

{One variable program}

{ $\$N+,E+$ }

Program Mix1;

Const Num = 40;

b0 = 0.912287;

b1 = -0.00743;

P = 2;

Times = 1000;

Type Data = Array[1..Num,1..2] of real;

Cap = Array[1..Num] of real;

Caps = Array[1..Num] of double;

Sing = Array[1..2] of real;

PM = Array[1..2,1..Num] of real;

Two = Array[1..2,1..2] of real;

Matrix = Array[1..Num,1..Num] of real;

Var Expo : Data;

VB : Matrix;

Prime : PM;

ycap : Caps;

y,Err,UBr,xx : Cap;

Brr,BRD,Br,Br1 : Sing;

RmseMLE1,DevMLE1 : Real;

Zeta,Beta,Elfa,std,mean : Real;

beta0,beta1,DevDF1,RmseDF1 : double;

Row,Col,j,ratio,ch\_howto : Integer;

DevRD1,RmseRD1,RmseSum,DevSum : Double;

HBr,InsHBr,Lamda,BetaR,BetaInv : Two;

```
RmseSumMLE,DevSumMLE,RmseSumDF,DevSumDF,RmseSumRD,DevSumRD : Double;
```

```
Procedure Exponential(Zeta:real; Var Expo:Data);
```

```
Var x : real;
```

```
Begin
```

```
    randomize;
```

```
    For Row:=1 to Num do
```

```
        Begin
```

```
            x := (-Zeta)*ln(1-random);
```

```
            Expo[Row,2] := x;
```

```
            Expo[Row,1] := 1;
```

```
        End;
```

```
    For Row:=1 to Num Do
```

```
        Begin
```

```
            For Col:=1 to 2 Do
```

```
        End;
```

```
End; {Procedure Exponential}
```

```
Procedure Start_Expo(Var Zeta:real);
```

```
Var ch_expo : integer;
```

```
Begin
```

```
    repeat
```

```
        Zeta := 0;
```

```
        writeln(' 1 ==> Zeta = 0.5 ');
```

```
        writeln(' 2 ==> Zeta = 1 ');
```

```
        writeln(' 3 ==> Zeta = 2 ');
```

```
        write(' Enter Zeta : ');
```

```
        readln(ch_expo);
```

```
        case ch_expo of
```

```
            1 : Zeta:=0.5;
```

```

2 : Zeta:=1;
3 : Zeta:=2;
else Begin
    writeln('Please enter number 1-3 only');
End; {else}
end; {case}
until (ch_expo=1) or (ch_expo=2) or (ch_expo=3);
End; {Procedure Start_Expo}

```

```

Procedure Weibul(Beta,Elfa:real; Var Expo:Data);
Var a,b,x : real;
Begin
    randomize;
    a := 1/Elfa;
    For Row:=1 to Num do                                {Find X with Exponential}
    begin
        b := -ln(1-random);
        x := Beta*Exp(a*ln(b));
        Expo[Row,2] := x;
        Expo[Row,1] := 1;
    end;
    For Row:=1 to Num Do
    Begin
        For Col:=1 to 2 Do
        End
    End
End; {Procedure Weibul}

```

```

Procedure Start_Weibul(Var Beta,Elfa:real);
Var ch_weibul,Fi : integer;
Begin

```

```

repeat
    Fi := 0;

    writeln(' 1 ==> Fi = 1 ');
    writeln(' 2 ==> Fi = 4 ');
    writeln(' 3 ==> Fi = 8 ');
    writeln(' 4 ==> Fi = 16 ');
    write(' Enter Fi of Weibul : ');
    readln(ch_weibul);
    case ch_weibul of
        1 : Fi := 1;
        2 : Fi := 4;
        3 : Fi := 8;
        4 : Fi := 16
    else begin
        writeln('Please enter number 1-4 only');
        end; {else}
    end; {case}
until (ch_weibul=1) or (ch_weibul=2) or (ch_weibul=3) or (ch_weibul=4);
Elfa := 4*Fi;
repeat
    Beta := 0;
    writeln('Select Beta for X of Weibul');
    writeln(' 1 ==> Beta = (1/8)u ');
    writeln(' 2 ==> Beta = (1/2)u ');
    writeln(' 3 ==> Beta = 2u ');
    write(' Enter Beta : ');
    readln(ch_weibul);
    case ch_weibul of
        1 : Beta := (1/8)*Elfa;
        2 : Beta := (1/2)*Elfa;

```

```

3 : Beta := 2*Elfa;
else Begin
    writeln('Please enter number 1-3 only');
    End; {else}
end; {case}
until (ch_weibul=1) or (ch_weibul=2) or (ch_weibul=3);
End; {Procedure Start_Weibul}

```

```

Procedure Normal(std,mean:real; Var Expo:Data);

```

```

Var r1,r2,y1,y2,a,b : real;

```

```

    x1,x2 : real;

```

```

Begin

```

```

    randomize;

```

```

    For Row:=1 to Num do

```

```

        Begin

```

```

            r1 := random;

```

```

            r2 := random;

```

```

            a := -2*ln(1-r1);

```

```

            b := 2*pi*r2;

```

```

            y1 := sqrt(a)*cos(b);

```

```

            y2 := sqrt(a)*sin(b);

```

```

            x1 := y1*std+mean;

```

```

            x2 := y2*std+mean;

```

```

            if x1<x2 then Expo[Row,2] := x1

```

```

                else Expo[Row,2] := x2;

```

```

            Expo[Row,1] := 1;

```

```

        End;

```

```

    For Row:=1 to Num Do

```

```

        Begin

```

```

            For Col:=1 to 2 Do

```

```

End;

End; {Procedure Normal}

Procedure Start_Normal(Var std,mean:real);
Var ch_normal,Fi : integer;
Begin
  repeat
    Fi := 0;
    writeln(' 1 ==> Fi = 1 ');
    writeln(' 2 ==> Fi = 4 ');
    writeln(' 3 ==> Fi = 8 ');
    writeln(' 4 ==> Fi = 16 ');
    write(' Enter Fi of Normal : ');
    readln(ch_normal);
    writeln;
    case ch_normal of
      1 : Fi := 1;
      2 : Fi := 4;
      3 : Fi := 8;
      4 : Fi := 16
    else begin
      writeln('Please enter number 1-4 only');
      end; {else}
    end; {case}
  until (ch_normal=1) or (ch_normal=2) or (ch_normal=3) or (ch_normal=4);
  mean := 4*Fi;
  repeat
    Elfa := 0;
    writeln('Select Sigma for X of Normal');
    writeln(' 1 ==> Sigma = (1/8)u ');

```

```

writeln(' 2 ==> Sigma = (1/2)u ');
writeln(' 3 ==> Sigma = 2u ');
write(' Enter Sigma : ');
readln(ch_normal);
case ch_normal of
    1 : std := sqrt((1/8)*mean);
    2 : std := sqrt((1/2)*mean);
    3 : std := sqrt(2*mean);
else Begin
    writeln('Please enter number 1-3 only');
    End; {else}
end; {case}
until (ch_normal=1) or (ch_normal=2) or (ch_normal=3);
End; {Procedure Start_Normal}

```

Procedure Howto;

Begin

```

writeln('      Select x from');
writeln(' Exponential ==> Press 1');
writeln(' Weibul      ==> Press 2');
writeln(' Normal       ==> Press 3');
writeln(' Exit program ==> Press 4');
write('Enter Howto find x : ');
readln(ch_howto);
case ch_howto of
    1 : Start_Expo(Zeta);
    2 : Start_Weibul(Beta,Elfa);
    3 : Start_Normal(std,mean);
    4 : halt(1);
else begin

```

```

        writeln('Please enter number 1-4 only');
    end; {else}
end; {case}
End;

Procedure Error(Var Err:Cap);
Var x,a,b : real;
Begin
    a := -1;
    b := 1;
    randomize;
    For Row:=1 to Num do
        Begin
            x := (((b-a)*random)+a);
            Err[Row] := x ;
        end;
    For Row:=1 to Num do
End; {Error}

Procedure Find_Y(Expo:Data; Err:Cap; Var y:Cap);
Var a : real;
Begin
    For Row:=1 to Num Do
        Begin
            a := b0+(b1*Expo[Row,2])+Err[Row];
            y[Row] := Exp(a)/(1+Exp(a));
        End;
    End; {Procedure Find_Y}
Procedure Select_Sort(y:Cap; Var xx:Cap);
Var i,j,k : integer;

```



```

    m :real;
Begin
    For Row:=1 to Num do
        xx[Row] := y[Row];
    For i:=1 to Num-1 do
        begin
            k := i;
            m := xx[i];
            For j:= i+1 to Num do
                If (xx[j]<m) then
                    begin
                        k := j;
                        m := xx[j];
                    end;
            xx[k] := xx[i];
            xx[i] := m;
        end;
    End;

```

```

Procedure Select_Ratio(Var ratio:integer);

