Statistical Distributions

Second Edition

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Preface

This revised handbook provides a concise summary of the salient facts and formulas relating to 39 major probability distributions, together with associated diagrams that allow the shape and other general properties of each distribution to be readily appreciated.

In the introductory chapters the fundamental concepts of the subject are introduced with clarity, and the rules governing the relationships between variates are described. Extensive use is made of the inverse distribution function and a definition establishes a variate as a generalized form of a random variable. A consistent and unambiguous system of nomenclature can thus be developed. Then follow chapter summaries relating to individual distributions.

Students, teachers, and practitioners for whom statistics is either a primary or secondary discipline will find this book of great value, both for factual reference and as a guide to the basic principles of the subject. It fulfills the need for rapid access to information that must otherwise be gleaned from many scattered sources.

The first version of this book, written by N. A. J. Hastings and J. B. Peacock, was published by Butterworths, London, 1975. Revisions and additions in this version are primarily the work of Merran Evans, who has increased the number of distributions from 24 to 39 and added material on variate relationships, estimation, and computing. Merran Evans obtained an M.Sc. in Statistics from the University of Melbourne in 1977 and a Ph.D. in Econometrics in 1983 from Monash University in Australia. She is now a senior lecturer in the Department of Econometrics at Monash University, Clayton, Australia.

Nicholas Hastings studied engineering at Corpus Christi College, Cambridge, graduating in 1961. He had eight years service in the Royal Electrical and Mechanical Engineers, working in Hong Kong, Germany, and England before turning to an academic career. He obtained his Ph.D. in Engineering Production from the University of Birmingham in 1971. Dr. Hastings is the author of computer software packages, books, and research papers in the fields of production management and reliability analysis. He is currently Professor of Business Systems at Monash University.

Brian Peacock graduated from Loughborough University in 1968 with a degree in Ergonomics and Cybernetics. He obtained his Ph.D. in Engineering Production from the University of Birmingham in 1972. He is a registered professional engineer in the State of Oklahoma. Dr. Peacock's career up to 1986 involved teaching in Hong Kong, Australia, Canada, and Oklahoma. He then joined General Motors as Manager of the Advanced Vehicle Engineering Human Factors Group. Since 1991 he has been responsible for the development of the Corporate Manufacturing Ergonomics Center and Laboratory.

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Statistical Distributions

1
Introduction

The number of puppies in a litter, the life of a light bulb, and the time to arrival of the next bus at a stop are all examples of random variables encountered in everyday life. Random variables have come to play an important role in nearly every field of study: in physics, chemistry and engineering, and especially in the biological, social, and management sciences. Random variables are measured and analyzed in terms of their statistical and probabilistic properties, an underlying feature of which is the distribution function. Although the number of potential distribution models is very large, in practice a relatively small number have come to prominence, either because they have desirable mathematical characteristics or because they relate particularly well to some slice of reality or both.

This book gives a concise statement of leading facts relating to 39 distributions and includes diagrams so that shapes and other general properties may be readily appreciated. A consistent system of nomenclature is used throughout. We have found ourselves in need of just such a summary on frequent occasions—as students, as teachers, and as practitioners. This book has been prepared and revised in an attempt to fill the need for rapid access to information that must otherwise be gleaned from scattered and individually costly sources.

In choosing the material, we have been guided by a utilitarian outlook. For example, some distributions that are special cases of more general families are given treatment where this is felt to be justified by applications. A general discussion of families or systems of distributions was considered beyond the scope of this book. In choosing the appropriate symbols and parameters for the description of each distribution, and especially where different but interrelated sets of symbols are in use in different fields, we have tried to strike a balance between the various usages, the need for a consistent system of nomenclature within the book, and typographic simplicity. We have given some methods of parameter estimation where we felt it was appropriate to do so. References listed in the Bibliography are not the primary sources but should be regarded as the first "port of call".

In addition to listing the properties of individual variates we have considered relationships between variates. This area is often obscure to the nonspecialist. We have also made use of the inverse distribution function, a function that is widely tabulated and used but rarely explicitly defined. We have particularly sought to avoid the confusion that can result from using a single symbol to mean here a function, there a quantile, and elsewhere a variate.

