

This is a short instruction how to use LEPP.

- 1 Create a new directory, perhaps named 'LEPP'.
- 2 Copy the files from the folder "LEPP-Program" into the directory created above.
- 3 If you want to try the program with the Monte Carlo simulated data sets, copy the MAT-files from the folder "LEPP-Data" into the directory created in step 1.
- 4 After calling MATLAB make the directory created in step 1 the current directory.
- 5 Create a data-set named 'data' with the sample data of your own
or
open one of the MAT-files, which you have copied, and rename one of the three data-sets of this file to 'data'. The name of the data-set gives a hint to the simulated distribution.
- 6 If you want the program to do the analysis of type-1 data with tabulated moments of reduced order statistics, create the matrix 'moments' as described in the textbook.
- 7 When you choose one of the In-transformable distributions you should have a value of the threshold parameter. When your data are of type 1 and uncensored you can cause the program to estimate the threshold.
- 8 Start the program by typing 'LEPP' in the command window and follow the instructions given by the program.
- 9 In the course of the program there will come two figures. You must move these figures to see the text in the background.