```

```

Begin
    Repeat
        writeln(' Choose ratio of y');
        writeln(' 1 ==> 0.75 : 0.25');
        writeln(' 2 ==> 0.80 : 0.20');
        writeln(' 3 ==> 0.85 : 0.15');
        writeln(' 4 ==> 0.90 : 0.10');
        writeln(' 5 ==> 0.95 : 0.05');
        write(' Enter your ratio : ');
        readln(ratio);
    
```

```
until (ratio=1) or (ratio=2) or (ratio=3) or (ratio=4) or (ratio=5);  
End; {Select_ratio}
```

```
Procedure Change_Y(ratio:integer; xx:Cap; Var y:Cap);
```

```
Var xi,yi,j,cnt0 : integer;
```

```
hscore : real;
```

```
Begin
```

```
Case ratio of
```

```
1 : Begin
```

```
xi := round(Num*0.75);
```

```
yi := trunc(Num*0.25);
```

```
End;
```

```
2 : Begin
```

```
xi := round(Num*0.80);
```

```
yi := trunc(Num*0.20);
```

```
End;
```

```
3 : Begin
```

```
xi := round(Num*0.85);
```

```
yi := trunc(Num*0.15);
```

```
End;
```

```
4 : Begin
```

```
xi := round(Num*0.90);
```

```
yi := trunc(Num*0.10);
```

```
End;
```

```
5 : Begin
```

```
xi := round(Num*0.95);
```

```
yi := trunc(Num*0.05);
```

```
End;
```

```
End; {Case}
```

```
Select_Sort(y,xx);
```

```

cnt0 := 0;
While cnt0<yi do
  For Row:=1 to yi Do
    For j:=1 to Num Do
      If (xx[Row]=y[j]) then
        begin
          y[j] := 0;
          cnt0 := cnt0+1;
        end;
    For Row:=1 to Num Do
      If (y[Row]<>0) then y[Row] := 1;
    For Row:=1 to Num Do
  End;{Procedure Change_Y}

```

```

Procedure Count_y(y:Cap);
Var Count0,Count1 : integer;
Begin
  Count0 := 0;
  Count1 := 0;
  For Row:=1 to Num Do
    If y[Row]=1 then Count1 := Count1+1
    else Count0 := Count0+1;
  End;{Procedure Count_y}

```

```

Procedure Find_UBr(Expo:Data; y:Cap; Br:Sing; Var UBr:Cap);
Var a,b : real;
Begin
  a := 0;
  b := 0;
  UBr[1] := 0;

```

```

UBr[2] := 0;
For Row:=1 to Num do
begin
  a := Br[1]+(Br[2]*Expo[Row,2]);
  b := Exp(a)/(1+Exp(a));
  UBr[1] := UBr[1]+(y[Row]-b);
  UBr[2] := UBr[2]+(Expo[Row,2]*(y[Row]-b));
end;
For Row:=1 to 2 do
End; {Find_UBr}

```

```

Procedure Find_HBr(Expo:Data; Br:Sing; Var HBr:Two);
Var a,b : real;
Begin
  a := 0;
  b := 0;
  HBr[1,1] := 0;
  HBr[1,2] := 0;
  HBr[2,1] := 0;
  HBr[2,2] := 0;
  For Row:=1 to Num do
  begin
    b := Br[1]+(Br[2]*Expo[Row,2]);
    a := Exp(b)/sqr(1+Exp(b));
    HBr[1,1] := HBr[1,1]+a;
    HBr[1,2] := HBr[1,2]+(Expo[Row,2]*a);
    HBr[2,1] := HBr[2,1]+(Expo[Row,2]*a);
    HBr[2,2] := HBr[2,2]+(sqr(Expo[Row,2])*a);
  end;
  For Row:=1 to 2 do

```

```

    For Col:=1 to 2 do
        HBr[Row,Col] := -(HBr[Row,Col]);
    For Row:=1 to 2 do
        For Col:=1 to 2 do
            begin
                if Col>Row Then writeln;
            end;
        End; {Find_HBr}

```

```

Procedure InvsHBr(HBr:Two; Var insHBr:Two);
Var det : real;
Begin
    det := 0;
    insHBr[1,1] := 0;
    insHBr[1,2] := 0;
    insHBr[2,1] := 0;
    insHBr[2,2] := 0;
    det := (HBr[1,1]*HBr[2,2])-(HBr[1,2]*HBr[2,1]);
    insHBr[1,1] := (1/det)*HBr[2,2];
    insHBr[1,2] := (1/det)*(-HBr[1,2]);
    insHBr[2,1] := (1/det)*(-HBr[2,1]);
    insHBr[2,2] := (1/det)*HBr[1,1];
    For Row:=1 to 2 do
        For Col:=1 to 2 do
            begin
                if Col>Row Then writeln;
            end;
        End; {InvsHBr}
    Procedure MLE(UBr,y:Cap; insHBr:Two; Var Br1,Br:Sing);
    Var i,k : integer;

```

```

r : real;
C,D : Cap;
Begin
repeat
  k := 0;
  for Row:=1 to 2 do
    begin
      r := 0;
      for i:=1 to 2 do
        r := r+insHBr[Row,i]*UBr[i];
      C[Row] := r;
    end;
  For Row:=1 to 2 do
  For Row:=1 to 2 do
    begin
      Br1[Row] := Br[Row]-C[Row];
    end;
  If (abs(Br1[1])<0.01) or (abs(Br1[2])<0.01) or (abs(C[1])<0.01) or (abs(C[2])<0.01) then
    begin
      For Row:=1 to 2 do
        k := 1;
      end
    else
      begin
        For Row:=1 to 2 do
          Br[Row] := Br1[Row];
          Find_UBr(Expo,y,Br,UBr);
          Find_HBr(Expo,Br,HBr);
          InvsHBr(HBr,insHBr);
        end;

```

```

Until k=1;
End; {MLE}

```

```

Procedure YCap_MLE(Expo:Data; Br1:Sing; Var ycap:Caps);
Var a : real;
Begin
  For Row:=1 to Num Do
    Begin
      a := Br1[1]+(Br1[2]*Expo[Row,2]);
      ycap[Row] := Exp(a)/(1+Exp(a));
      If ycap[Row]=0 then ycap[Row] := 0.0000000001
        else if ycap[Row]=1 then ycap[Row] := 0.9999999999;
    End;
  End; {Procedure Y_Cap}

```

```

Procedure RMSE_DEV_MLE1(Expo:Data; Br1:Sing; ycap:Caps; Var RmseMLE1,DevMLE1:real);
Var rm,sum,a,b,c,d : real;
  px : Cap;
Begin
  a := 0;
  b := 0;
  c := 0;
  d := 0;
  rm := 0;
  sum := 0;
  For Row:=1 to Num do
    begin
      px[Row] := Exp(a)/(1+Exp(a));
      b := px[Row]-ycap[Row]; }
      b := y[Row] - ycap[Row];
    end
  End;

```

```

    rm := rm+sqr(b);
    c := 1-ycap[Row];
    d := ycap[Row]*ln(ycap[Row]/c)+ln(c);
    sum := sum+d;
end;
RmseMLE1 := sqrt(rm/(Num-P));
DevMLE1 := (-2)*sum;
writeln('  RMSE is ',RmseMLE1:4:10);
writeln('  Deviance is ',DevMLE1:4:10);
End;

Procedure ShowMLE1(RmseMLE1,DevMLE1:real; Var RmseSumMLE,DevSumMLE:double);
Begin
    RMSE_DEV_MLE1(Expo,Br1,ycap,RmseMLE1,DevMLE1);
    RmseSumMLE := RmseSumMLE+RmseMLE1;
    DevSumMLE := DevSumMLE+DevMLE1;
End; {ShowMLE}

Procedure ShowSumMLE(RmseSumMLE,DevSumMLE:double);
Var RmseAvg,DevAvg : double;
Begin
    RmseAvg := RmseSumMLE/Times;
    DevAvg := DevSumMLE/Times;
    writeln('      MLE1 Total ',Times,' round');
    writeln('  Average of RMSE is ',RmseAvg:2:10);
    writeln('  Average of Deviance is ',DevAvg:2:10);
End; {ShowSum}

Procedure DF(Var beta0,beta1:double; Expo:Data; y:Cap);
Var sum0,sum1,tsum0,tsum1,avg0,avg1,sd0,sd1 : real;

```



a,b,c: double;

sigma,zeta0,zeta1,mean0,mean1 : real;

n0,n1 : integer;

Begin

sum0 := 0;

sum1 := 0;

n1 := 0;

n0 := 0;

tsum1 := 0;

tsum0 := 0;

avg0 := 0;

avg1 := 0;

sigma := 0;

mean0 := 0;

mean1 := 0;

zeta0 := 0;

zeta1 := 0;

sd0 := 0;

sd1 := 0;

For Row:=1 to Num Do

  If (y[Row]=1) then

    begin

      n1 := n1+1;

{Number of y=1}

      sum1 := sum1+Expo[Row,2];    {Find sum of x at y=1}

    end

  Else

    begin

      n0 := n0+1;

{Number of y=0}

      sum0 := sum0+Expo[Row,2];

{Find sum of x at y=0}

    end;

```

If n0=0 then
begin
    avg0 := 0;                                {Find mean of x at y=0}
    avg1 := sum1/n1;                            {Find mean of x at y=1}
end
else if n1=0 then
    begin
        avg0 := sum0/n0;
        avg1 := 0;
    end
else
    begin
        avg0 := sum0/n0;
        avg1 := sum1/n1;
    end;
For Row:=1 to Num Do
    If (y[Row]=1) then
        tsum1 := tsum1+(sqr(Expo[Row,2]-avg1))
    Else
        tsum0 := tsum0+(sqr(Expo[Row,2]-avg0));
If (n0<=1) and (n1<=1) then
begin
    sd0 := 0;
    sd1 := 0;
end
Else If n0<=1 then
begin
    sd0 := 0;
    sd1 := tsum1/(n1-1);
end