2
Terms and Symbols

2.1. Probability, Random Variable, Variate, and Random Number

Probabilistic Experiment

A probabilistic experiment is some occurrence such as the tossing of coins, rolling dice, or observation of rainfall on a particular day where a complex natural background leads to a chance outcome.

Sample Space

The set of possible outcomes of a probabilistic experiment is called the sample, event, or possibility space. For example, if two coins are tossed, the sample space is the set of possible results HH, HT, TH, and TT, where H indicates a head and T a tail.

Random Variable

A random variable is a function that maps events defined on a sample space into a set of values. Several different random variables may be defined in relation to a given experiment. Thus in the case of tossing two coins the number of heads observed is one random variable, the number of tails is another, and the number of double heads is another. The random variable "number of heads" associates the number 0 with the event TT, the number 1 with the events TH and HT, and the number 2 with the event HH. Figure 2.1 illustrates this mapping.

Variate

In the discussion of statistical distributions it is convenient to work in terms of variates. A variate is a generalization of the idea of a

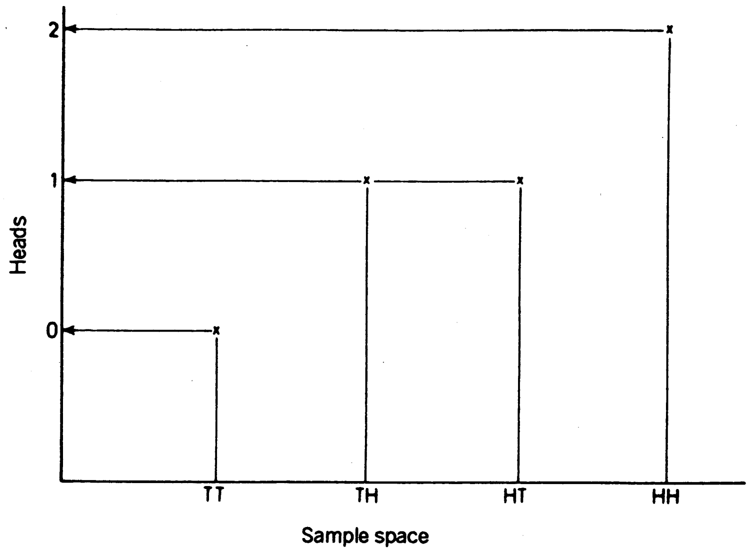

FIGURE 2.1. The random variable "number of heads."

random variable and has similar probabilistic properties but is defined without reference to a particular type of probabilistic experiment. A *variate* is the set of all random variables that obey a given probabilistic law. The number of heads and the number of tails observed in independent coin tossing experiments are elements of the same variate since the probabilistic factors governing the numerical part of their outcome are identical.

A *multivariate* is a vector or a set of elements, each of which is a variate. A *matrix-variate* is a matrix or two-dimensional array of elements, each of which is a variate. In general correlations may exist between these elements.

Random Number

A *random number* associated with a given variate is a number generated at a realization of any random variable that is an element of that variate.

2.2. Range, Quantile, Probability Statements and Domain, and Distribution Function

Range

Let X denote a variate and let $\mathfrak{R}_X$ be the set of all (real number) values that the variate can take. The set $\mathfrak{R}_X$ is the *range* of X. As an illustration (illustrations are in terms of random variables) consider the experiment of tossing two coins and noting the number of heads. The range of this random variable is the set $\{0, 1, 2\}$ heads, since the result may show zero, one, or two heads. (An alternative common usage of the term *range* refers to the largest minus the smallest of a set of variate values.)

Quantile

For a general variate X let x (a real number) denote a general element of the range $\mathfrak{R}_X$. We refer to x as the *quantile* of X. In the coin tossing experiment referred to previously, $x \in \{0, 1, 2\}$ heads, that is, x is a member of the set $\{0, 1, 2\}$ heads.

