

```

#-----parameters-----
n1=10000    #size of the sample
l1=1       #
T1=10      #

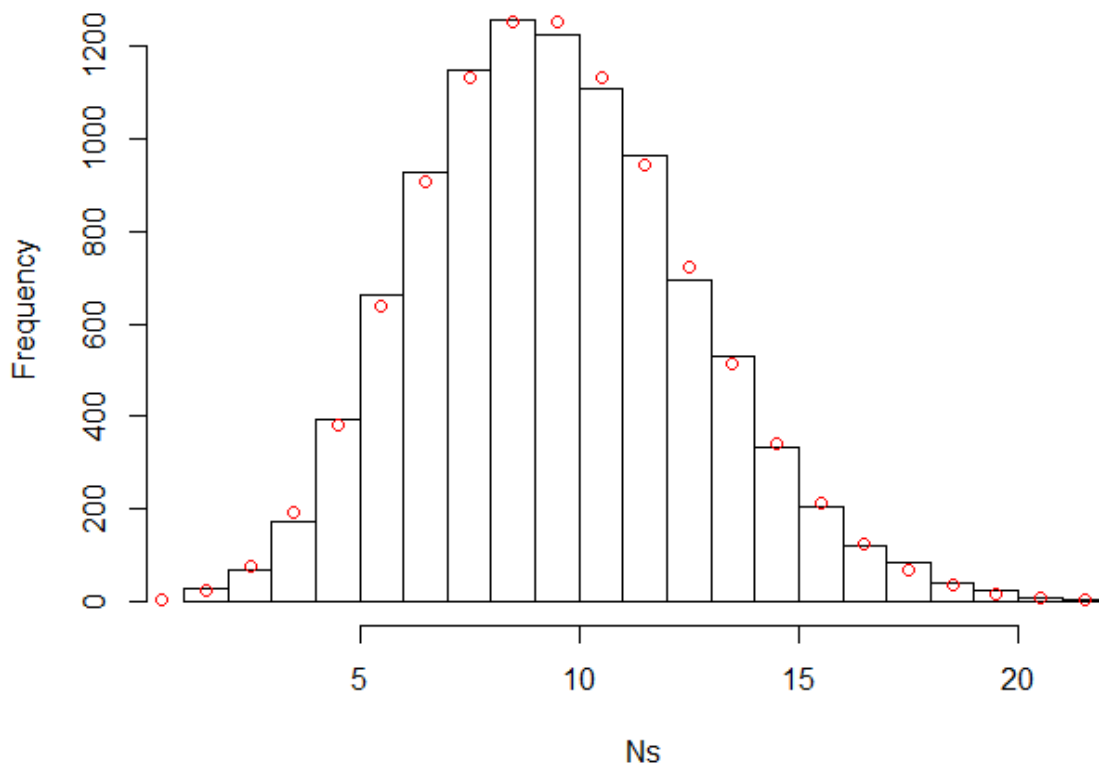
#-----simulation of N(T)-----
Ns=rep(-1,n1)
for (i in (1:n1))
{
  k=0
  t=0
  while (t<T1)
  {
    t=t+rexp(1,l1) #generate the Exp-distributed random variables
    k=k+1
  }
  Ns[i]=k-1
}

#-----distribution of N(T)-----
> table(Ns)
Ns
  1   2   3   4   5   6   7   8   9  10  11  12  13
  4  23  67 173 393 664 926 1148 1258 1225 1108 965 696
 14  15  16  17  18  19  20  21  22
529 334 204 119  84  42  23  10   5
> hist(Ns,main="Distribution of N(T)") #histogram of the sample
> l2=mean(Ns)                        #sample mean value
> s2=sd(Ns)                          #sample standard deviation
> minv=min(Ns)
> maxv=max(Ns)

#distribution function for Poisson distribution
> points(x=minv:maxv-0.5,y= n1*dpois(minv:maxv,lambda=l2),col="red")

```

## Distribution of N(T)



*#Chi-square test for goodness of fit*

```
> tb.emp<-table(Ns) # table with empirical frequencies
```

```
> fr.emp<-c() # vector of empirical frequencies
```

```
> len=length(tb.emp)-2
```

```
> for(i in 2:(len+1)) fr.emp[i-1]<-tb.emp[[i]]
```

```
> fr.emp[1]<-fr.emp[1]+tb.emp[[1]]
```

```
> fr.emp[len]<-fr.emp[len]+tb.emp[[len+2]]
```

*## vector of fitted (expected) frequencies*

```
> fr.ex<-n1*(dpois((minv+1):(maxv-1),lambda=12))
```

```
> fr.ex[1]=fr.ex[1]+sum(n1*dpois(0:minv,lambda=12))
```

```
> fr.ex[len]=fr.ex[len]+n1*ppois(q=maxv-1,lower.tail=FALSE,lambda = 12)
```

```
> sum(fr.ex) # check: must be equal n1
```

```
[1] 10000
```

```
>
```

```
> test1<-chisq.test(fr.emp,p=fr.ex,rescale.p=TRUE)
```

*#p-value= 0.7544. Therefore, we have made the correct assumption*