That was the hard way! But it shows the inner-workings of `hist()`. The easy way is:

```r
hist(x_1, breaks = 20, xlim = range(x_1, x_2), xlab = 'mids', ylab = 'counts', main = '')
hist(x_2, breaks = 20, add = T, border = 2)
```

### 2.4 Binomial Distribution

Recall that the mean and variance of the binomial distribution are given by $n\pi$ and $n\pi(1 - \pi)$. Note that they grow linearly with the sample size $n$. For example, if $NG = $ number of girls in a random sample of size $n$, then as $n$ increases the typical value of $NG$ increases (obviously), and the variability (across samples) of $NG$ also increases (not obvious). We will confirm this mathematical result with a simulated coin toss example.
Example 1

Toss n fair coins and count the number of heads. Then, repeat 1000 times. You'll get 1000 numbers, each of which is the number of heads out of n. What's the sample mean of these 1000 numbers? What's their variance (spread)? How do these values vary with n?

```r
n.trials <- 1000  # Number of repeats.
n <- 1:100         # Values of n to explore.
sample.mean <- numeric(100)  # Generate a vector to store the results
sample.var <- numeric(100)
for (i in n) {
  head.counts <- rbinom(n.trials, i, 0.5)  # Number of heads in each repeat.
  sample.mean[i] <- mean(head.counts)       # Mean number of heads in 1000 repeats.
  sample.var[i] <- var(head.counts)         # Variance of the 1000 repeats.
}
plot(n, sample.mean, cex = 0.5)  # cex controls the size of points.
points(n, sample.var, col = 2, cex = 0.5)  # points() adds new values on an
# existing plot.
legend('topleft', c('Sample Mean', 'Variance'), text.col = c('black', 'red'), bty = 'n')
```

![Graph showing sample mean and variance](image)

From the example above, we can see that mean and variance grow linearly with n. This is consistent with the n-dependence in the results $E[x] = n\pi$ and $Var[x] = n\pi(1 - \pi)$. It makes sense for the mean to grow linearly - the expected number of heads out of 10 tosses is about 5, while that for 20 tosses is about 10, etc. Now, recall that standard deviation is the square root of the variance. Therefore, standard deviation grows at rate $\sqrt{n}$, which is slower than the mean. In other words, the spread/uncertainty of the number of heads out of n grows slower than the mean itself does. This is one of those breaks that nature has given us, because it allows us to effectively "reduce error" (i.e., std. dev.), relative to the "signal" (i.e., mean) by simply increasing sample size.
quantile) of the standard normal distribution is about 1.285. Table 1 is more precisely encoded into the R function `qnorm()`:

```r
# Finding the 0.9th quantile of a standard normal distribution
qnorm(0.9, mean = 0, sd = 1, lower.tail = TRUE)
```

```
[1] 1.282
```

```r
# Similarly, we can find the 0.1th, 0.2th, 0.3th, ..., 0.9th quantile:
sequence <- seq(0.1, 0.9, by = 0.1)
qnorm(sequence, mean = 0, sd = 1, lower.tail = TRUE)
```

```
[1] -1.2816 -0.8416 -0.5244 -0.2533  0.0000  0.2533  0.5244  0.8416  1.2816
```

```
# This way, we can compute any quantile of the standard normal distribution.
# In fact, we can find any quantile of any distribution.
```

### 2.7 Q-Q Plots

A q-q plot is a plot of sample quantiles versus distribution quantiles for some specified distribution. If the result is a relatively straight “line,” then there is some evidence that the data have come from that distribution. More intuitively, there is evidence that the histogram of the data is consistent with the specified distribution. Most often when people talk about a q-q plot, they are assuming that the distribution is the standard normal distribution. So one plots sample quantiles (along the y-axis) versus quantiles of the of the standard normal (along the x-axis). The R corresponding function is `qqnorm()`.

