Package: ExpRep (via r-universe)

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Description Allows to calculate the probabilities of occurrences of an event in a great number of repetitions of Bernoulli experiment, through the application of the local and the integral theorem of De Moivre Laplace, and the theorem of Poisson. Gives the possibility to show the results graphically and analytically, and to compare the results obtained by the application of the above theorems with those calculated by the direct application of the Binomial formula. Is basically useful for educational purposes.

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Description

The package ExpRep, which basically responds to educational purposes, allows to calculate the probabilities of occurrences of an event in a great number of repetitions of Bernoulli experiment, through the application of the local and the integral theorem of De Moivre Laplace, and the theorem of Poisson. It gives the possibility to show the results graphically and analytically, and to compare the results obtained by the application of the above theorems with those calculated by the direct application of the Binomial formula.

Details

The DESCRIPTION file:

Index of help topics:

Author(s)

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References

Gnedenko, B. V. (1978). The Theory of Probability. Mir Publishers. Moscow.

Examples

```
ProbL<-Local_Theorem(n=100,m=50,p=0.02)
ProbL
ProbI<-Integral_Theorem(n=100,p=0.5,linf=0,lsup=50)
ProbI
ProbP<-Poisson_Theorem(n=100,m=50,p=0.002)
ProbP
beta<-ApplicIntegralTheo(Applic="beta",n=369,p=0.4,alpha=0.05)
beta
alpha<-ApplicIntegralTheo(Applic="alpha",n=369,p=0.4,beta=0.95)
alpha
n<-ApplicIntegralTheo(Applic="n",p=0.4,alpha=0.05,beta=0.95)
n
S_Local_Limit_Theorem(n = 170, p = 0.5, Compare = TRUE, Table = TRUE, Graph = TRUE,
     GraphE = TRUE)
S_Poisson_Theorem(n = 169, p = 0.002, Compare = TRUE, Table = TRUE, Graph = TRUE,
      GraphE = TRUE)
S_Integral_Theorem(n=100, p=0.5, linf = 0, lsup = 50, Compare = TRUE, Table = TRUE,
     Graph = TRUE, GraphE = TRUE)
Buffon(p = 0.5, width = 0.2, r = c(100, 500, 1000, 1500))
```
ApplicIntegralTheo *Applications of the Integral Theorem of DeMoivre-Laplace.*

Description

This function shows three applications of the integral theorem of DeMoivre-Laplace: 1. To estimate the probability (beta) that the frequency of occurrence of the successful event will deviate from the probability that this event will happen in any single Bernoulli experiment (p) in a quantity not bigger than alpha. 2. To calculate the least number of experiments that must be carried out (n). 3. To determine the boundary of possible variations between the frequency of occurrence of the successful event and the probability p (alpha).

Usage

```
ApplicIntegralTheo(Applic = "alpha", n = 10000, p = 0.5, alpha = 0.01, beta = 0.9)
```
Arguments

Value

Numeric value representing the values of n, alpha or beta according to the value that the parameter "Applic" takes ("n", "alpha" or "beta").

Note

Department of Mathematics. University of Oriente. Cuba.

Author(s)

Larisa Zamora and Jorge Diaz

References

Gnedenko, B. V. (1978). The Theory of Probability. Mir Publishers. Moscow.

See Also

Integral_Theorem.

```
beta<-ApplicIntegralTheo(Applic="beta",n=369,p=0.4,alpha=0.05)
beta
alpha<-ApplicIntegralTheo(Applic="alpha",n=369,p=0.4,beta=0.95)
alpha
n<-ApplicIntegralTheo(Applic="n",p=0.4,alpha=0.05,beta=0.95)
n
## The function is currently defined as
function (Applic = "alpha", n = 10000, p = 0.5, alpha = 0.01,
   beta = 0.9{
```
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```
Alpha <- function(n, p, beta) {
      a \leftarrow (beta + 1)/2alpha <- ((p * (1 - p)/n)^0.5) * qnorm(a)
      return(alpha)
  }
 Beta <- function(n, p, alpha) {
      b <- alpha * (n/(p * (1 - p)))^0.5
      beta \leq 2 \star pnorm(b) - 1
      return(beta)
  }
  Repetitions <- function(p, alpha, beta) {
      a \leftarrow (beta + 1)/2n \leq (p \times (1 - p) \times ((qnorm(a)/alpha)^2))(1 + 1)return(n)
  }
  options(digits = 17)
  value <- switch(Applic, alpha = Alpha(n, p, beta), beta = Beta(n,
      p, alpha), n = Repetitions(p, alpha, beta))
  return(value)
}
```
Buffon *Buffon*

Description

Simulations of the experiment of Buffon.

Usage

Buffon(p = 0.5, width = 0.2, $r = c(100, 500, 1000, 1500)$)

Arguments

Value

Four graphics, each one is the simulation of the experiment of Buffon for the number of repetitions contained in the array r.

Note

Department of Mathematics. University of Oriente. Cuba.

Author(s)

Larisa Zamora and Jorge Diaz

References

Gnedenko, B. V. (1978). The Theory of Probability. Mir Publishers. Moscow.

Examples

{

