0.936 0.915 0.945 0.958 0.942
## [49] 0.949 0.926 0.929 0.922 0.943 0.952 0.937 0.953 0.932 0.941 0.933 0.954
## [61] 0.919 0.946 0.951 0.929 0.963 0.939 0.952 0.930 0.937 0.962 0.940 0.960
## [73] 0.937 0.953 0.933 0.959 0.946 0.957 0.937 0.953 0.953 0.936 0.964 0.942
## [85] 0.945 0.932 0.956 0.934 0.948 0.957 0.942
```

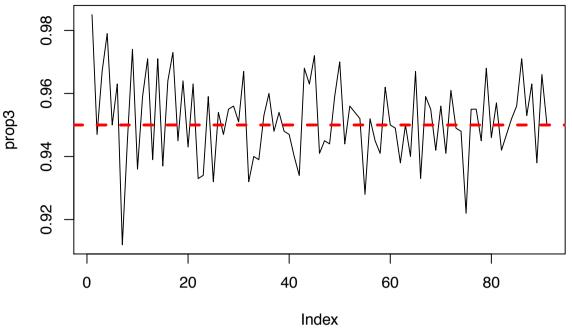
```
plot(prop, type="1")
abline(h=0.95, col="red", lwd=3, lty=2)
```



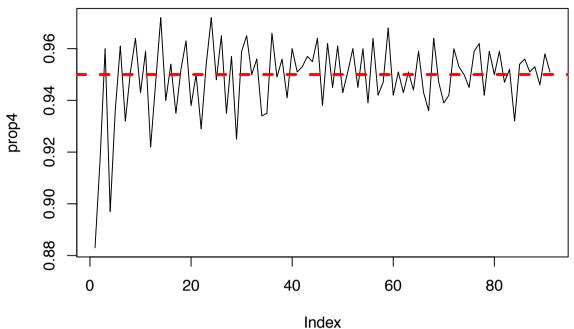
```
#zad3
library(proportion)
#Wils
prop2 <- c()
for (j in 10:100){
 k <- 0
 for (i in 1:1000){
   x<-rbern(j,0.5)
    CI \leftarrow BinomCI(sum(x[1:j]), j, 0.95, method = "wilson")
    if (CI[2]<0.5 && CI[3]>0.5){
      k <- k+1
    }
 }
 prop2 <- c(prop2, k/1000)
print(prop2)
  [1] 0.976 0.916 0.969 0.984 0.963 0.963 0.921 0.943 0.966 0.951 0.955 0.929
## [13] 0.956 0.970 0.936 0.962 0.944 0.942 0.969 0.948 0.958 0.933 0.960 0.957
## [25] 0.954 0.963 0.935 0.949 0.963 0.956 0.952 0.948 0.959 0.930 0.957 0.969
## [37] 0.945 0.968 0.929 0.966 0.935 0.960 0.968 0.932 0.959 0.952 0.950 0.944
## [49] 0.958 0.959 0.959 0.963 0.953 0.962 0.945 0.956 0.942 0.948 0.967 0.942
## [61] 0.949 0.941 0.955 0.932 0.956 0.948 0.954 0.966 0.953 0.960 0.948 0.961
## [73] 0.935 0.962 0.944 0.962 0.966 0.951 0.964 0.931 0.947 0.950 0.949 0.945
## [85] 0.965 0.946 0.949 0.948 0.948 0.958 0.935
plot(prop2, type="1")
abline(h=0.95, col="red", lwd=3, lty=2)
```



```
#agresti coulla
prop3 <- c()
for (j in 10:100){
 k <- 0
 for (i in 1:1000){
   x < -rbern(j, 0.5)
   CI <- BinomCI(sum(x[1:j]), j, 0.95, method = "agresti-coull")
    if (CI[2]<0.5 && CI[3]>0.5){
     k < - k+1
   }
 }
 prop3 <- c(prop3, k/1000)
print(prop3)
  [1] 0.985 0.947 0.967 0.979 0.950 0.963 0.912 0.945 0.974 0.936 0.959 0.971
## [13] 0.939 0.971 0.937 0.964 0.973 0.945 0.964 0.943 0.963 0.933 0.934 0.959
## [25] 0.932 0.954 0.947 0.955 0.956 0.951 0.967 0.932 0.940 0.939 0.953 0.960
## [37] 0.948 0.954 0.948 0.947 0.940 0.934 0.968 0.963 0.972 0.941 0.945 0.944
  [49] 0.959 0.970 0.944 0.956 0.954 0.952 0.928 0.952 0.945 0.941 0.962 0.950
## [61] 0.949 0.938 0.950 0.940 0.967 0.933 0.959 0.955 0.942 0.956 0.941 0.961
## [73] 0.949 0.948 0.922 0.955 0.955 0.945 0.968 0.946 0.957 0.942 0.947 0.952
## [85] 0.956 0.971 0.953 0.963 0.938 0.966 0.950
plot(prop3, type="1")
abline(h=0.95, col="red", lwd=3, lty=2)
```



```
#iloraz
prop4 <- c()
for (j in 10:100){
 k <- 0
 for (i in 1:1000){
   x < -rbern(j, 0.5)
   CI \leftarrow ciLRx(sum(x[1:j]), j, 0.05)
    if (CI[2]<0.5 && CI[3]>0.5){
      k < - k+1
   }
 }
 prop4 <- c(prop4, k/1000)
print(prop4)
  [1] 0.883 0.917 0.960 0.897 0.936 0.961 0.932 0.951 0.964 0.943 0.959 0.922
## [13] 0.947 0.972 0.940 0.954 0.935 0.952 0.963 0.938 0.950 0.929 0.954 0.972
## [25] 0.948 0.965 0.935 0.957 0.925 0.959 0.965 0.950 0.956 0.934 0.935 0.966
## [37] 0.949 0.956 0.941 0.960 0.951 0.953 0.957 0.955 0.964 0.938 0.962 0.945
  [49] 0.961 0.943 0.951 0.960 0.945 0.960 0.939 0.964 0.942 0.947 0.968 0.942
##
## [61] 0.951 0.943 0.951 0.944 0.959 0.943 0.936 0.964 0.947 0.939 0.942 0.960
## [73] 0.953 0.950 0.945 0.959 0.962 0.942 0.959 0.950 0.959 0.947 0.952 0.932
## [85] 0.954 0.956 0.951 0.953 0.946 0.958 0.951
plot(prop4, type="1")
abline(h=0.95, col="red", lwd=3, lty=2)
```



```
Index
#zad4
var(prop) #Wald
## [1] 0.0003223433
var(prop2) #Wilson
## [1] 0.0001579983
var(prop3) #AC
## [1] 0.0001710068
var(prop4) #iloraz
## [1] 0.0002027853
#Po analizie każdej z metod widać że najmniejsze oscylacje posiadają metody Wilson i AC
#Wplyw na to mają również pierwwsze wartośći w metodach Wald i ilorazie, wariancje
#potwierdzaja najelpsze oscylacje metod Wilsona i AC.
#zad5
p1=0.1
p2=0.2
p3=0.3
p4=0.4
p5=0.5
#Walt
#p1
prop1 <- c()</pre>
for (j in 10:100){
k <- 0
```

```
for (i in 1:1000){
    x<-rbern(j,p1)
    CI \leftarrow BinomCI(sum(x[1:j]), j, 0.95, method = "wald")
    if (CI[2]<p1 && CI[3]>p1){
      k <- k+1
  prop1 <- c(prop1,k/1000)</pre>
}
w1<-c()
for (i in 1:length(prop1)){
  if (prop1[i] \ge 0.93){
    w1[i]<-prop1[i]
  }
}
w1
##
   [1]
           NA
                  NA