```

```

Else If  $n_1 \leq 1$  then
begin
     $sd_0 := tsum_0 / (n_0 - 1);$ 
     $sd_1 := 0;$ 
end
Else
begin
     $sd_0 := tsum_0 / (n_0 - 1);$ 
     $sd_1 := tsum_1 / (n_1 - 1);$ 
end;
 $\sigma := (((n_0 - 1) * sd_0) + ((n_1 - 1) * sd_1)) / (n_0 + n_1 - 2);$ 
If  $\sigma \leq 0$  then  $\sigma := 0;$ 
If  $(sum_0 = 0)$  or  $(n_0 = 0)$  then  $mean_0 := 0$ 
    else  $mean_0 := sum_0 / n_0;$ 
If  $(sum_1 = 0)$  or  $(n_1 = 0)$  then  $mean_1 := 0$ 
    else  $mean_1 := sum_1 / n_1;$ 
If  $(n_0 = 0)$  then  $zeta_0 := 0$ 
    else  $zeta_0 := n_0 / Num;$ 
         $zeta_1 := 1 - zeta_0;$ 
If  $zeta_0 = 0$  then  $a := 0$ 
else  $a := zeta_1 / zeta_0;$ 
 $b := \sqrt{mean_0};$ 
 $c := \sqrt{mean_1};$ 
If  $a \neq 0$  then
begin
     $\beta_0 := \ln(a) - (0.5 * ((c - b) / \sigma));$ 
     $\beta_1 := (mean_1 - mean_0) / \sigma;$ 
end
else
begin

```

```

    beta0 := 0.5*((c-b)/sigma);
    beta1 := (mean1-mean0)/sigma;
end;
End; {Procedure DF}

```

```

Procedure YCap_DF(Expo:Data; beta0,beta1:double; Var ycap:Caps);
Var a : double
Begin
    For Row:=1 to Num Do
        Begin
            a := beta0+(beta1*Expo[Row,2]);
            ycap[Row] := Exp(a)/(1+Exp(a));
            If ycap[Row]=0 then ycap[Row] := 0.0000000001
                Else if ycap[Row]=1 then ycap[Row] := 0.9999999999;
        End;
    End;
End; {Procedure Y_Cap}

```

```

Procedure RMSE_DEV_DF1(ycap:Caps; Expo:Data; Var RmseDF1,DevDF1:double);
Var a,b,c,d : real;
    rm,sum : double;
    px : Cap;
Begin
    rm := 0;
    sum := 0;
    For Row:=1 to Num Do
        Begin
            b := y[Row] - ycap[Row];
            rm := rm+sqr(b);
            c := 1-ycap[Row];
            d := ycap[Row]*ln(ycap[Row]/c)+ln(c);

```

```

    sum := sum+d;
End;
RmseDF1 := sqrt(rm/(Num-P));
DevDF1 := (-2)*sum;
writeln('  RMSE is ',RmseDF1:4:15);
writeln('  Deviance is ',DevDF1:4:15);
End; {RMSE_DEV}

```

```

Procedure ShowDF(RmseDF1,DevDF1:Double; ycap:Caps; Expo:Data; Var
RmseSumDF,DevSumDF:double);
Begin
  RMSE_DEV_DF1(ycap,Expo,RmseDF1,DevDF1);
  RmseSumDF := RmseSumDF+RmseDF1;
  DevSumDF := DevSumDF+DevDF1;
End;

```

```

Procedure ShowSumDF(RmseSumDF,DevSumDF:double);
Var RmseAvg,DevAvg : double;
Begin
  RmseAvg := RmseSumDF/Times;
  DevAvg := DevSumDF/Times;
  writeln('  Average of RMSE is ',RmseAvg:2:10);
  writeln('  Average of Deviance is ',DevAvg:2:10);
End; {ShowSumDF}

```

```

Function low(C:Two):real;
Var min : real;
    a : integer;
Begin
  min := C[1,1];

```

```

For a:=1 to 2 do
  If (C[a,a]<min) then
    min := C[a,a];
  low := min;
End; {Function low}

```

```

Procedure Find_Lamda(Expo:Data; Var Lamda:Two; Var Prime:PM);

```

```

Var C : Two;

```

```

  i : integer;

```

```

  r,lscore : real;

```

```

Begin

```

```

  For Row:=1 to Num Do                                     {Find transpose of x}

```

```

    Begin

```

```

      Prime[1,Row] := 1;

```

```

      Prime[2,Row] := Expo[Row,2];

```

```

    End;

```

```

  For Row:=1 to 2 do                                       {Find x multiply prime}

```

```

    For Col:=1 to 2 do

```

```

      begin

```

```

        r := 0.0;

```

```

        For i:=1 to Num do

```

```

          r := r+Prime[Row,i]*Expo[i,Col];

```

```

        C[Row,Col] := r;

```

```

      end;

```

```

    lscore := low(C);

```

```

  For Row:=1 to 2 do                                       {Make Lamda Matrix}

```

```

    For Col:=1 to 2 do

```

```

      begin

```

```

        If Row=Col then

```

```

          Lamda[Row,Col] := lscore

```

```

        Else
            Lamda[Row,Col] := 0;
        end;
    For Row:=1 to 2 do
        For Col:=1 to 2 do
            begin
                if Col>Row Then writeln;
            end;
        End; {Lamda}
    
```

```

Procedure Find_VB(Expo:Data; Prime:PM; Brr:Sing; Var VB:Matrix);
Var a : real;
    px : Cap;
Begin
    For Row:=1 to Num do
        begin
            a := Brr[1]+(Brr[2]*Expo[Row,2]);
            px[Row] := Exp(a)/(1+Exp(a));
        end;
    For Row:=1 to Num do
        For Col:=1 to Num do
            If Row=Col then VB[Row,Col] := px[Row]*(1-px[Row])
            Else VB[Row,Col] := 0;
        End;
    For Row:=1 to Num do
        For Col:=1 to Num do
            begin
                If Col=Num then writeln;
            end;
        End; {Find_VB}
    
```

```

Procedure Find_BR(Expo:Data; Prime:PM; VB:Matrix; Var BetaR:Two);
Var A : PM;
    k,p : real;
    i : integer;
Begin
    For Row:=1 to 2 do                                     {Find prime*VB}
        For Col:=1 to Num do
            begin
                k:= 0;
                For i:=1 to Num do
                    k := k+Prime[Row,i]*VB[i,Col];
                A[Row,Col] := k;
            end;
        For Row:=1 to 2 do                                     {Find BetaR}
            For Col:=1 to 2 do
                begin
                    p:= 0;
                    For i:=1 to Num do
                        p := p+A[Row,i]*Expo[i,Col];
                    BetaR[Row,Col] := p;
                end;
            For Row:=1 to 2 Do
                For Col:=1 to 2 Do
                    Begin
                        If Col>Row Then writeln;
                    End;
                End;
            End; {Find_BR}

```

```

Procedure Inv(BetaR:Two; Lamda:Two; Var BetaInv:Two);
Var det : real;

```



```

Z : Two;
Begin
  For Row:=1 to 2 do
    For Col:=1 to 2 do
      Z[Row,Col] := BetaR[Row,Col]+(2*Lamda[Row,Col]);
    det := (Z[1,1]*Z[2,2])-(Z[1,2]*Z[2,1]);
    BetaInv[1,1] := Z[2,2]/det;
    BetaInv[1,2] := -(Z[1,2])/det;
    BetaInv[2,1] := -(Z[2,1])/det;
    BetaInv[2,2] := Z[1,1]/det;
  For Row:=1 to 2 Do
    For Col:=1 to 2 Do
      Begin
        If Col>Row Then writeln;
      End;
    End; {Inv}

Procedure Find_BRD(BetaInv,BetaR:Two; Expo:Data; Var BRD:Sing);
Var M : Two;
    t,u : real;
    i,k : integer;
Begin
  repeat
    k := 0;
  For Row:=1 to 2 Do
    For Col:=1 to 2 do
      begin
        t := 0;
        For i:=1 to 2 do
          t := t+BetaInv[Row,i]*BetaR[i,Col];

```

```

        M[Row,Col] := t;
    end;
For Row:=1 to 2 do
begin
    u := 0;
    For Col:=1 to 2 do
        u := u+M[Row,Col]*Br[Col];
    BRD[Row] := u;
end;
For Row:=1 to 2 Do
If (abs(BRD[1])<1) or (abs(BRD[2])<1) then
begin
    k := 1;
end
else
begin
    For Row:=1 to 2 do
        Br[Row] := BRD[Row];
    Find_VB(Expo,Prime,Brr,VB);
    Find_BR(Expo,Prime,VB,BetaR);
    Inv(BetaR,Lamda,BetaInv);
end; {if}
Until k=1;
End; {Find_BRD}
Procedure YCap_RD(Expo:Data; BRD:Sing; Var ycap:Caps);
Var a : real;
Begin
    For Row:=1 to Num Do
    Begin
        a := BRD[1]+(BRD[2]*Expo[Row,2]);