```
Buffon(p = 0.5, width = 0.2, r = c(100, 500, 1000, 1500))## The function is currently defined as
function (p = 0.5, width = 0.2, r = c(100, 500, 1000, 1500))
    Position <- function(k, colum) {
        PE <- k%/%colum
        Resto <- k%%colum
        if (Resto == 0) {
             fila <- PE
             columna <- colum
        }
        else {
             fila \leftarrow PE + 1
             columna <- Resto
        }
        Position <- list(fila, columna)
        return(Position)
    }
    nf \leq \text{layout}(\text{matrix}(c(1, 2, 3, 4), 2, 2, \text{byrow} = \text{TRUE}), \text{TRUE})k < - \emptyset1a \leftarrow p - width1b \leq p + widthif (la < 0)
        1a \leftarrow 0if (lb > 1)1b \leq -1for (j in 1:4) {
        k \le -k + 1Probcara <- array(0, dim = r[j])
        for (i in 1:r[j]) {
             binomial \leq rbinom(i, 1, p)
             cara <- length(binomial[binomial == 1])
             Probcara[i] <- cara/i
        }
        P <- Position(k, 2)
        fila <- P[[1]]
        colum <- P[[2]]
        mfg <- c(fila, colum, 2, 2)
        a <- as.character(r[j])
        plot(Probcara, type = "p", main = paste0("n=", a), xlab = "Repetitions",
             ylab = "Probability", font.main = 3, col = "blue",
             ylim = c(la, lb)
```

```
abline(h = p, col = "red", lty = 1, lwd = 2)}
}
```
Integral_Theorem *Integral Theorem of DeMoivre-Laplace*

Description

Given n Bernoulli experiments, with success probability p, this function calculates the probability that a successful event occurs between linf and lsup times.

Usage

Integral_Theorem(n = 100, p = 0.5, linf = 0, lsup = 50)

Arguments

Details

Bernoulli experiments are sequences of events, in which successive experiments are independent and at each experiment the probability of appearance of a "successful" event (p) remains constant. The value of n must be high and the value of p must be small. It is necessary that linf < lsup.

Value

A real value representing the approximate probability that a successful event occurs between linf and lsup times, in n repetitions of a Bernoulli experiment.

Note

Department of Mathematics. University of Oriente. Cuba.

Author(s)

Larisa Zamora and Jorge Diaz

References

Gnedenko, B. V. (1978). The Theory of Probability. Mir Publishers. Moscow.

See Also

Poisson_Theorem, Local_Theorem.

Examples

```
Prob<-Integral_Theorem(n=100,p=0.5,linf=0,lsup=50)
Prob
## The function is currently defined as
function (n = 100, p = 0.5, linf = 0, lsup = 50)
{
   A <- (linf - n * p)/sqrt(n * p * (1 - p))
   B <- (lsup - n * p)/sqrt(n * p * (1 - p))
   P \le - pnorm(B) - pnorm(A)return(P)
 }
```
Local_Theorem *Local Theorem of DeMoivre-Laplace*

Description

Given n Bernoulli experiments, with success probability p, this function calculates the approximate probability that a successful event occurs exactly m times.

Usage

Local_Theorem(n, m, p)

Arguments

Details

Bernoulli experiments are sequences of events, in which successive experiments are independent and at each experiment the probability of appearance of a "successful" event (p) remains constant. The value of n must be high and the value of p must be small.

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Value

A real value representing the approximate probability that a successful event occurs exactly m times in n repetitions of a Bernoulli experiment.

Note

Department of Mathematics. University of Oriente. Cuba.

Author(s)

Larisa Zamora and Jorge Diaz

References

Gnedenko, B. V. (1978). The Theory of Probability. Mir Publishers. Moscow.

See Also

Integral_Theorem, Poisson_Theorem.

Examples