                        NA
                               NA
                                     NA
                                            NA
                                                         NA
                                                               NA
                                                                      NA
                                                                            NA
                                                                                   NA
                                                  NA
## [13]
           NA
                  NA
                        NA
                               NA 0.933 0.945 0.951 0.950
                                                               NA
                                                                      NA
                                                                            NA
                                                                                   NA
## [25]
           NA
                  NΑ
                                                               NA 0.937
                                                                            NA 0.934
                        NΑ
                               NA
                                     NA
                                            NA
                                                  NA
                                                         NA
## [37] 0.958 0.954
                        NA
                               NA
                                     NA
                                            NA
                                                  NA
                                                         NA
                                                               NA
                                                                      NA 0.930
                                                                                   NA
                  NA 0.948 0.943 0.948 0.951
                                                  NA
## [49]
           NA
                                                         NA
                                                               NA
                                                                      NΑ
                                                                            NA
                                                                                   NA
## [61]
           NA
                  NA
                        NA
                               NA 0.951
                                            NA 0.933 0.945 0.961
                                                                      NA
                                                                            NA
                                                                                   NA
## [73]
           NA
                  NA
                        NA 0.934
                                     NA 0.934 0.941 0.955 0.961 0.950 0.951
                                                                                   NA
## [85]
           NA
                  NA
                        NA
                               NA
                                     NA 0.935 0.931
#17
#p2
prop2 <- c()</pre>
for (j in 10:100){
 k <- 0
  for (i in 1:1000){
    x<-rbern(j,p2)
    CI \leftarrow BinomCI(sum(x[1:j]), j, 0.95, method = "wald")
    if (CI[2]<p2 && CI[3]>p2){
      k <- k+1
    }
  }
  prop2 <- c(prop2,k/1000)
}
w2<-c()
for (i in 1:length(prop2)){
  if (prop2[i] \ge 0.93){
    w2[i]<-prop2[i]
  }
}
w2
                        NA 0.945 0.939
   [1]
           NA
                  NA
                                            NA
                                                         NA
                                                               NA
                                                                      NA
                                                                            NA
                                                                                   NA