**Example**

Now we take a sample from a standard normal distribution and use `qqnorm()` to make the q-q plot for the sample. Then, we will make the q-q plot “by hand:”

```r
n <- 500  # Sample size = 500.
x <- rnorm(n, 0, 1)  # Sample from a normal distribution with mu = 0, sigma = 1.
qqnorm(x, cex = 0.5)  # The q-q plot, according to qqnorm().

# Doing it by hand:
X <- seq(.5 / n, 1 - .5 / n, length = n)  # Make a sequence of n values between
# (1-.5)/n and (n-.5)/n, and find
Q <- qnorm(X, mean = 0, sd = 1)  # their quantiles under standard normal.
plot(Q, sort(x), col = 2, cex = 0.5)  # plot the data (sorted) vs. the
# quantiles.
abline(0, 1)  # Add a line with slope 1 and intercept 0.
```
Note that the two q-q plots are the same. Make sure you understand what's done here: When we have 500 observations, each one is associated with a percentile; e.g., the smallest observation has nothing less than it, and so its percentile (rank) is 0. Meanwhile, the largest obs has everything less than it, and so, its percentile (rank) is 100%. In terms of quantiles (instead of percentiles), these two limits are 0 and 1; and that's why we have X go from 0 to 1. In fact, the numbers go from a number close to 0 to a number close to 1, namely from $.5/n$ to $1-.5/n$; this is mostly a matter of convention for handling the lowest and the largest element in the sample. Then, $Q = qnorm(X, 0, 1)$ returns the quantiles of the standard normal dist.

It's not obvious but (e.g., see the book) the slope of the "line" is the $\sigma$ parameter of the normal distribution from which the data have come, and the y-intercept of the line is equal to the $\mu$ parameter of the distribution. In this case, we can see that the slope is around 1, and the y-intercept is around 0. We have confirmed this by drawing a line with $\text{slope} = 1$, $\text{y-intercept} = 0$. Note that the line we have just drawn is NOT the "best fit" line to the q-q plot. When we talk about the slope or the intercept of the q-q plot, think of them as the "visual slope" and the "visual y-intercept" instead.

Now, let's consider data coming from a normal distribution with $\mu = 8$, $\sigma = 2$ (i.e., not standard). If we continue using the quantiles of the standard normal along the x-axis, it turns out the slope will then be 2, and the intercept will be 8. In other words, the interpretation of the q-q plot is still the same - the slope is going to be close to the $\sigma$ of the distribution from which the data were drawn, and the intercept will be approximately the $\mu$ of the distribution.

```r
n <- 500  # Sample of size 500.
x <- rnorm(n, 8, 2)  # Generate data from normal(mu=8, sigma=2).
hist(x)
# qnorm() checks the data against a normal distribution.
qqnorm(x, cex = 0.5)  # Note the slope and intercept are about 8 and 2.
abline(8, 2)  # Add a line with slope = 2, intercept = 8.
```
Now, let’s get a sense of what a standard normal q-q plots look like for data from non-normal distributions. Recall that if the data come from a normal distribution, their q-q plot should look like a straight line, at least in the bulk of the plot; the tails usually deviate from a straight line, because there are usually few cases there anyway. A normal q-q plot is a visual method for checking whether data are normally distributed. Also, if linear, then the intercept and slope of the line can be used as estimates of the \( \mu \) and \( \sigma \) of the normal distribution, respectively.

\[
x \leftarrow \text{rexp}(n, 1) \quad \# \text{Sample of size 500 from an exponential dist with lambda = 1.}
\]
\[
\text{hist}(x)
\]
\[
\text{qqnorm}(x, \text{cex} = 0.5) \quad \# \text{Note that it is not straight at all.}
\]

As we can see, a non-normal sample will not produce a linear pattern because \text{qqnorm()} checks the data against the standard normal distribution. But how do we identify if some data come from some other distribution, say, from the exponential distribution? The solution is to use analog of \text{qqnorm} for the exponential distribution. For example, we can plot quantiles of data versus quantiles of the
exponential distribution. In R, the corresponding function is `qqmath()`, which allows for a large number of theoretical distributions.

```r
library(lattice) # Load the library that contains qqmath().
x <- rexp(500, 1) # Sample of size 500 from an exponential dist with lambda = 1.
hist(x)
qqmath(x, dist = qexp, cex = 0.5)

# The q-q plot is a straight "line" even though the data are from an
# exponential distribution.

# Finally, recall that in section 1, we saw a bimodal histogram.
# Check out its q-q plot:
dat <- read.table('hist_dat.txt', header = F)
qqnorm(dat[, 1], cex = 0.5)
# You can see that there are two linear segments, parallel (i.e., same sigma),
# but different intercepts (i.e., different mu).
```

![Histogram of x](image)

![Q-Q plot](image)