```
Prob<-Local_Theorem(n=100,m=50,p=0.02)
Prob
## The function is currently defined as
function (n, m, p)
{
    a \leftarrow n * pb \le sqrt(a * (1 - p))
    x < - (m - a)/bP \le - dnorm(x, 0, 1)/breturn(P)
  }
```
Poisson_Theorem *Poisson Theorem.*

Description

Given n Bernoulli experiments, with success probability p (p small), this function calculates the approximate probability that a successful event occurs exactly m times.

Usage

Poisson_Theorem(n, m, p)

Arguments

Details

Bernoulli experiments are sequences of events, in which successive experiments are independent and at each experiment the probability of appearance of a "successful" event (p) remains constant. The value of n must be high and the value of p must be very small.

Value

A numerical value representing the approximate probability that a successful event occurs exactly m times.

Note

Department of Mathematics. University of Oriente. Cuba.

Author(s)

Larisa Zamora and Jorge Diaz

References

Gnedenko, B. V. (1978). The Theory of Probability. Mir Publishers. Moscow.

See Also

Integral_Theorem, Local_Theorem.

```
Prob<-Poisson_Theorem(n=100,m=50,p=0.002)
Prob
## The function is currently defined as
function (n, m, p)
{
   landa <- n * p
   P <- dpois(m, landa)
    return(P)
  }
```
S_Integral_Theorem *Simulations of the Integral Theorem of DeMoivre-Laplace.*

Description

Given n Bernoulli experiments with success probability p, this function calculates and plots the exact probability and the approximate probability that a successful event occurs between linf+i $(0 \le i \le l$ sup-linf-1) and lsup times. It also calculates the difference between these probabilities and shows all the computations in a table.

Usage

S_Integral_Theorem(n = 200, p = 0.5, linf = 0, lsup = 100, Compare = TRUE, Table = TRUE, Graph = TRUE, GraphE = TRUE)

Arguments

Details

Bernoulli experiments are sequences of events, in which successive experiments are independent and at each experiment the probability of appearance of a "successful" event (p) remains constant. It is necessary that linf < lsup.

Value

A graph and/or a table.

Note

Department of Mathematics. University of Oriente. Cuba.

Author(s)

Larisa Zamora and Jorge Diaz

References

Gnedenko, B. V. (1978). The Theory of Probability. Mir Publishers. Moscow.

See Also

Integral_Theorem, Local_Theorem.

```
S_Integral_Theorem (n = 200, p = 0.5, linf = 0, lsup = 100, Compare = TRUE, Table = TRUE,
   Graph = TRUE, GraphE = TRUE)
## The function is currently defined as
function (n = 200, p = 0.5, linf = 0, lsup = 100, Compare = TRUE,
    Table = TRUE, Graph = TRUE, GraphE = TRUE)
 { Integral_Theorem <- function(n = 100, p = 0.5, linf = 0,
       lsup = 50 {
       A <- (linf - n * p)/sqrt(n * p * (1 - p))
       B <- (lsup - n * p)/sqrt(n * p * (1 - p))
       P \le - pnorm(B) - pnorm(A)return(P)
    }
   layout(matrix(1))
   PNormal <- numeric()
   Dif <- numeric()
   PBin <- numeric()
   k \leq 1sup - linf - 1
   PNormal[1] <- Integral_Theorem(n, p, linf, lsup)
   PBin[1] <- 0
   for (j in linf:lsup) PBin[1] < -PBin[1] + dbinom(j, n, p)Dif[1] <- abs(PBin[1] - PNormal[1])
    for (i in 1:k) {
       linf_i <- linf + i
       PNormal[i + 1] <- Integral_Theorem(n, p, linf_i, lsup)
       if (Compare == TRUE) {
            PBin[i + 1] <- 0
            for (j in linf_i:lsup) PBin[i + 1] <- PBin[i + 1] +
                dbinom(j, n, p)
            Diff[i + 1] <- abs(PBin[i + 1] - Phormal[i + 1]}
    }
    if (Graph == TRUE & GraphE == TRUE) {
       layout(maxrix(c(1, 1, 2, 2), 2, 2, byrow = TRUE))}
```