## [13] 0.932 0.957
                        NA
                             NA
                                            NA
                                                  NA 0.930 0.947 0.942
## [25]
           NA
                        NA 0.945 0.953
                                            NA
                                                  NA 0.936 0.932 0.936 0.942 0.950
                  NA
```

```
## [37]
                NA 0.937 0.938 0.933
          NA
                                        NA 0.958
                                                     NA
                                                           NA
                                                                 NA 0.946 0.945
## [49] 0.952 0.947
                    NA 0.934 NA 0.930 0.957 0.956
                                                           NA
                                                                 NA
                                                                       NA 0.931
## [61] 0.931 0.954 0.962 0.931
                                  NA 0.932 0.946 0.945 0.945
                                                                 NA 0.939 0.938
## [73] 0.943 0.951 0.952 0.941
                                  NA 0.932 0.938 0.951 0.936 0.953
                                                                       NA
## [85] 0.953 0.938 0.931 0.968 0.942
                                       NA 0.932
#4
#p3
prop3 <- c()
for (j in 10:100){
 k <- 0
 for (i in 1:1000){
   x < -rbern(j,p3)
    CI \leftarrow BinomCI(sum(x[1:j]), j, 0.95, method = "wald")
   if (CI[2]<p3 && CI[3]>p3){
     k <- k+1
   }
 }
 prop3 <- c(prop3,k/1000)
}
w3<-c()
for (i in 1:length(prop3)){
 if (prop3[i] >= 0.93){
   w3[i]<-prop3[i]
 }
}
wЗ
## [1]
           NA
                 NA
                      NA
                             NA
                                   NA 0.961
                                               NA
                                                     NA
                                                           NA
                                                                 NA 0.952
                                                                              NΑ
                NA 0.943 0.956
                                       NA 0.940 0.946 0.948
## [13]
           NA
                                   NA
                                                                 NA 0.935 0.938
## [25] 0.936
                NA
                    NA 0.957 0.952
                                         NA
                                               NA 0.938 0.935 0.951 0.937 0.946
## [37] 0.938 0.952 0.930
                          NA 0.935 0.932
                                               NA 0.935
                                                           NA 0.941 0.950 0.932
## [49]
          NA 0.937 0.958
                             NA 0.943 0.948 0.933
                                                     NA 0.934 0.959 0.952 0.942
## [61] 0.946 0.951 0.953 0.937
                                  NA 0.941 0.954 0.936
                                                           NA 0.953 0.954
                                   NA 0.951 0.941 0.931 0.952 0.937 0.947 0.933
## [73] 0.947 0.941 0.951
                            NA
## [85] 0.940
                NA 0.953 0.931 0.934 0.956 0.953
#5
#p4
prop4 <- c()
for (j in 10:100){
 k <- 0
 for (i in 1:1000){
   x<-rbern(j,p4)
    CI \leftarrow BinomCI(sum(x[1:j]), j, 0.95, method = "wald")
    if (CI[2] < p4 && CI[3] > p4) {
     k < - k+1
   }
 }
 prop4 <- c(prop4,k/1000)</pre>
```

```
}
w4 < -c()
for (i in 1:length(prop4)){
  if (prop4[i] >= 0.93){
    w4[i]<-prop4[i]
}
w4
           NA 0.949
                              NA 0.930 0.944
                                                       NA 0.950
                                                                    NA 0.933 0.932
##
    [1]
                        NA
                                                 NA
## [13] 0.963
                 NA
                        NA
                              NA
