

APPENDIX - I (A)

C-PROGRAM FOR SECTION [3.2.2]

SINGLE EXPONENTIAL DISTRIBUTIOIN

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#include <stdio.h>
#include <math.h>
#include <stdlib.h>
#include <time.h>
#include <conio.h>
#include <ctype.h>
void main()
{ float theta,lambda,a,r=0.5,rp,ra,raa;
  double x,y,z,min,m1,m2,m3,an1,an2,an3,w,si,s=0.0,s1=0.0,s2=0.0,s3=0.0,
  r1=0.0,r2=0.0,r3=0.0,ar1,sr1=0.0,sdn1,sdr1,ar2,sr2=0.0,sdn2,sdr2,ar3,
  sr3=0.0,sdn3,sdr3,b1,b2,b3;
  int no,i,j=1,k,l=1,t,c=1;
  long n1=0,sn1=0,n2=0,sn2=0,n3=0,sn3=0;
  FILE *fp;
  clrscr();
  printf("\n Enter the location and scale parameters :-");
  scanf("%f",&theta);
  scanf("%f",&lambda);
  printf("\n Enter the shape parameter loss function :-");
  scanf("%f",&a);
  fp=fopen("dsee2.dta","w+");
  randomize();
  for(no=20;no<=80;no+=5)
  {
    w=4.0/(pow(2*no/(lambda*a)-1.0,2)-1.0);
    for(j=1;j<=1000;j++)
    {
      s=0.0;
      x=theta-lambda*log(1.0-(float) random(32000)/32000);min=x;s+=x;
      for(l=1;l<8;l++)
      { y=theta-lambda*log(1.0-(float) random(32000)/32000);
        if(y<min) min=y;s+=y;
      }
    }
  }
  /* Purely Sequential Plan */
  s1=s;i=8;m1=min;
  do(
  i+=1;
  z=theta-lambda*log(1.0-(float) random(32000)/32000);
  if(z<m1) m1=z;
  s1+=z;
  )while(s1>(double) i*(i-1)*lambda/no+i*m1);
  n1+=i;sn1+=i*i;b1=1.0/(1.0-a*lambda/i)-a*lambda/i-1.0;r1+=b1;
  sr1+=b1*b1;

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/* Accelerated Sequential Plan */
s2=s;i=8;m2=min;
do{
i+=1;
y=theta-lambda*log(1.0 - (float) random(32000)/32000);
if(y<m2) m2=y;
s2+=y;
}while(s2>(double) i*(i-1)*lambda/(no*r)+i*m2);
si=i*(s2-i*m2)/pow(i-1,2);t= ((int) no*si/lambda)+1;
if(i>t) k=i; else k=t;
n2+=k;sn2+=k*k;b2=1.0/(1.0-a*lambda/k)-a*lambda/k-1.0;r2+=b2;
sr2+=b2*b2;

/* Alternative Accelerated Sequential Plan*/
s3=s;i=8;m3=min;
do{
i+=1;
y=theta - lambda*log(1.0 - (float) random(32000)/32000);
if(y<m3) m3=y;
s3+=y;
}while(s3>(double) i*i*(i-1)*lambda/(no*r*(i+c))+i*m3);
i=(int) i/r;
n3+=i;sn3+=i*i;b3=1.0/(1.0-a*lambda/i)-a*lambda/i-1.0;r3+=b3;
sr3+=b3*b3;
}
an1=n1/1000.0;ar1=r1/1000.0;sdn1=pow((sn1-1000*an1*an1)/999000,0.5);
sdr1=pow((sr1-1000*ar1*ar1)/999000,0.5);
an2=n2/1000.0;ar2=r2/1000.0;sdn2=pow((sn2-1000*an2*an2)/999000,0.5);
sdr2=pow((sr2-1000*ar2*ar2)/999000,0.5);
an3=n3/1000.0;ar3=r3/1000.0;sdn3=pow((sn3-1000*an3*an3)/999000,0.5);
sdr3=pow((sr3-1000*ar3*ar3)/999000,0.5);
rp=w+(3.5928)*pow(w,1.5)/(lambda* fabs (a));
ra=w+(3+1/r)*pow(w,1.5)/(lambda* fabs (a));
raa=w+(3.5928-2*c)*pow(w,1.5)/(lambda* fabs (a));

fprintf(fp, "\n %3d %6.4f %6.4f %6.4f %6.4f %6.4f %6.4f %6.4f %6.4f %6.4f
%6.4f",no,w,an1,ar1,rp,an2,ar2,ra,an3,ar3,raa);
fprintf(fp, "\n %6.4f %6.4f %6.4f %6.4f %6.4f
%6.4f",sdn1,sdr1,sdn2,sdr2,sdn3,sdr3);
j=1;l=1;s=0.0;n1=0;sn1=0;r1=0.0;sr1=0.0;sn2=0;r2=0.0;sr2=0.0;
n2=0;n3=0;sn3=0;r3=0.0;sr3=0.0;
}
getch();
fflush(stdin);
fclose(fp);
}

/*PROGRAM END */

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APPENDIX -I (B)

C-PROGRAM FOR SECTION [3.2.2]