```
if (Graph == TRUE) {
      ymini <- min(PNormal[k + 1], PBin[k + 1]) - 0.05
      ymaxi <- max(PNormal[1], PBin[1]) + 0.05
      mfg <- c(1, 1, 2, 2)
   plot(PNormal, ylim = c(ymini, ymaxi), type = "l", main = "The Integral Limit Theorem",
          xlab = "k (linf<=k<=lsup)", ylab = "Probability",
          col = "red")mtext("Integral Theorem", line = -1, side = 1, adj = 1,
          col = "red")if (Compare == TRUE) {
          points(PBin, type = "p", col = "blue")
          mtext("Binomial Probability", line = -2, side = 1,
              adj = 1, col = "blue")}
  }
  if (GraphE == TRUE) { }mfg \leftarrow c(2, 1, 2, 2)dmini <- min(Dif) - 0.01
      dmaxi \leq max(Dif) + 0.01
      plot(Dif, ylim = c(dmini, dmaxi), type = "b", main = "Errors",
          xlab = "m", ylab = "Errors", col = "green")
      abline(a = 0, b = 0, col = "red")}
  if (Table == TRUE) {
      Ak \leq array(1:(k + 1))
      if (Compare == TRUE)
          TablaR <- data.frame(k = Ak, PBinomial = PBin, T_Integral = PNormal,
              Difference = Dif)
      else TablaR <- data.frame(K = Ak, T_Integral = PNormal)
      TablaR
 }
}
```
S_Local_Limit_Theorem *Simulations of Local Theorem of DeMoivre-Laplace*

Description

Given n Bernoulli experiments, with success probability p, this function calculates and plots the exact probability and the approximate probability that a successful event occurs exactly m times $(0\le m\le n)$. It also calculates the difference between these probabilities and shows all the computations in a table.

Usage

```
S_Local_Limit_Theorem(n = 170, p = 0.5, Compare = TRUE, Table = TRUE,
     Graph = TRUE, GraphE = TRUE)
```
Arguments

Details

Bernoulli experiments are sequences of events, in which successive experiments are independent and at each experiment the probability of appearance of a "successful" event (p) remains constant. The value of n must be high and the value of p must be small.

Value

A graph and/or a table.

Note

Department of Mathematics. University of Oriente. Cuba.

Author(s)

Larisa Zamora and Jorge Diaz

References

Gnedenko, B. V. (1978). The Theory of Probability. Mir Publishers. Moscow.

See Also

Integral_Theorem, Local_Theorem.

```
S_Local_Limit_Theorem(n = 170, p = 0.5, Compare = TRUE, Table = TRUE, Graph = TRUE,
     GraphE = TRUE)
## The function is currently defined as
function (n = 170, p = 0.5, Compare = TRUE, Table = TRUE, Graph = TRUE, GraphE = TRUE)
  { layout(matrix(1))
```

```
m \leftarrow array(0:n)x \leftarrow numeric()
 PNormal <- numeric()
  a \leftarrow n * pb \le sqrt(a * (1 - p))
  for (mi in 1:(n + 1)) {
      x[\text{mi}] <- (mi - 1 - a)/b
      PNormal[mi] <- dnorm(x[mi], 0, 1)/b
  }
  if (Compare == TRUE) {
      PBin <- numeric()
      for (mi in 1:(n + 1)) PBin[mi] <- dbinom(mi - 1, n, p)
      Dif <- abs(PBin - PNormal)
  }
  if (Graph == TRUE & GraphE == TRUE) {
      layout(maxrix(c(1, 1, 2, 2), 2, 2, byrow = TRUE))}
  if (Graph == TRUE) {
      mfg \leftarrow c(1, 1, 2, 2)plot(PNormal, type = "p", main = "The Local Limit Theorem",
          xlab = "m", ylab = "Probability", col = "red")mtext("Local Theorem", line = -1, side = 3, adj = 1,
          col = "red")if (Compare == TRUE) {
          points(PBin, type = "p", col = "blue")
          mtext("Binomial Probability", line = -2, side = 3,
              adj = 1, col = "blue")}
  }
  if (GraphE == TRUE) { }mfg \leftarrow c(2, 1, 2, 2)dmini <- min(Dif) - 0.01
      dmaxi \leq max(Dif) + 0.01
      plot(Dif, ylim = c(dmini, dmaxi), type = "b", main = "Errors",
          xlab = "m", ylab = "Errors", col = "green")abline(a = 0, b = 0, col = "red")}
  if (Table == TRUE) {
      if (Compare == TRUE)
          TablaR \leq data.frame(m = m, x = x, PBinomial = PBin,
              TLocal = PNormal, Difference = Dif)
      else TablaR \le data.frame(m = m, x = x, TLocal = PNormal)
      TablaR
 }
}
```
S_Poisson_Theorem *Simulations of Poisson Theorem*

Description

Given n Bernoulli experiments, with success probability p, this function calculates and plots the exact probability and the approximate probability that a successful event occurs exactly m times $(0\le m\le n)$. It also calculates the difference between theses probabilities and shows all the computations in a table.

Usage