                                    NA
                                          NA 0.950
                                                       NA
                                                             NA
                                                                    NA 0.962
## [25] 0.945 0.936 0.937 0.945 0.963
                                          NA 0.956 0.937 0.953 0.942 0.958
## [37] 0.950 0.948
                       NA
                              NA 0.942
                                          NA 0.937 0.947
                                                             NA 0.951 0.946 0.962
                                          NA 0.951 0.941
                       NA 0.944 0.954
                                                             NA 0.952 0.947 0.939
## [49] 0.952 0.959
## [61] 0.952 0.953 0.943 0.935 0.955 0.932 0.941 0.941 0.933 0.944 0.947 0.942
## [73] 0.956 0.946 0.935 0.956 0.940 0.951 0.958
                                                       NA 0.942 0.945 0.942 0.931
## [85] 0.952 0.953 0.953 0.951 0.935 0.957 0.947
#2
#p5
prop5 <- c()
for (j in 10:100){
 k <- 0
  for (i in 1:1000){
    x < -rbern(j, p5)
    CI \leftarrow BinomCI(sum(x[1:j]), j, 0.95, method = "wald")
    if (CI[2] < p5 && CI[3] > p5) {
      k \leftarrow k+1
    }
  }
  prop5 <- c(prop5,k/1000)</pre>
}
w5<-c()
for (i in 1:length(prop5)){
  if (prop5[i]>= 0.93){
    w5[i]<-prop5[i]
  }
}
w5
##
           NA 0.931
                       NA
                              NA 0.945
                                          NA
                                                 NA 0.964
                                                             NA 0.935 0.953
                                                                                NA
   [1]
                                    NA 0.953
## [13] 0.946
                 NA 0.950 0.959
                                                 NA 0.943 0.950
                                                                   NA 0.953
                                                                                NΑ
## [25] 0.936 0.960 0.941 0.957 0.935 0.948 0.933 0.936 0.936 0.939 0.962 0.939
## [37] 0.957
                 NA 0.947 0.959
                                    NA 0.944 0.932 0.954 0.936 0.947 0.958 0.944
## [49] 0.939 0.937 0.932 0.934 0.950 0.954
                                                 NA 0.954
                                                             NA 0.936
                                                                          NA 0.952
## [61] 0.950 0.953 0.955 0.958 0.953 0.934 0.950
                                                       NA 0.959 0.960 0.938 0.959
## [73] 0.931 0.949 0.943 0.943 0.935 0.943
                                                 NA 0.943 0.946 0.940 0.951 0.933
## [85] 0.946 0.943 0.952
                              NA 0.949 0.954 0.941
#2
```

```
#AC
#p1
prop1 <- c()
for (j in 10:100){
 k <- 0
 for (i in 1:1000){
   x<-rbern(j,p1)
    CI <- BinomCI(sum(x[1:j]), j, 0.95, method = "agresti-coull")
    if (CI[2]<p1 && CI[3]>p1){
      k < - k+1
   }
 }
 prop1 <- c(prop1,k/1000)</pre>
}
w1<-c()
for (i in 1:length(prop1)){
  if (prop1[i] >= 0.93){
    w1[i]<-prop1[i]
}
w1
           NA 0.983 0.972 0.969 0.951 0.947 0.987 0.980 0.975 0.957 0.965 0.944
## [13] 0.975 0.979 0.968 0.953 0.963 0.954 0.983 0.977 0.973 0.969 0.966 0.968
## [25] 0.955 0.978 0.983 0.968 0.977 0.969 0.963 0.981 0.963 0.960 0.966 0.968
## [37] 0.957 0.949 0.966 0.968 0.965 0.970 0.959 0.972 0.949 0.985 0.975 0.976
## [49] 0.970 0.965 0.946 0.956 0.953 0.971 0.966 0.966 0.958 0.957 0.957 0.958
## [61] 0.966 0.968 0.961 0.963 0.948 0.960 0.939 0.942 0.967 0.965 0.964 0.966
## [73] 0.952 0.960 0.942 0.973 0.975 0.966 0.955 0.964 0.952 0.957 0.939 0.962
## [85] 0.963 0.967 0.964 0.958 0.960 0.959 0.971
#1
#p2
prop2 <- c()
for (j in 10:100){
 k <- 0
 for (i in 1:1000){
   x<-rbern(j,p2)
    CI \leftarrow BinomCI(sum(x[1:j]), j, 0.95, method = "wald")
    if (CI[2]<p2 && CI[3]>p2){
      k \leftarrow k+1
 prop2 <- c(prop2,k/1000)</pre>
w2 < -c()
for (i in 1:length(prop2)){