```

```

ycap[Row] := Exp(a)/(1+Exp(a));
If ycap[Row]=0 then ycap[Row] := 0.0000000001
Else if ycap[Row]=1 then ycap[Row] := 0.9999999999;
End;
End; {Procedure Y_Cap}

Procedure RD(ycap:Caps; Expo:Data; Var RmseRD1,DevRD1:double);
Var rm,sum,a,b,c,d : real;
    px : Cap;
Begin
    rm := 0;
    a := 0;
    b := 0;
    c := 0;
    d := 0;
    sum := 0;
    For Row:=1 to Num Do
        Begin
            {a := b0+(b1*Expo[Row,2])+Err[Row];
            px[Row] := Exp(a)/(1+Exp(a));
            b := px[Row]-ycap[Row];}
            b := y[Row] - ycap[Row];
            rm := rm+sqr(b);
            c := 1-ycap[Row];
            d := ycap[Row]*ln(ycap[Row]/c)+ln(c);
            sum := sum+d;
        End;
    RmseRD1 := sqrt(rm/(Num-P));
    DevRD1 := (-2)*sum;
    writeln(' RMSE is ',RmseRD1:4:15);

```

```
writeln(' Deviance is ',DevRD1:4:15);  
End; {RD}
```

```
Procedure ShowRD(RmseRD1,DevRD1:double; ycap:Caps; Expo:Data; Var  
RmseSum,DevSum:double);  
Begin  
  RD(ycap,Expo,RmseRD1,DevRD1);  
  RmseSum := RmseSum+RmseRD1;  
  DevSum := DevSum+DevRD1;  
End; {ShowRD}
```

```
Procedure ShowSumRD(RmseSum,DevSum : Double);  
Var RmseAvg,DevAvg : double;  
Begin  
  RmseAvg := RmseSum/Times;  
  DevAvg := DevSum/Times;  
  writeln(' Average of RMSE is ',RmseAvg:2:15);  
  writeln(' Average of Deviance is ',DevAvg:2:15);  
End; {ShowSum}
```

```
Procedure Mix_MLE1;  
Begin  
  Find_UBr(Expo,y,Br,UBr);  
  Find_HBR(Expo,Br,HBr);  
  InvsHBr(HBr,insHBr);  
  MLE(UBr,y,insHBr,Br1,Br);  
  YCap_MLE(Expo,Br1,ycap);  
  ShowMLE1(RmseMLE1,DevMLE1,RmseSumMLE,DevSumMLE);  
End;
```

Procedure Mix\_DF1;

Begin

DF(beta0,beta1,Expo,y);

YCap\_DF(Expo,beta0,beta1,ycap);

ShowDF(RmseDF1,DevDF1,ycap,Expo,RmseSumDF,DevSumDF);

End;

Procedure Mix\_RD1;

Begin

Find\_Lamda(Expo,Lamda,Prime);

Find\_VB(Expo,Prime,Brr,VB);

Find\_BR(Expo,Prime,VB,BetaR);

Inv(BetaR,Lamda,BetaInv);

Find\_BRD(BetaInv,BetaR,Expo,BRD);

YCap\_RD(Expo,BRD,ycap);

ShowRD(RmseRD1,DevRD1,ycap,Expo,RmseSumRD,DevSumRD);

End;

Begin {Main\_Mix1}

{clrscr}

ch\_howto := 0;

Howto;

Select\_ratio(ratio);

For j:=1 to Times do

begin

case ch\_howto of

1 : Exponential(Zeta,Expo);

2 : Weibul(Beta,Elfa,Expo);

3 : Normal(std,mean,Expo);

end;

Error(Err);

```
Find_Y(Expo,Err,y);
Change_Y(ratio,xx,y);
Count_y(y);
    {MLE}
Br[1] := b0;
Br[2] := b1;
Mix_MLE1;
    {DF}
Mix_DF1;
    {RD}
Brr[1] := b0;
Brr[2] := b1;
Mix_RD1;
end;
ShowSumMLE(RmseSumMLE,DevSumMLE);
ShowSumDF(RmseSumDF,DevSumDF);
ShowSumRD(RmseSumRD,DevSumRD);
End. {Main_Mix1}
```

{Two variable program}

{N+,E+}

Program Ray\_Mix2;

Const Num = 40;

b0 = 0.912287;

b1 = -0.00743;

b2 = 0.00574;

P = 3;

Times = 1000;

Type Data = Array[1..Num,1..3] of real;

Cap = Array[1..Num] of real;

Caps = Array[1..Num] of double;

Sing = Array[1..3] of real;

PM = Array[1..3,1..Num] of real;

Two = Array[1..2,1..2] of real;

Three = Array[1..3,1..3] of real;

Matrix = Array[1..Num,1..Num] of real;

Var Expo : Data;

ycap : Caps;

VB : Matrix;

Prime : PM;

Err,y,UBr,xx : Cap;

Brr,BrD,Br,Br1 : Sing;

Row,Col,j,ratio,ch\_howto : Integer;

Zeta,Beta,Elfa,std,mean : Real;

beta0,beta1,beta2 : Real;

HBr,InsHBr,Lamda,BetaR,BetaInv : Three;

```
RmseMLE2,DevMLE2,RmseDF2,DevDF2,RmseRD2,DevRD2 : Double;
```

```
RmseSumMLE2,DevSumMLE2,RmseSumDF2,DevSumDF2,RmseSumRD2,DevSumRD2:Double;
```

```
Procedure N_E(std,mean,Zeta:real; Var Expo:Data);
```

```
Var r1,r2,y1,y2,a,b : real;
```

```
  x1,x2,x : real;
```

```
Begin
```

```
  randomize;
```

```
  a := 0;
```

```
  b := 0;
```

```
  For Row:=1 to Num do
```

```
    {Find X1 with Normal}
```

```
  begin
```

```
    r1 := random;
```

```
    r2 := random;
```

```
    a := -2*ln(1-r1);
```

```
    b := 2*pi*r2;
```

```
    y1 := sqrt(a)*cos(b);
```

```
    y2 := sqrt(a)*sin(b);
```

```
    For Col:=2 to 2 do
```

```
    begin
```

```
      x1 := y1*std+mean;
```

```
      x2 := y2*std+mean;
```

```
      if x1<x2 then Expo[Row,Col] := x1
```

```
      else Expo[Row,Col] := x2;
```

```
    end;
```

```
    For Col:=3 to 3 do
```

```
      {Find X2 with Exponential}
```

```
    begin
```

```
      x := (-Zeta)*ln(1-random);
```

```
      Expo[Row,Col] := x;
```

```
    end;
```



```

    Expo[Row,1] := 1;
end;
For Row:=1 to Num Do
Begin
    For Col:=1 to 3 Do
    End;
End; {Procedure N_E}

```

{Show X}

```

Procedure Start_Expo(Var Zeta:real);
Var ch_expo : integer;
Begin
    repeat
        Zeta := 0;
        writeln(' 1 ==> Zeta = 0.5 ');
        writeln(' 2 ==> Zeta = 1 ');
        writeln(' 3 ==> Zeta = 2 ');
        write(' Enter Zeta : ');
        readln(ch_expo);
        case ch_expo of
            1 : Zeta:=0.5;
            2 : Zeta:=1;
            3 : Zeta:=2;
            else Begin
                writeln('Please enter number 1-3 only');
                End; {else}
            end; {case}
        until (ch_expo=1) or (ch_expo=2) or (ch_expo=3);
    End; {Procedure Start_Expo}

```

```

Procedure N_W(std,mean,Beta,Elfa:real; Var Expo:Data);

```

```

Var r1,r2,y1,y2,a,b,c,d : real;
    x1,x2,x : real;
Begin
    randomize;
    c := 1/Elfa;
    For Row:=1 to Num do
    begin
        r1 := random;
        r2 := random;
        a := -2*ln(1-r1);
        b := 2*pi*r2;
        y1 := sqrt(a)*cos(b);
        y2 := sqrt(a)*sin(b);
        For Col:=2 to 2 do
            {Find X1 with Normal}
            begin
                x1 := y1*std+mean;
                x2 := y2*std+mean;
                if x1<x2 then Expo[Row,Col] := x1
                else Expo[Row,Col] := x2;
            end;
        For Col:=3 to 3 do
            {Find X2 with Weibul}
            begin
                d := -ln(1-random);
                x := Beta*Exp(c*ln(d));
                Expo[Row,Col] := x;
            end;
        Expo[Row,1] := 1;
    end;
    For Row:=1 to Num Do
        {Show X}
    Begin

```

```

    For Col:=1 to 3 Do
    End;
End; {Procedure N_W}

Procedure Start_Weibul(Var Beta,Elfa:real);
Var ch_weibul,Fi : integer;
Begin
    repeat
        Fi := 0;
        writeln(' 1 ==> Fi = 1 ');
        writeln(' 2 ==> Fi = 4 ');
        writeln(' 3 ==> Fi = 8 ');
        writeln(' 4 ==> Fi = 16 ');
        write(' Enter Fi of Weibul : ');
        readln(ch_weibul);
        case ch_weibul of
            1 : Fi := 1;
            2 : Fi := 4;
            3 : Fi := 8;
            4 : Fi := 16
        else begin
            writeln('Please enter number 1-4 only');
            end; {else}
        end; {case}
    until (ch_weibul=1) or (ch_weibul=2) or (ch_weibul=3) or (ch_weibul=4);
    Elfa := 4*Fi;
    repeat
        Beta := 0;
        writeln('Select Beta for X of Weibul');
        writeln(' 1 ==> Beta = (1/8)u ');