```
S_Poisson_Theorem(n = 2000, p = 0.002, Compare = TRUE, Table = TRUE,
     Graph = TRUE, GraphE = FALSE)
```
Arguments

Details

Bernoulli experiments are sequences of events, in which successive experiments are independent and at each experiment the probability of appearance of a "successful" event (p) remains constant. The value of n must be high and the value of p must be very small.

Value

```
A graph and/or a table.
```
Note

Department of Mathematics. University of Oriente. Cuba.

Author(s)

Larisa Zamora and Jorge Diaz

References

Gnedenko, B. V. (1978). The Theory of Probability. Mir Publishers. Moscow.

See Also

Integral_Theorem, Local_Theorem.

```
S_Poisson_Theorem(n = 169, p = 0.002, Compare = TRUE, Table = TRUE, Graph = TRUE,
    GraphE = TRUE)
## The function is currently defined as
function (n = 2000, p = 0.002, Compare = TRUE, Table = TRUE,
    Graph = TRUE, GraphE = FALSE){ layout(matrix(1))
   m \leftarrow \text{array}(0:n)PPoisson <- numeric()
   a \leq -n * pfor (mi in 1:(n + 1)) PPoisson[mi] <- dpois(mi - 1, a)
    if (Compare == TRUE) {
        PBin <- numeric()
        x \le- numeric()
        PNormal <- numeric()
        Dif1 <- numeric()
        Dif2 <- numeric()
        b <- sqrt(a * (1 - p))
        for (mi in 1:(n + 1)) {
            x[\text{mi}] <- (mi - 1 - a)/b
            PBin[mi] < - dbinom(mi - 1, n, p)
            PNormal[mi] <- dnorm(x[mi], 0, 1)/b
        }
        Dif1 <- abs(PBin - PPoisson)
        Dif2 <- abs(PBin - PNormal)
    }
    if (Graph == TRUE & GraphE == TRUE) {
        layout(maxrix(c(1, 1, 2, 2), 2, 2, byrow = TRUE))}
    if (Graph == TRUE) {
        mfg \leq -c(1, 1, 2, 2)11 \leftarrow length(which(Dif1 > 5e-07))
        plot(PPoisson[1:ll], type = "b", main = "The Poisson Theorem",
            xlab = "m", ylab = "Probability", col = "red")mtext("Poisson Theorem", line = -1, side = 3, adj = 1,
            col = "red")if (Compare == TRUE) {
            points(PBin[1:11], type = "b", col = "green")points(PNormal[1:11], type = "b", col = "blue")mtext("Local Theorem", line = -2, side = 3, adj = 1,
                col = "blue")mtext("Binomial Probability", line = -3, side = 3,
                adj = 1, col = "green")}
```

```
}
  if (GraphE == TRUE) {
     mfg \leftarrow c(2, 1, 2, 2)ll <- length(which(Dif1 > 5e-07))
     plot(Dif2[1:11], type = "b", main = "Errors", xlab = "m",ylab = "Differences", col = "red")
     mtext("Binomial-Poisson", line = -1, side = 3, adj = 1,
          col = "red")points(Dif1[1:ll], type = "b", col = "green")
     mtext("Binomial-Local Theorem", line = -2, side = 3,
          adj = 1, col = "green")}
  if (Table == TRUE) {
      if (Compare == TRUE)
          TablaR \leq data.frame(m = m, x = x, PBinomial = PBin,
              TPoisson = PPoisson, Difference1 = Dif1, TLocal = PNormal,
              Difference2 = Dif2)
      else TablaR <- data.frame(m = m, TPoisson = PPoisson)
      TablaR
 }
}
```
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