if (prop2[i]>= 0.93){
```

```
w2[i]<-prop2[i]
 }
}
w2
                       NA 0.941 0.952
                                          NA
                                                                         NA 0.946
  [1]
           NA
                 NA
                                                NA
                                                      NA
                                                            NA
                                                                  NA
## [13] 0.935 0.942
                       NΑ
                             NA
                                   NA
                                          NA
                                                NA
                                                      NA 0.947 0.955
                                                                         NA
                                                                               NΑ
           NA 0.932 0.937 0.938 0.949
                                          NA
                                                NA 0.934 0.933
                                                                  NA 0.931 0.947
## [25]
           NA
                 NA 0.931 0.931 0.930 0.952 0.952
## [37]
                                                            NA
                                                                  NA 0.944
                                                      NΑ
                                                                               NA
                                                                  NA 0.931 0.935
## [49] 0.944 0.943
                       NA
                             NA 0.935 0.941 0.949 0.949
                                                            NA
## [61] 0.942 0.939 0.951
                             NA
                                   NA
                                          NA 0.946 0.945 0.951
                                                                  NA
                                                                         NA 0.935
## [73] 0.936 0.941 0.947 0.961 0.933 0.935
                                                NA 0.946 0.949 0.940
                                                                         NA 0.934
## [85] 0.951 0.942 0.932 0.958 0.939 0.936 0.937
#4
#p3
prop3 <- c()
for (j in 10:100){
 k <- 0
 for (i in 1:1000){
    x<-rbern(j,p3)
    CI \leftarrow BinomCI(sum(x[1:j]), j, 0.95, method = "wald")
    if (CI[2]<p3 && CI[3]>p3){
      k < - k+1
   }
  }
 prop3 <- c(prop3,k/1000)
}
w3<-c()
for (i in 1:length(prop3)){
  if (prop3[i] >= 0.93){
    w3[i]<-prop3[i]
}
wЗ
##
   [1]
           NA
                 NA
                       NA
                             NA
                                    NA 0.955
                                                NA
                                                      NA
                                                            NA 0.931 0.945
## [13]
           NA
                 NA 0.949 0.960
                                   NA
                                          NA
                                                NA 0.937 0.957
                                                                  NA 0.936 0.939
## [25] 0.939
                 NA
                       NA 0.942 0.943
                                          NA 0.933 0.931 0.932 0.938
                                                                         NA 0.944
## [37] 0.944 0.943
                       NA 0.939 0.940
                                          NA 0.936 0.936 0.936 0.946 0.953 0.932
## [49] 0.942 0.945 0.948 0.939 0.946 0.940 0.950
                                                      NA 0.941 0.951 0.957 0.935
           NA 0.942 0.939
                             NA 0.932
                                         NA 0.947
                                                      NA 0.930 0.940 0.943 0.941
## [61]
## [73] 0.935 0.942 0.961 0.932
                                   NA 0.959 0.951 0.931 0.937 0.956 0.939 0.941
## [85] 0.941 0.951 0.936 0.937 0.944 0.961 0.964
#6