```

```

writeln(' 2 ==> Beta = (1/2)u ');
writeln(' 3 ==> Beta = 2u ');
write(' Enter Beta : ');
readln(ch_weibul);
case ch_weibul of
    1 : Beta := (1/8)*Elfa;
    2 : Beta := (1/2)*Elfa;
    3 : Beta := 2*Elfa;
else Begin
    writeln('Please enter number 1-3 only');
    End; {else}
end; {case}
until (ch_weibul=1) or (ch_weibul=2) or (ch_weibul=3);
End; {Procedure Start_Weibul}

```

```

Procedure E_W(Zeta,Beta,Elfa:real; Var Expo:Data);

```

```

Var u,v,a,b : real;

```

```

Begin

```

```

    randomize;

```

```

    u := 1/Elfa;

```

```

    For Row:=1 to Num do

```

```

    begin

```

```

        For Col:=2 to 2 do

```

```

        {Find X1 with Exponential}

```

```

        begin

```

```

            a := (-Zeta)*ln(1-random);

```

```

            Expo[Row,Col] := a;

```

```

        end;

```

```

        For Col:=3 to 3 do

```

```

        {Find X2 with Weibul}

```

```

        begin

```

```

            v := -ln(1-random);

```

```

        b := Beta*Exp(u*ln(v));
        Expo[Row,Col] := b;
    end;
    Expo[Row,1] := 1;
end;
For Row:=1 to Num Do
Begin
    For Col:=1 to 3 Do
    End;
End; {Procedure E_W}

```

```

Procedure Start_Normal(Var std,mean:real);
Var ch_normal,Fi : integer;
Begin
    repeat
        Fi := 0;
        writeln(' 1 ==> Fi = 1 ');
        writeln(' 2 ==> Fi = 4 ');
        writeln(' 3 ==> Fi = 8 ');
        writeln(' 4 ==> Fi = 16 ');
        write(' Enter Fi of Normal : ');
        readln(ch_normal);
        case ch_normal of
            1 : Fi := 1;
            2 : Fi := 4;
            3 : Fi := 8;
            4 : Fi := 16
        else begin
            writeln('Please enter number 1-4 only');
        end; {else}
    repeat

```

```

    end; {case}
until (ch_normal=1) or (ch_normal=2) or (ch_normal=3) or (ch_normal=4);
mean := 4*Fi;
repeat
    Elfa := 0;
    writeln('Select Elfa for X of Normal');
    writeln(' 1 ==> Sigma = (1/8)u ');
    writeln(' 2 ==> Sigma = (1/2)u ');
    writeln(' 3 ==> Sigma = 2u ');
    write(' Enter Sigma : ');
    readln(ch_normal);
    case ch_normal of
        1 : std := sqrt((1/8)*mean);
        2 : std := sqrt((1/2)*mean);
        3 : std := sqrt(2*mean);
        else Begin
            writeln('Please enter number 1-3 only');
            End; {else}
    end; {case}
until (ch_normal=1) or (ch_normal=2) or (ch_normal=3);
End; {Procedure Start_Normal}

```

Procedure Howto;

Begin

```

    writeln('      Select X1 & X2 from');
    writeln(' Normal & Exponential ==> Press 1');
    writeln(' Normal & Weibul    ==> Press 2');
    writeln(' Exponentail & Weibul ==> Press 3');
    writeln(' Exit program    ==> Press 4');
    write('Enter your choice : ');

```

```

readln(ch_howto);
case ch_howto of
  1 : begin
      Start_Normal(std,mean);
      Start_Expo(Zeta);
    end;
  2 : begin
      Start_Normal(std,mean);
      Start_Weibul(Beta,Elfa);
    end;
  3 : begin
      Start_Expo(Zeta);
      Start_Weibul(Beta,Elfa);
    end;
  4 : halt(1);
else begin
    writeln('Please enter number 1-4 only');
end; {else}
end; {case}
End;

```

```

Procedure Error(Var Err:Cap);

```

```

Var x,a,b : real;

```

```

Begin

```

```

  a := -1;

```

```

  b := 1;

```

```

  randomize;

```

```

  For Row:=1 to Num do

```

```

    Begin

```

```

      x := (((b-a)*random)+a);

```

```

    Err[Row] := x ;
end;

For Row:=1 to Num do
End; {Error}

Procedure Find_Y(Expo:Data; Err:Cap; Var y:Cap);
Var a : real;
Begin
    For Row:=1 to Num Do
    Begin
        a := b0+(b1*Expo[Row,2])+(b2*Expo[Row,3])+Err[Row];
        y[Row]:= Exp(a)/(1+Exp(a));
    End;
End; {Procedure Find_Y}

```

```

Procedure Select_Sort(y:Cap; Var xx:Cap);
Var i,j,k : integer;
    m :real;
Begin
    For Row:=1 to Num do
        xx[Row] := y[Row];
    For i:=1 to Num-1 do
    begin
        k := i;
        m := xx[i];
        For j:= i+1 to Num do
            If (xx[j]<m) then
                begin
                    k := j;
                    m := xx[j];
                end
            end
        end
    end
end

```



```

        end;
        xx[k] := xx[i];
        xx[i] := m;
    end;
End;

```

```

Procedure Select_Ratio(Var ratio:integer);

```

```

Begin

```

```

    Repeat

```

```

        writeln(' Choose ratio of y');
```

```
        writeln(' 1 ==> 0.75 : 0.25');
```

```
        writeln(' 2 ==> 0.80 : 0.20');
```

```
        writeln(' 3 ==> 0.85 : 0.15');
```

```
        writeln(' 4 ==> 0.90 : 0.10');
```

```
        writeln(' 5 ==> 0.95 : 0.05');
```

```
        write(' Enter your ratio : ');
```

```
        readln(ratio);
```

```
    until (ratio=1) or (ratio=2) or (ratio=3) or (ratio=4) or (ratio=5);
```

```

End; {Select_ratio}

```

```

Procedure Change_Y(ratio:integer; xx:Cap; Var y:Cap);

```

```

Var xi,yi,j,cnt0 : integer;

```

```

    hscore : real;

```

```

Begin

```

```

    Case ratio of

```

```

        1 : Begin

```

```

            xi := round(Num*0.75);
```

```
            yi := trunc(Num*0.25);
```

```

        End;

```

```

        2 : Begin

```

```

        xi := round(Num*0.80);
        yi := trunc(Num*0.20);
    End;
3 : Begin
        xi := round(Num*0.85);
        yi := trunc(Num*0.15);
    End;
4 : Begin
        xi := round(Num*0.90);
        yi := trunc(Num*0.10);
    End;
5 : Begin
        xi := round(Num*0.95);
        yi := trunc(Num*0.05);
    End;
End; {Case}
Select_Sort(y,xx);
cnt0 := 0;
While cnt0<yi do
    For Row:=1 to yi Do
        For j:=1 to Num Do
            If (xx[Row]=y[j]) then
                begin
                    y[j] := 0;
                    cnt0 := cnt0+1;
                end;
        For Row:=1 to Num Do
            If (y[Row]<>0) then y[Row] := 1;
        For Row:=1 to Num Do
            { writeln('y = ',y[Row]:2:4);}

```

```
End;{Procedure Change_Y}
```

```
Procedure Count_y(y:Cap);
```

```
Var Count0,Count1 : integer;
```

```
Begin
```

```
    Count0 := 0;
```

```
    Count1 := 0;
```

```
    For Row:=1 to Num Do
```

```
        If y[Row]=1 then Count1 := Count1+1
```

```
        else Count0 := Count0+1;
```

```
End;{Procedure Count_y}
```

```
Procedure Find_UBr(Expo:Data; y:Cap; Br:Sing; Var UBr:Cap);
```

```
Var a,b,c,d : real;
```

```
Begin
```

```
    a := 0;
```

```
    UBr[1] := 0;
```

```
    UBr[2] := 0;
```

```
    UBr[3] := 0;
```

```
    For Row:=1 to Num do
```

```
        begin
```

```
            a := Br[2]*Expo[Row,2];
```

```
            b := Br[3]*Expo[Row,3];
```

```
            c := Exp(Br[1]+a+b)/(1+Exp(Br[1]+a+b));
```

```
            d := y[Row]-c;
```

```
            UBr[1] := UBr[1]+d;
```

```
            UBr[2] := UBr[2]+(Expo[Row,2]*d);
```

```
            UBr[3] := UBr[3]+(Expo[Row,3]*d);
```

```
        end;
```

```
    For Row:=1 to 3 do
```

End; {Find\_UBr}

Procedure Find\_HBr(Expo:Data; Br:Sing; Var HBr:Three);

Var a,b,c : real;

Begin

  a := 0;

  b := 0;

  c := 0;

  For Row:=1 to 3 do

    For Col:=1 to 3 do

      HBr[Row,Col] := 0;

