

Binomial distribution

```
rm(list=ls(all=TRUE))
```

```
size=10000### number of success=x=0,1,2,...,size
```

```
prob=0.5####
```

```
m=1000### sample size
```

```
x=rbinom(m,size,prob)##rbinom(samplesize,size,prob)
```

```
x
```

```
p=dbinom(x,size,prob)### probability of x=0,1,2,3
```

```
x1=sort(x)
```

```
x1
```

```
F=pbinom(x1,size,prob)#### cumulative probability
```

```
F
```

```
x
```

```
plot(x,p,type='h')## to draw PMF
```

```
plot(x1,F,type='s')## to draw CDF
```

#####Poisson Distirbution

```
rm(list=ls(all=TRUE))
```

```
lambda=1000 ###
```

```
n=1000###sample size
```

```
x=rpois(n,lambda)### rpois(samplesize,lambda)
```

```
x
```

```
p=dpois(x,lambda)### to calculate the probabilities
```

```
p
```

```
x1=sort(x)
```

```
F=ppois(x1,lambda)#### CDF
```

F

x

```
plot(x,p,type='h')
```

```
plot(x1,F,type='s')
```

```
##### Inverse tranformation method from exponential disitrbution
```

```
rm(list=ls(all=TRUE))
```

```
rate=2##lambda
```

```
n=10000000
```

```
x=rexp(n,rate)
```

x

```
p=dexp(x,rate)###
```

```
x1=sort(x)
```

```
F=pexp(x1,rate)####CDF
```

F

x

```
plot(x,p,type='h')
```

```
plot(x1,F,type='s')
```

```
m=mean(x)##simulated mean
```

```
tm=1/rate##theoretical mean
```

```
m;tm;
```

```
s=sd(x)
```

```
v=s^2
```

v

```
1/rate
```

1/rate^2

#####

#Step1: Generate Uniform(0,1)namely u

#Step2: equate the CDF to this uniform random variable

F(x)=u

#Solve for x

1-exp(-l*x)=u

#exp(-l*x)=1-u

#-l*x=log(1-u)

#x=(-1/l)*log(1-u)

rm(list=ls(all=TRUE))

l=0.2

u=runif(10,0,1)

x=-log(1-u)/l

x

hist(x,freq=F)

curve(dexp(x,l),add=T,lwd=2)

normal distribution

rm(list=ls(all=TRUE))

mean=5;sd=1;

n=1000

x=rnorm(n,mean,sd)

p=dnorm(x,mean,sd)###

x1=sort(x)

```
F=pnorm(x1,mean,sd)####CDF
```

```
F
```

```
x
```

```
plot(x,p)
```

```
plot(x1,F,type='s')
```

```
m=mean(x)
```

```
m
```

```
s=sd(x)
```

```
s
```

```
v=var(x)
```

```
v
```

```
z=(x-mean)/sd
```

```
z
```

```
plot(z,dnorm(z,0,1),type='h')
```