#p4
prop4 <- c()
for (j in 10:100){
k <- 0
for (i in 1:1000){
```

```
x < -rbern(j,p4)
    CI \leftarrow BinomCI(sum(x[1:j]), j, 0.95, method = "wald")
    if (CI[2]<p4 && CI[3]>p4){
      k < - k+1
  prop4 \leftarrow c(prop4,k/1000)
}
w4<-c()
for (i in 1:length(prop4)){
  if (prop4[i] >= 0.93){
    w4[i]<-prop4[i]
  }
}
w4
   [1]
           NA 0.936
                        NA
                              NA 0.942 0.938
                                                 NA
                                                       NA 0.945
                                                                   NA
                                                                          NA 0.932
## [13] 0.952
                 NA 0.935
                                          NA 0.958
                                                                   NA 0.944
                              NA
                                    NA
                                                       NA 0.933
## [25] 0.945 0.949 0.939 0.942 0.958
                                          NA 0.949 0.944 0.943 0.935 0.961 0.932
                                          NA 0.945 0.940
## [37] 0.946 0.948 0.938 0.935 0.945
                                                             NA 0.938 0.935 0.935
## [49] 0.949 0.939 0.941 0.951 0.952 0.936 0.948 0.948 0.951 0.930 0.954
## [61] 0.944 0.937 0.950 0.941 0.967
                                          NA 0.945 0.950 0.935 0.935 0.957 0.950
## [73] 0.947 0.945 0.940 0.958 0.938 0.942 0.946
                                                       NA 0.944 0.944 0.944 0.939
## [85] 0.953 0.937 0.937 0.946 0.943 0.952 0.954
#2
#p5
prop5 <- c()
for (j in 10:100){
 k <- 0
  for (i in 1:1000){
    x < -rbern(j, p5)
    CI \leftarrow BinomCI(sum(x[1:j]), j, 0.95, method = "wald")
    if (CI[2]<p5 && CI[3]>p5){
      k <- k+1
    }
  }
  prop5 <- c(prop5, k/1000)
}
w5<-c()
for (i in 1:length(prop5)){
  if (prop5[i] >= 0.93){
    w5[i]<-prop5[i]
  }
}
w5
   [1]
           NA
                 NA
                       NA
                              NA 0.938
                                          NA
                                                NA 0.960
                                                             NA 0.933 0.961 0.941
                 NA 0.932 0.953
                                   NA 0.944
                                                NA 0.940 0.968
## [13] 0.946
                                                                   NA 0.936
                                                                                NA
## [25] 0.936 0.959 0.937 0.952 0.937 0.942
                                                NA 0.943 0.953 0.932 0.955
                                                                                NA
## [37] 0.940
                 NA 0.939 0.958 0.942 0.942 0.951 0.941
                                                             NA 0.947 0.966 0.934
## [49] 0.953 0.930 0.960
                              NA 0.940 0.955 0.936 0.949 0.934 0.945 0.930 0.952
```

```
## [61] 0.934 0.939 0.964 0.945 0.959 0.946 0.943 0.957 0.945 0.960 0.939 0.965
## [73] 0.945 0.965 0.933 0.957 0.938 0.953 0.937 0.951 0.950 0.948 0.949
## [85] 0.945 0.940 0.955 0.935 0.946 0.965 0.951
ag<-matrix(c(17,4,5,2,2,1,4,6,2,2),nrow=2, ncol=5, TRUE)
al <- data.frame(ag)
colnames(al)<-c("p1=0.1","p2=0.2","p3=0.3","p4=0.4","p5=0.5")</pre>
rownames(al)<-c("Wald method", "AC method")</pre>
              p1=0.1 p2=0.2 p3=0.3 p4=0.4 p5=0.5
##
## Wald method
                                      2
                 17
                        4
                               5
                                             2
## AC method
                   1
                          4
                                 6
                                        2
```

#Widać, że metoda Agresti-Coulla przyjmuje zdecydowanie szybciej pożądane #prawdopobieństwo (w tym prz #przy 17. prawd, AC- juz przy 1. @ przypadku wiekszych prawdopobienstw szybkosc #przyjecia danego prawdopodobienstwa jest bardziej wyrownwana.