  For Row:=1 to num do

  begin

    a := Br[2]\*Expo[Row,2];

    b := Br[3]\*Expo[Row,3];

    c := Exp(Br[1]+a+b)/sqr(1+Exp(Br[1]+a+b));

    HBr[1,1] := HBr[1,1]+c;

    HBr[1,2] := HBr[1,2]+(Expo[Row,2]\*c);

    HBr[1,3] := HBr[1,3]+(Expo[Row,3]\*c);

    HBr[2,1] := HBr[2,1]+(Expo[Row,2]\*c);

    HBr[2,2] := HBr[2,2]+(sqr(Expo[Row,2])\*c);

    HBr[2,3] := HBr[2,3]+(Expo[Row,2]\*Expo[Row,3]\*c);

    HBr[3,1] := HBr[3,1]+(Expo[Row,3]\*c);

    HBr[3,2] := HBr[3,2]+(Expo[Row,2]\*Expo[Row,3]\*c);

    HBr[3,3] := HBr[3,3]+(sqr(Expo[Row,3])\*c);

  end;

  For Row:=1 to 3 do

    For Col:=1 to 3 do

      HBr[Row,Col] := -(HBr[Row,Col]);

  For Row:=1 to 3 do

```

    For Col:=1 to 3 do
    begin
        if Col=3 Then
        end;
    End; {Find_HBr}

```

```

Procedure InvsHBr(HBr:Three; Var insHBr:Three);

```

```

Var det : double;

```

```

    adjt,adj : Three;

```

```

Begin

```

```

    det := 0;

```

```

    For Row:=1 to 3 do

```

```

        For Col:=1 to 3 do

```

```

            begin

```

```

                insHBr[Row,Col] := 0;

```

```

                adj[Row,Col] := 0;

```

```

            end;

```

```

        {Find adj^t}

```

```

        adjt[1,1] := (HBr[2,2]*HBr[3,3])-(HBr[2,3]*HBr[3,2]);

```

```

        adjt[1,2] := -((HBr[2,1]*HBr[3,3])-(HBr[2,3]*HBr[3,1]));

```

```

        adjt[1,3] := (HBr[2,1]*HBr[3,2])-(HBr[2,2]*HBr[3,1]);

```

```

        adjt[2,1] := -((HBr[1,2]*HBr[3,3])-(HBr[1,3]*HBr[3,2]));

```

```

        adjt[2,2] := (HBr[1,1]*HBr[3,3])-(HBr[1,3]*HBr[3,1]);

```

```

        adjt[2,3] := -((HBr[1,1]*HBr[3,2])-(HBr[1,2]*HBr[3,1]));

```

```

        adjt[3,1] := (HBr[1,2]*HBr[2,3])-(HBr[1,3]*HBr[2,2]);

```

```

        adjt[3,2] := -((HBr[1,1]*HBr[2,3])-(HBr[1,3]*HBr[2,1]));

```

```

        adjt[3,3] := (HBr[1,1]*HBr[2,2])-(HBr[1,2]*HBr[2,1]);

```

```

        det := (HBr[1,1]*adjt[1,1])+(HBr[1,2]*adjt[1,2])+(HBr[1,3]*adjt[1,3]);

```

```

    For Row:=1 to 3 Do

```

```

        {Find Transport of adjt}

```

```

    begin

```

```

adj[1,Row] := adjt[Row,1];
adj[2,Row] := adjt[Row,2];
adj[3,Row] := adjt[Row,3];
end;
For Row:=1 to 3 do                                     {Find Inverse of HBr}
  For Col:=1 to 3 do
    insHBr[Row,Col] := (1/det)*adj[Row,Col];
  For Row:=1 to 3 do
    For Col:=1 to 3 do
      begin
        if Col=3 Then
          end;
      end;
    end;
  End; {InvsHBr}

```

```

Procedure MLE2(insHBr:Three; UBr,y:Cap; Var Br1,Br:Sing);

```

```

Var i,k : integer;

```

```

  r : real;

```

```

  C : Cap;

```

```

Begin

```

```

  k := 0;

```

```

  repeat

```

```

    For Row:=1 to 3 do

```

```

      begin

```

```

        r := 0;

```

```

        For i:=1 to 3 do

```

```

          r := r+insHBr[Row,i]*UBr[i];

```

```

        C[Row] := r;

```

```

      end;

```

```

    For Row:=1 to 3 do

```

```

    For Row:=1 to 3 do

```

```

begin
  Br1[Row] := Br[Row]-C[Row];
end;
If (abs(C[1])<0.01) or (abs(C[2])<0.01) or (abs(C[3])<0.01) or
  (abs(Br1[1])<0.01) or (abs(Br1[2])<0.01) or (abs(Br1[3])<0.01) then
begin
  For Row:=1 to 3 do
    k := 1;
  end
else
begin
  For Row:=1 to 3 do
    Br[Row] := Br1[Row];
    Find_UBr(Expo,y,Br,UBr);
    Find_HBR(Expo,Br,HBr);
    InvsHBr(HBr,insHBr);
  end;
  Until k=1;
End; {MLE}

```

```

Procedure YCap_MLE2(Expo:Data; Br1:Sing; Var ycap:Caps);
Var a : real;
Begin
  For Row:=1 to Num Do
  Begin
    a := Br1[1]+(Br1[2]*Expo[Row,2])+(Br1[3]*Expo[Row,3]);
    ycap[Row] := Exp(a)/(1+Exp(a));
    If ycap[Row]=0 then ycap[Row] := 0.0000000001
      else if ycap[Row]=1 then ycap[Row] := 0.9999999999;
  End;

```

```
End; {Procedure Y_Cap}
```

```
Procedure RMSE_DEV_MLE2(Expo:Data; Br1:Sing; ycap:Caps; Var RmseMLE2,DevMLE2:double);
```

```
Var rm,sum,a,b,c,d : real;
```

```
    px : Cap;
```

```
Begin
```

```
    a := 0;
```

```
    b := 0;
```

```
    c := 0;
```

```
    d := 0;
```

```
    rm := 0;
```

```
    sum := 0;
```

```
    For Row:=1 to Num do
```

```
    begin
```

```
        b := y[Row] - ycap[Row];
```

```
        rm := rm+sqr(b);
```

```
        c := 1-ycap[Row];
```

```
        d := ycap[Row]*ln(ycap[Row]/c)+ln(c);
```

```
        sum := sum+d;
```

```
    end;
```

```
    RmseMLE2 := sqrt(rm/(Num-P));
```

```
    DevMLE2 := -2*sum;
```

```
    writeln('    RMSE is ',RmseMLE2:4:10);
```

```
    writeln('    Deviance is ',DevMLE2:4:10);
```

```
End;
```

```
Procedure ShowMLE2(RmseMLE2,DevMLE2:double; Expo:Data; Var
```

```
RmseSumMLE2,DevSumMLE2:double);
```

```
Begin
```

```
    RMSE_DEV_MLE2(Expo,Br1,ycap,RmseMLE2,DevMLE2);
```



```

RmseSumMLE2 := RmseSumMLE2+RmseMLE2;
DevSumMLE2 := DevSumMLE2+DevMLE2;
End; {ShowMLE}

Procedure ShowSumMLE2(RmseSumMLE2,DevSumMLE2:double);
Var RmseAvg,DevAvg : double;
Begin
    RmseAvg := RmseSumMLE2/Times;
    DevAvg := DevSumMLE2/Times;
    writeln(' Average of RMSE is ',RmseAvg:2:10);
    writeln(' Average of Deviance is ',DevAvg:2:10);
End; {ShowSum}

```

```

Procedure DF2(Var beta0,beta1,beta2:real; Expo:Data; y:Cap);
Var n0,n1,Row : integer;
    avg01,avg02,avg11,avg12,sd01,sd02,sd11,sd12 : real;
    sumy0,sumy1,zeta0,zeta1,ss0,ss1,Sol,det,r : real;
    sum01,sum11,sum02,sum12,tsum01,tsum02,tsum11,tsum12 : real;
    sigma,invSigma,mean0,mean1,tmmean,mmean,pmean,s0,s1,C,Beta : Two;
Begin
    sum01 := 0; {Clear Data}
    sum02 := 0;
    sum11 := 0;
    sum12 := 0;
    n1 := 0;
    n0 := 0;
    tsum01:= 0;
    tsum02:= 0;
    tsum11:= 0;
    tsum12:= 0;

```

```

sd01 := 0;
sd02 := 0;
sd11 := 0;
sd12 := 0;
ss0 := 0;
ss1 := 0;
det := 0;
For Row:=1 to 2 do
begin
    mean0[Row,1] := 0;
    mean1[Row,1] := 0;
    tmmean[1,Row] := 0;
    mmean[Row,1] := 0;
    pmean[Row,1] := 0;
    Beta[Row,1] := 0;
    C[1,Row] := 0;
    For Col:=1 to 2 do
    begin
        Sigma[Row,Col] := 0;
        invSigma[Row,Col] := 0;
    end;
end;
For Row:=1 to Num Do
    If (y[Row]=1) then
    begin
        n1 := n1+1; {Number of y=1}
        sum11 := sum11+Expo[Row,2]; {Find sum of X1 at y=1}
        sum12 := sum12+Expo[Row,3]; {Find sum of X2 at y=1}
    end
    Else