Probability Statement

Let $X = x$ mean "the value realized by the variate X is x." Let $\Pr[X \leq x]$ mean "the probability that the value realized by the variate X is less than or equal to x."

Probability Domain

Let α (a real number between 0 and 1) denote probability. Let $\mathfrak{R}_X^\alpha$ be the set of all values (of probability) that $\Pr[X \leq x]$ can take. For a continuous variate, $\mathfrak{R}_X^\alpha$ is the line segment $[0, 1]$; for a discrete variate it will be a subset of that segment. Thus $\mathfrak{R}_X^\alpha$ is the *probability domain* of the variate X.

In examples we shall use the symbol X to denote a random variable. Let X be the number of heads observed when two coins are tossed. We then have

$$\Pr[X \le 0] = \tfrac{1}{4}$$
$$\Pr[X \le 1] = \tfrac{3}{4}$$
$$\Pr[X \le 2] = 1$$

and hence

$$\mathfrak{R}_X^\alpha = \{\tfrac{1}{4}, \tfrac{3}{4}, 1\}$$

Distribution Function

The *distribution function* F (or more specifically F_X) associated with a variate X maps from the range $\mathfrak{R}_X$ into the probability domain $\mathfrak{R}_X^\alpha$ or [0, 1] and is such that

$$F(x) = \Pr[X \le x] = \alpha \qquad x \in \mathfrak{R}_X,\ \alpha \in \mathfrak{R}_X^\alpha \qquad (2.2)$$

The function $F(x)$ is nondecreasing in x and attains the value unity at the maximum of x. Figure 2.2 illustrates the distribution

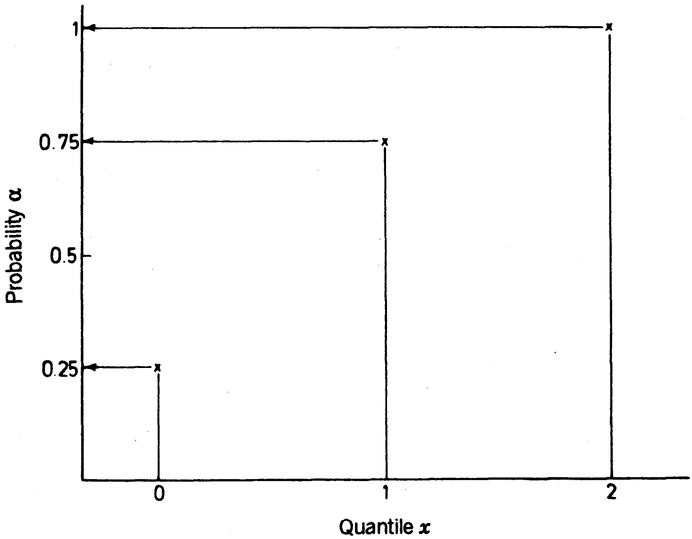

FIGURE 2.2. The distribution function F: x → α or α = F(x) for the random variable, "number of heads."

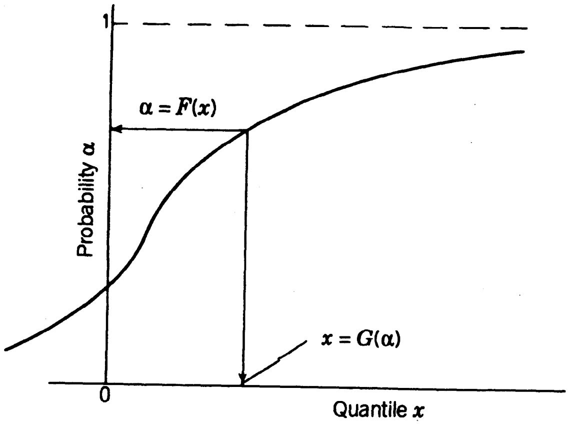

FIGURE 2.3. Distribution function and inverse distribution function for a continuous variate.

