

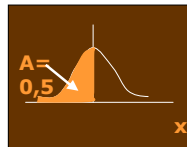


Capítulo 7 continuación

fdp normal

Variable estandarizada $z = \frac{x - \mu}{\sigma}$

$$F(z) = \int_{-\infty}^z \frac{1}{\sqrt{2\pi}} e^{-u^2/2} du$$



$$B = \frac{1}{2} [1 + 0,196854 |z| + 0,115194 |z|^2 + 0,000344 |z|^3 + 0,019527 |z|^4]^{-4}$$

$$Z < 0 \quad F(z) = B \quad Z > 0 \quad F(z) = 1 - B \quad \text{Error} < 0,00025$$

Factor de frecuencia

$$w = [\ln(1/p^2)]^{1/2}$$

Si $p > 0,5$ usar $1-p$

$1/T$

$$z = w - \frac{2,515517 + 0,802853w + 0,010328w^2}{1 + 1,432788w + 0,1889269w^2 + 0,001308w^3}$$

Distribución LogNormal

$$y = \ln(x)$$

$$f_y(y) = \frac{1}{\sqrt{2\pi}\sigma_y} e^{-\frac{(y-\mu_y)^2}{2\sigma_y^2}}$$

$$z = (y - \mu_y) / \sigma_y$$

fdp lognormal

$x > 0$

$$f(x) = \frac{1}{\sqrt{2\pi x} \sigma_y} e^{-\frac{(\ln x - \mu_y)^2}{2\sigma_y^2}}$$

$$M_r = e^{r\mu_y + \frac{r^2}{2}\sigma_y^2} \quad \mu_x = e^{\mu_y + \sigma_y^2/2}$$

$$\sigma_x^2 = e^{2\mu_y + 2\sigma_y^2}(e^{\sigma_y^2} - 1)$$

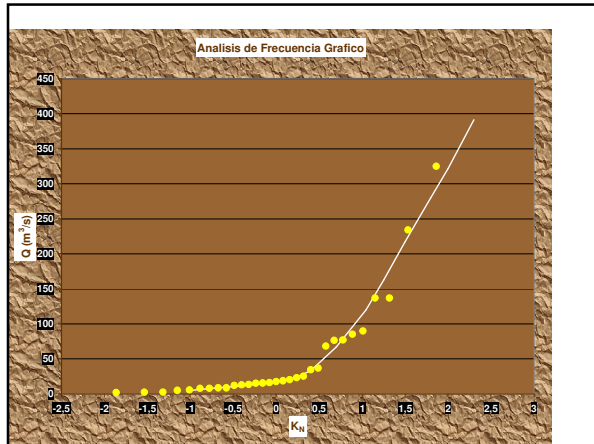
$$C_v < 0,2 \quad C_v = \frac{\sigma_x}{\mu_x} = (e^{\sigma_y^2} - 1)^{1/2}$$