```

```

begin
    n0 := n0+1;                                {Number of y=0}
    sum01 := sum01+Expo[Row,2];                 {Find sum of X1 at y=0}
    sum02 := sum02+Expo[Row,3];                 {Find sum of X2 at y=0}
end;
If n0<=0 then
begin
    avg01 := 0;                                {Find mean of X1 at y=0}
    avg02 := 0;                                {Find mean of X2 at y=0}
    avg11 := sum11/n1;                         {Find mean of X1 at y=1}
    avg12 := sum12/n1;                         {Find mean of X2 at y=1}
end
else if n1<=0 then
    begin
        avg11 := 0;
        avg12 := 0;
        avg01 := sum01/n0;
        avg02 := sum02/n0;
    end
else
    begin
        avg01 := sum01/n0;
        avg02 := sum02/n0;
        avg11 := sum11/n1;
        avg12 := sum12/n1;
    end;

    For Row:=1 to Num Do
    If (y[Row]=1) then
    begin
        tsum11 := tsum11+sqr(Expo[Row,2]-avg11);

```

```

    tsum12 := tsum12+sqr(Expo[Row,3]-avg12);
end
Else
begin
    tsum01 := tsum01+sqr(Expo[Row,2]-avg01);
    tsum02 := tsum02+sqr(Expo[Row,3]-avg02);
end;
If n0<=1 then
begin
    sd01 := 0;                                {Find variance of X1 at y=0}
    sd02 := 0;                                {Find variance of X2 at y=0}
    sd11 := tsum11/(n1-1);                    {Find variance of X1 at y=1}
    sd12 := tsum12/(n1-1);                    {Find variance of X2 at y=1}
end
else if n1<=1 then
begin
    sd01 := tsum01/(n0-1);
    sd02 := tsum02/(n0-1);
    sd11 := 0;
    sd12 := 0;
end
else
begin
    sd01 := tsum01/(n0-1);
    sd02 := tsum02/(n0-1);
    sd11 := tsum11/(n1-1);
    sd12 := tsum12/(n1-1);
end;
For Row:=1 to Num do
    If y[Row]=0 then ss0 := ss0+(Expo[Row,2]-avg01)*(Expo[Row,3]-avg02)

```

```

Else ss1 := ss1+(Expo[Row,2]-avg11)*(Expo[Row,3]-avg12);
s0[1,1] := sd01;
s0[1,2] := ss0;
s0[2,1] := ss0;
s0[2,2] := sd02;
s1[1,1] := sd11;
s1[1,2] := ss1;
s1[2,1] := ss1;
s1[2,2] := sd12;
For Row:=1 to 2 do                                     {Find sigma}
  For Col:=1 to 2 do
    begin
      Sigma[Row,Col] := (((n0-1)*s0[Row,Col])+((n1-1)*s1[Row,Col]))/(n0+n1-2);
      If Sigma[Row,Col]<=0 then Sigma[Row,Col] := 0;
    end;
  det := (Sigma[1,1]*Sigma[2,2])-(Sigma[1,2]*Sigma[2,1]);
  invSigma[1,1] := (1/det)*Sigma[2,2];                 {Find inverse of sigma}
  invSigma[1,2] := (1/det)*(-Sigma[1,2]);
  invSigma[2,1] := (1/det)*(-Sigma[2,1]);
  invSigma[2,2] := (1/det)*Sigma[1,1];
  mean0[1,1] := avg01;                                  {Find U0}
  mean0[2,1] := avg02;
  mean1[1,1] := avg11;                                  {Find U1}
  mean1[2,1] := avg12;
  zeta0 := n0/Num;                                       {Find Zeta0}
  zeta1 := 1-zeta0;                                       {Find Zeta1}
  For Row:=1 to 2 do
    begin
      mmean[Row,1] := mean1[Row,1]-mean0[Row,1];        {Find U1-U0}
      pmean[Row,1] := mean1[Row,1]+mean0[Row,1];        {Find U1+U0}
    end
  end

```

```

end;
tmmean[1,1] := mmean[1,1]; {Find transpose of U1-U0}
tmmean[1,2] := mmean[2,1];
For Row:=1 to 2 do {Find tmmean*tsigma}
begin
  r := 0;
  For Col:=1 to 2 do
    r := r+tmmean[1,Col]*invSigma[Col,Row];
  C[1,Row] := r;
end;
r := 0;
For Row:=1 to 2 do {Find C*pmean}
  r := r+(C[1,Row]*pmean[Row,1]);
Sol := r;
If (zeta0<>0) and (zeta1<>0) then {Find Beta0}
  Beta0 := ln(zeta1/zeta0)-(0.5*Sol)
else Beta0 := (0.5*Sol);
For Row:=1 to 2 do {Find Beta1&Beta2}
begin
  r := 0;
  For Col:=1 to 2 do
    r := r+(invSigma[Row,Col]*mmean[Col,1]);
  Beta[Row,1] := r;
end;
Beta1 := Beta[1,1];
Beta2 := Beta[2,1];
End; {Procedure DF}

```

```

Procedure YCap_DF2(Expo:Data; beta0,beta1,beta2:Real; Var ycap:Caps);

```

```

Var a : real;

```

Begin

For Row:=1 to Num Do

Begin

a := beta0+(beta1\*Expo[Row,2])+(beta2\*Expo[Row,3]);

ycap[Row] := Exp(a)/(1+Exp(a));

If ycap[Row]=0 then ycap[Row] := 0.0000000001

else if ycap[Row]=1 then ycap[Row] := 0.9999999999;

End;

End; {Procedure Y\_Cap}

Procedure RMSE\_DEV\_DF2(ycap:Cap; Expo:Data; Var RmseDF2,DevDF2:double);

Var a,b,c,d : real;

rm,sum : double;

px : Cap;

Begin

rm := 0;

sum := 0;

For Row:=1 to Num Do

Begin

b := y[Row] - ycap[Row];

rm := rm+sqr(b);

c := 1-ycap[Row];

d := ycap[Row]\*ln(ycap[Row]/c)+ln(c);

sum := sum+d;

end;

RmseDF2 := sqrt(rm/(Num-P));

DevDF2 := (-2)\*sum;

writeln(' RMSE is ',RmseDF2:4:10);

writeln(' Deviance is ',DevDF2:4:10);

End; {RMSE\_DEV}

```

Procedure ShowDF2(RmseDF2,DevDF2:Double; ycap:Caps; Expo:Data; Var
RmseSumDF2,DevSumDF2:double);
Begin
    RMSE_DEV_DF2(ycap,Expo,RmseDF2,DevDF2);
    RmseSumDF2 := RmseSumDF2+RmseDF2;
    DevSumDF2 := DevSumDF2+DevDF2;
End;

```

```

Procedure ShowSumDF2(RmseSumDF2,DevSumDF2:double);
Var RmseAvg,DevAvg : double;
Begin
    RmseAvg := RmseSumDF2/Times;
    DevAvg := DevSumDF2/Times;
    writeln(' Average of RMSE is ',RmseAvg:2:10);
    writeln(' Average of Deviance is ',DevAvg:2:10);
End; {ShowDF2}

```

```

Function low(C:Three):real;
Var min : real;
    a : integer;
Begin
    min := C[1,1];
    For a:=1 to 3 do
        If (C[a,a]<min) then
            min := C[a,a];
        low := min;
    End; {Function low}

```

```

Procedure Find_Lamda(Expo:Data; Var Lamda:Three; Var Prime:PM);
Var C : Three;

```



i : integer;

r,lscore : real;

Begin

For Row:=1 to Num Do

{Find transpose of x}

Begin

Prime[1,Row] := 1;

Prime[2,Row] := Expo[Row,2];

Prime[3,Row] := Expo[Row,3];

End;

For Row:=1 to 3 do

{Find x multiply prime}

For Col:=1 to 3 do

begin

r := 0;

For i:=1 to Num do

r := r+Prime[Row,i]\*Expo[i,Col];

C[Row,Col] := r;

end;

lscore := low(C);

For Row:=1 to 3 do

{Make Lamda Matrix}

For Col:=1 to 3 do

begin

If Row=Col then

Lamda[Row,Col] := lscore

Else

Lamda[Row,Col] := 0;

end;

For Row:=1 to 3 do

For Col:=1 to 3 do

begin

if Col=3 Then

```
end;  
End; {Lamda}
```

```
Procedure Find_VB(Expo:Data; Prime:PM; Brr:Sing; Var VB:Matrix);  
Var a : real;  
    px : Cap;  
Begin  
    For Row:=1 to Num do  
        begin  
            a := Brr[1]+(Brr[2]*Expo[Row,2])+(Brr[3]*Expo[Row,3]+Err[Row]);  
            px[Row] := Exp(a)/(1+Exp(a));  
        end;  
    end;
```

```
    For Row:=1 to Num do  
        For Col:=1 to Num do  
            begin  
                If Row=Col then  
                    VB[Row,Col] := px[Row]*(1-px[Row])  
                Else  
                    VB[Row,Col] := 0;  
            end;  
        end;  
    end;  
    For Row:=1 to Num do  
        For Col:=1 to Num do  
            begin  
                If Col=Num then writeln;  
            end;  
        end;  
    end;  
End; {Find_VB}
```

```
Procedure Find_BetaR(Expo:Data; Prime:PM; VB:Matrix; Var BetaR:Three);  
Var A : PM;
```

r,s : real;

i : integer;

