

- (1) Use the command

```
runif(1)
```

to generate **one** a random number between 0 and 1. Modify the command to generate **10** random numbers between 0 and 1.

- (2) Use the command

```
rnorm(1,mean=50,sd=10)
```

to generate **1** sample from a normal distribution with mean $\mu = 50$ and standard deviation $\sigma = 10$.

- (3) Modify the command in (2) to generate 3 samples from a normal distribution with $\mu = 25$ and $\sigma = 10$.
- (4) Generate 5 samples from a normal distribution with $\mu = 65$ and $\sigma = 10$.
- (5) Generate a column named **c1** of **100** samples from the normal distribution with $\mu = 50$ and $\sigma = 10$ by using the command

```
c1=rnorm(100,mean=50,sd=10)
```

- (6) Generate a column **c2** of 100 samples from the normal distribution with $\mu = 25$ and $\sigma = 10$. Similarly generate a column **c3** of 100 samples from the normal distribution with $\mu = 65$ and $\sigma = 10$.
- (7) Generate histograms for all three columns of data and put them together. Below details how to accomplish this.

- (a) First assign the histograms to variables using

```
p1 = hist(c1)
```

and similarly assign **p2** to be the histogram of **c2** and **p3** to be the histogram of **c3**.

- (b) Plot the histogram
- p1**
- in
- blue**
- using the following code: (
- note: the `xlim` attribute forces the x-axis to be "wide" enough for visualization purposes*
-)

```
plot(p1,xlim=c(0,100),col='blue')
```

- (c) To add the histogram
- p2**
- to the same plot (not a new plot) and color it
- red**
- , use the command (
- note: the `add=T` tells RStudio to add it to the existing plot*
-)

```
plot(p2,xlim=c(0,100),col='red',add=T)
```

- (d) Add the histogram
- p3**
- to the same plot and color it
- orange**
- .

- (8) Now, generate three columns of data in **c5**, **c6**, and **c7**: **c5** should be a normal with $\mu = 50$ and $\sigma = 10$. **c6** should have $\mu = 50$ and $\sigma = 5$, and **c7** should have $\mu = 50$ and $\sigma = 16$.
- (9) Create histograms for **c5**, **c6**, and **c7** on the same plot using the same method as problem (7) (use any three different colors you want).

- (10) Now we will use RStudio to calculate the area under the standard normal.

- (a)
- BE AWARE**
- : The function
- pnorm**
- always calculates the area to the left of a given value. The command

```
pnorm(z, mean=0, sd=1)
```

to calculate the probability $P(Z \leq z)$ – the area to the left of z in the standard normal distribution.

- (b) Modify the command above to calculate the area
- $P(Z \leq -0.3)$
- .

- (c) To calculate
- $P(Z > z)$
- we have to use the complement and compute

$$P(Z > z) = 1 - P(Z \leq z).$$

So in code this would be

```
1-pnorm(z,mean=0, sd=1)
```

- (d) Calculate $P(Z > 2)$.
- (e) The area between two values A and B (with $A < B$), i.e. $P(A < Z < B)$ is done by first finding the probability $P(Z < B)$ and subtracting from it the probability $P(Z < A)$. In code, this becomes

`pnorm(B,mean=0,sd=1) - pnorm(A,mean=0,sd=1)`

- (f) Calculate $P(-0.4 < Z < 0.3)$.
- (g) Finally, to reverse the procedure, we may use the `qnorm` function. This function can be used to find the z -score corresponding to a given area to the left of z (i.e. the area is actually a probability: call it P). This procedure is given by the command

`qnorm(P, mean=0, sd=1)`

- (h) Find the z -score corresponding to the probability $P = 0.95$.