MIXTURE OF TWO EXPONENTIAL POPULATIONS

```

#include <stdio.h>
#include <math.h>
#include <stdlib.h>
#include <time.h>
#include <conio.h>
#include <ctype.h>
void main()
( float t1,l1,t2,l2,w,alpha,a;
  double
  w,y,min,s=0.0,r=0.5,sr1=0.0,r1=0.0,r2=0.0,r3=0.0,an1,ar1,sdn1,sdr1,an2,ar2,
  sr2=0.0,sdn2,sdr2,an3,ar3,sr3=0.0,sdn3,sdr3,b1,b2,b3,m1,m2,m3,s1,s2,s3,si,
  rp,ra,raa;
  int no,i,j,k,t,c=1,l;
  long n1=0,sn1=0,n2=0,sn2=0,n3=0,sn3=0;
  FILE *fp;
  clrscr();
  printf("\n Enter the location and scale parameters of two exponential :-");
  scanf("%f",&t1);
  scanf("%f",&l1);
  scanf("%f",&t2);
  scanf("%f",&l2);
  printf("\n Enter the shape parameter of loss function :-");
  scanf("%f",&a);
  printf("\n Enter the mixture term :-");
  scanf("%f",&alpha);
  fp=fopen("dssel.dta","w+");
  randomize();
  for(no=20;no<=80;no+=5)
  { w=4.0/(pow(2*no/(l1*a)-1.0,2)-1.0);
    for(j=1;j<=1000;j++)
    {s=0.0;
     x=(1.0-alpha)*(t1-l1*log(1.0-(float) random(32000)/32000))
     +alpha*(t2-l2*log(1.0-(float) random(32000)/32000));
     min=x;s+=x;
     for(l=2;l<=8;l++)
     { x=(1.0-alpha)*(t1-l1*log(1.0-(float) random(32000)/32000))
      +alpha*(t2-l2*log(1.0-(float) random(32000)/32000));
      if(x<min) min=x;s+=x;
     }
    }
  }

```

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/* Purely Sequential Plan */
s1=s,i=8,m1=min;
do{
  i+=1;
  y=(1.0-alpha)*(t1-l1*log(1.0-(float) random(32000)/32000))
    +alpha*(t2-l2*log(1.0-(float) random(32000)/32000));

  if(y<m1) m1=y;
  s1+=y;
  }while(s1>(double) i*(i-1)*l1/no+i*m1);
n1+=i;sn1+=i*i;b1=1.0/(1.0-a*l1/i)-a*l1/i-1.0;r1+=b1;
sr1+=b1*b1;

/* Accelerated Sequential Plan */
s2=s,i=8,m2=min;
do{
  i+=1;
  y=(1.0-alpha)*(t1-l1*log(1.0-(float) random(32000)/32000))
    +alpha*(t2-l2*log(1.0-(float) random(32000)/32000));
  if(y<m2) m2=y;
  s2+=y;
  }while(s2>(double) i*(i-1)*l1/(no*r)+i*m2);
si=i*(s2-i*m2)/pow(i-1,2);t= (int) (no*si/l1)+1;
if(i>t) k=i; else k=t;
n2+=k;sn2+=k*k;b2=1.0/(1.0-a*l1/k)-a*l1/k-1.0;r2+=b2;
sr2+=b2*b2;

/* Alternative Accelerated Sequential Plan */
s3=s,i=8,m3=min;
do{
  i+=1;
  y=(1.0-alpha)*(t1-l1*log(1.0-(float) random(32000)/32000))
    +alpha*(t2-l2*log(1.0-(float) random(32000)/32000));
  if(y<m3) m3=y;
  s3+=y;
  }while(s3>(double) i*i*(i-1)*l1/(no*r*(i+c))+i*m3);
i=(int) i/r;
n3+=i;sn3+=i*i;b3=1.0/(1.0-a*l1/i)-a*l1/i-1.0;r3+=b3;
sr3+=b3*b3;
}

```

```

an3=n3/1000.0;ar3=r3/1000.0;sdn3=pow((sn3-1000*an3*an3)/999000,0.5);
sdr3=pow((sr3-1000*ar3*ar3)/999000,0.5);
an2=n2/1000.0;ar2=r2/1000.0;sdn2=pow((sn2-1000*an2*an2)/999000,0.5);
sdr2=pow((sr2-1000*ar2*ar2)/999000,0.5);
an1=n1/1000.0;ar1=r1/1000.0;sdn1=pow((sn1-1000*an1*an1)/999000,0.5);
sdr1=pow((sr1-1000*ar1*ar1)/999000,0.5);
rp=w+(3.5928)*pow(w,1.5)/(11* fabs (a));
ra=w+(3+1/r)*pow(w,1.5)/(11* fabs (a));
raa=w+(3.5928-2*c)*pow(w,1.5)/(11* fabs (a));

fprintf(fp,"\n %3d %6.4f %6.4f %6.4f %6.4f %6.4f %6.4f %6.4f %6.4f
%6.4f %6.4f",no,w,an1,ar1,rp,an2,ar2,ra,an3,ar3,raa);

fprintf(fp,"\n %6.4f %6.4f %6.4f %6.4f %6.4f
%6.4f",sdn1,sdr1,sdn2,sdr2,sdn3,sdr3);

l=1;j=1;n1=0;sn1=0;r1=0.0;sr1=0.0;sn2=0;r2=0.0;sr2=0.0;
n2=0;s=0.0;n3=0;sn3=0;r3=0.0;sr3=0.0;
getch();
}

fflush(stdin);
fclose(fp);
}

/* PROGRAM END */

```