Begin

For Row:=1 to 3 do {Find prime\*VB}

For Col:=1 to Num do

begin

r := 0;

For i:=1 to Num do

r := r+Prime[Row,i]\*VB[i,Col];

A[Row,Col] := r;

end;

For Row:=1 to 3 do {Find BetaR}

For Col:=1 to 3 do

begin

s := 0;

For i:=1 to Num do

s := s+A[Row,i]\*Expo[i,Col];

BetaR[Row,Col] := s;

end;

For Row:=1 to 3 Do

For Col:=1 to 3 Do

Begin

If Col=3 Then writeln;

End;

End; {Find\_BR}

Procedure Inv(BetaR:Three; Lamda:Three; Var BetaInv:Three);

Var det : real;

Z,adjt,adj : Three;

Begin

det := 0.0;

For Row:=1 to 3 do

For Col:=1 to 3 do

begin

Z[Row,Col] := 0;

adjt[Row,Col] := 0;

adj[Row,Col] := 0;

end;

For Row:=1 to 3 do

For Col:=1 to 3 do

Z[Row,Col] := BetaR[Row,Col]+(2\*Lamda[Row,Col]);

{Find adj<sup>t</sup>}

adjt[1,1] := (Z[2,2]\*Z[3,3])-(Z[2,3]\*Z[3,2]);

adjt[1,2] := -(Z[2,1]\*Z[3,3])-(Z[2,3]\*Z[3,1]);

adjt[1,3] := (Z[2,1]\*Z[3,2])-(Z[2,2]\*Z[3,1]);

adjt[2,1] := -(Z[1,2]\*Z[3,3])-(Z[1,3]\*Z[3,2]);

adjt[2,2] := (Z[1,1]\*Z[3,3])-(Z[1,3]\*Z[3,1]);

adjt[2,3] := -(Z[1,1]\*Z[3,2])-(Z[1,2]\*Z[3,1]);

adjt[3,1] := (Z[1,2]\*Z[2,3])-(Z[1,3]\*Z[2,2]);

adjt[3,2] := -(Z[1,1]\*Z[2,3])-(Z[1,3]\*Z[2,1]);

adjt[3,3] := (Z[1,1]\*Z[2,2])-(Z[1,2]\*Z[2,1]);

det := (Z[1,1]\*adjt[1,1])+(Z[1,2]\*adjt[1,2])+(Z[1,3]\*adjt[1,3]);

For Row:=1 to 3 Do

{Find Transport of adjt}

Begin

adj[1,Row] := adjt[Row,1];

adj[2,Row] := adjt[Row,2];

adj[3,Row] := adjt[Row,3];

End;

For Row:=1 to 3 do

{Find Inverse}

```

    For Col:=1 to 3 do
        BetaInv[Row,Col] := (1/det)*adj[Row,Col];
    For Row:=1 to 3 Do
        For Col:=1 to 3 Do
            Begin
                If Col=3 Then
                    End;
            End;
        End; {Inv}

```

```

Procedure RD2(Brr:Sing; BetaInv,BetaR:Three; Expo:Data; Var BrD:Sing);
Var M : Three;
    r,s : real;
    i,k : integer;
Begin
    k := 0;
    repeat
        For Row:=1 to 3 Do
            For Col:=1 to 3 do
                begin
                    r := 0;
                    For i:=1 to 3 do
                        r := r+BetaInv[Row,i]*BetaR[i,Col];
                    M[Row,Col] := r;
                end;
            End;
        For Row:=1 to 3 do
            begin
                s := 0;
                For Col:=1 to 3 do
                    s := s+M[Row,Col]*Brr[Col];
                BrD[Row] := s;
            end;
        end;
    until k=Expo;
    k := k+1;
end;

```

```

end;
For Row:=1 to 3 Do
If (abs(BrD[1])<1) or (abs(BrD[2])<1) or (abs(BrD[3])<1) then
begin
end
else
begin
    For Row:=1 to 3 do
        Brr[Row] := BrD[Row];
    Find_VB(Expo,Prime,Brr,VB);
    Find_BetaR(Expo,Prime,VB,BetaR);
    Inv(BetaR,Lamda,BetaInv);
    end; {if}
Until k=1;
Writeln;
End; {Find_BRD}

```

```

Procedure YCap_RD2(Expo:Data; BrD:Sing; Var ycap:Caps);

```

```

Var a : real;

```

```

Begin

```

```

    For Row:=1 to Num Do

```

```

        Begin

```

```

            a := BrD[1]+(BrD[2]*Expo[Row,2])+(BrD[3]*Expo[Row,3]);

```

```

            ycap[Row] := Exp(a)/(1+Exp(a));

```

```

            If ycap[Row]=0 then ycap[Row] := 0.0000000001

```

```

                else if ycap[Row]=1 then ycap[Row] := 0.9999999999;

```

```

        End;

```

```

End; {Procedure Y_Cap}

```

```

Procedure RMSE_DEV_RD2(ycap:Caps; Expo:Data; Var RmseRD2,DevRD2:double);

```

```

Var a,b,c,d : real;
    rm,sum : double;
    px : Cap;
Begin
    a := 0;
    b := 0;
    c := 0;
    d := 0;
    rm := 0;
    sum := 0;
    For Row:=1 to Num Do
    Begin
        b := y[Row] - ycap[Row];
        rm := rm+sqr(b);
        c := 1-ycap[Row];
        d := ycap[Row]*ln(ycap[Row]/c)+ln(c);
        sum := sum+d;
    End;
    RmseRD2 := sqrt(rm/(Num-P));
    DevRD2 := (-2)*sum;
    writeln(' RMSE is ',RmseRD2:4:15);
    writeln(' Deviance is ',DevRD2:4:15);
End; {RD}

```

```

Procedure ShowRD2(RmseRD2,DevRD2:double; ycap:Caps; Expo:Data; Var
RmseSumRD2,DevSumRD2:double);
Begin
    RMSE_DEV_RD2(ycap,Expo,RmseRD2,DevRD2);
    RmseSumRD2 := RmseSumRD2+RmseRD2;
    DevSumRD2 := DevSumRD2+DevRD2;

```

```
End; {ShowRD}
```

```
Procedure ShowSumRD2(RmseSumRD2,DevSumRD2 : double);
```

```
Var RmseAvg,DevAvg : double;
```

```
Begin
```

```
    RmseAvg := RmseSumRD2/Times;
```

```
    DevAvg := DevSumRD2/Times;
```

```
    writeln('    RD2 Total ',Times,' rounds');
```

```
    writeln(' Average of RMSE is ',RmseAvg:2:20);
```

```
    writeln(' Average of Deviance is ',DevAvg:2:20);
```

```
End; {ShowSum}
```

```
Procedure Mix_MLE2;
```

```
Begin
```

```
    Find_UBr(Expo,y,Br,UBr);
```

```
    Find_HBR(Expo,Br,HBr);
```

```
    InvsHBr(HBr,insHBr);
```

```
    MLE2(insHBr,UBr,y,Br1,Br);
```

```
    YCap_MLE2(Expo,Br1,ycap);
```

```
    ShowMLE2(RmseMLE2,DevMLE2,Expo,RmseSumMLE2,DevSumMLE2);
```

```
End; {Mix_MLE2}
```

```
Procedure Mix_DF2;
```

```
Begin
```

```
    DF2(beta0,beta1,beta2,Expo,y);
```

```
    YCap_DF2(Expo,beta0,beta1,beta2,ycap);
```

```
    ShowDF2(RmseDF2,DevDF2,ycap,Expo,RmseSumDF2,DevSumDF2);
```

```
End; {Mix_DF2}
```

```
Procedure Mix_RD2;
```



Begin

Find\_Lamda(Expo,Lamda,Prime);

Find\_VB(Expo,Prime,Brr, VB);

Find\_BetaR(Expo,Prime,VB,BetaR);

Inv(BetaR,Lamda,BetaInv);

RD2(Brr,BetaInv,BetaR,Expo,BrD);

YCap\_RD2(Expo,BrD,ycap);

ShowRD2(RmseRD2,DevRD2,ycap,Expo,RmseSumRD2,DevSumRD2);

End; {Mix\_RD2}

Begin {Main\_Mix2}

{clrscr;}

ch\_howto := 0;

Howto;

Select\_ratio(ratio);

For j:=1 to Times do

begin

case ch\_howto of

1 : N\_E(std,mean,Zeta,Expo);

2 : N\_W(std,mean,Beta,Elfa,Expo);

3 : E\_W(Zeta,Beta,Elfa,Expo);

end;

Error(Err);

Find\_Y(Expo,Err,y);

Change\_Y(ratio,xx,y);

Count\_y(y);

{Use MLE2}

Br[1] := b0;

Br[2] := b1;

Br[3] := b2;

```
Mix_MLE2;
{Use DF2}
    Mix_DF2;
{Use RD2}
    Brr[1] := b0;
    Brr[2] := b1;
    Brr[3] := b2;
    Mix_RD2;
end;
ShowSumMLE2(RmseSumMLE2,DevSumMLE2);
ShowSumDF2(RmseSumDF2,DevSumDF2);
ShowSumRD2(RmseSumRD2,DevSumRD2);
End. {Main_Mix2}
```