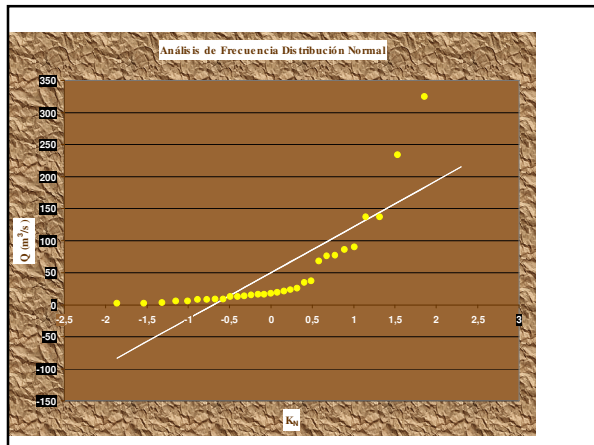
se aproxima a normal

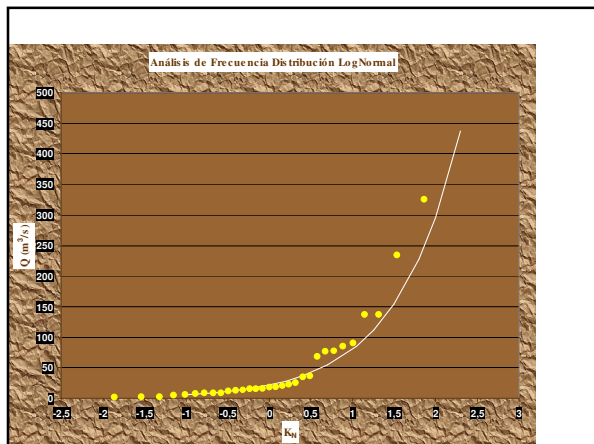
$$C_s = 3C_v + C_v^3$$

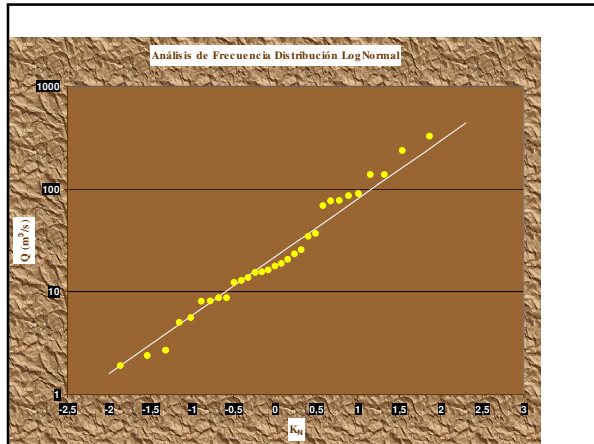
ANÁLISIS GRÁFICO

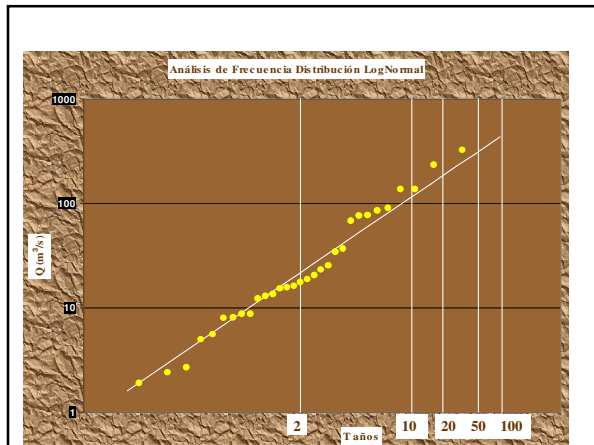
- CALIFORNIA $P(X \geq x_m) = m/n$
- HAZEN $P(X \geq x_m) = (m - 0,5)/n$
- CHEGODAYEV $P(X \geq x_m) = (m - 0,3)/(n + 0,4)$
- GRINGORTEN $P(X \geq x_m) = (m - 0,44)/(n + 0,12)$
- WEIBULL $P(X \geq x_m) = m/(n + 1)$











Distribución Gamma

$$f(x) = \frac{\lambda^k x^{k-1} e^{-\lambda x}}{\Gamma(k)}$$

$\Gamma(k) = (k-1)!$ Si k entero

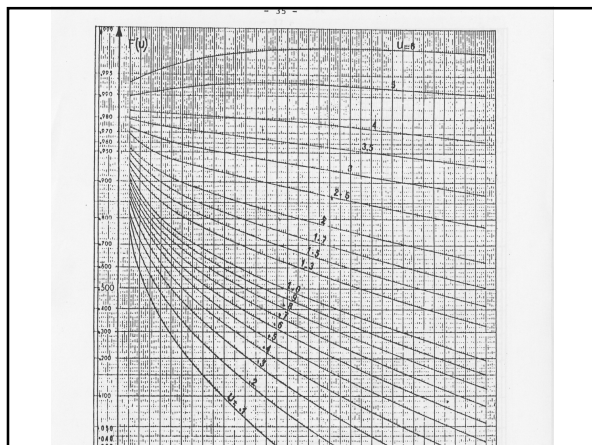
Tabulada en función de gamma incompleta

↗ $\Gamma(k) = \int_0^{\infty} e^{-u} u^{k-1} du$

$$F(x) = \int_{-\infty}^x f(x) dx = \frac{\Gamma(k, x, \lambda)}{\Gamma(k)}$$

$$\bar{x} = \frac{k}{\lambda} \quad \sigma^2 = \frac{k}{\lambda^2} \quad m(t) = (1 - t/\lambda)^{-k} \quad C_v = \frac{1}{k^{1/2}} \quad C_s = \frac{2}{k^{1/2}}$$

De ábaco se obtiene $F(u) = P(x \leq x)$ $u = x/\sigma$



Extrema tipo I

$$F_x(Q) = e^{-e^{\frac{Q-u}{a}}}$$

$$a = \frac{\sqrt{6}S}{\pi}$$

$$u = \bar{x} - 0,5772a$$

Variable reducida $y = (x - u)/a$