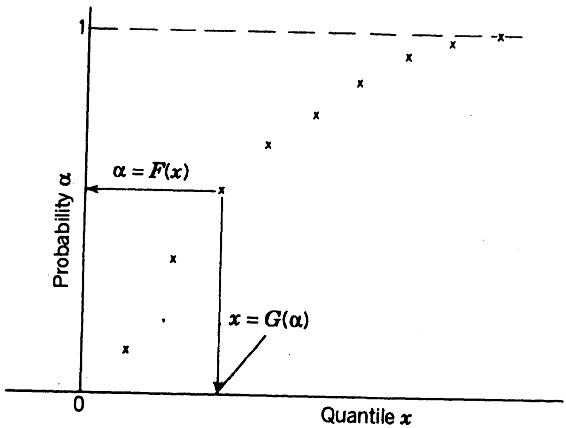

FIGURE 2.4. Distribution function and inverse distribution function for a discrete variate.

function for the number of heads in the experiment of tossing two coins, Figure 2.3 illustrates a general continuous distribution function, and Figure 2.4 a general discrete distribution function.

The *survival function* $S(x)$ is such that

$$S(x) = \Pr[X > x] = 1 - F(x)$$

2.3. Inverse Distribution and Survival Function

For a distribution function F, mapping a quantile x into a probability α, the quantile function or inverse distribution function G performs the corresponding inverse mapping from α into x. Thus $x \in \Re_X$, $\alpha \in \Re_X^\alpha$, the following statements hold:

$$\alpha = F(x) \quad (2.3a)$$

$$x = G(\alpha) \quad (2.3b)$$

$$x = G(F(x))$$

$$\alpha = F(G(\alpha))$$

$$\Pr[X \leq x] = F(x) = \alpha$$

$$\Pr[X \leq G(\alpha)] = F(x) = \alpha \quad (2.3c)$$

where $G(\alpha)$ is the quantile such that the probability that the variate takes a value less than or equal to it is α; $G(\alpha)$ is the 100α percentile.

Figures 2.2, 2.3, and 2.4 illustrate both distribution functions and inverse distribution functions, the difference lying only in the choice of independent variable.

For the two-coin tossing experiment the distribution function F and inverse distribution function G of the number of heads are as follows:

$$F(0) = \tfrac{1}{4} \qquad G(\tfrac{1}{4}) = 0$$

$$F(1) = \tfrac{3}{4} \qquad G(\tfrac{3}{4}) = 1$$

$$F(2) = 1 \qquad G(1) = 2$$

Inverse Survival Function

The inverse survival function Z is a function such that $Z(\alpha)$ is the quantile, which is exceeded with probability α. This definition leads to the following equations:

$$\Pr[X > Z(\alpha)] = \alpha$$
$$Z(\alpha) = G(1-\alpha)$$
$$x = Z(\alpha) = Z(S(x))$$

Inverse survival functions are among the more widely tabulated functions in statistics. For example, the well-known chi-squared tables are tables of the quantile x as a function of the probability level α and a shape parameter and are tables of the chi-squared inverse survival function.

2.4. Probability Density Function and Probability Function

A probability density function, $f(x)$, is the first derivative coefficient of a distribution function, $F(x)$, with respect to x (where this derivative exists).

$$f(x) = \frac{d(F(x))}{dx}$$

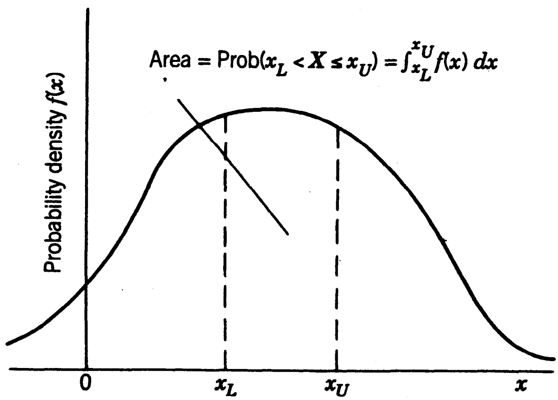

FIGURE 2.5. Probability density function.

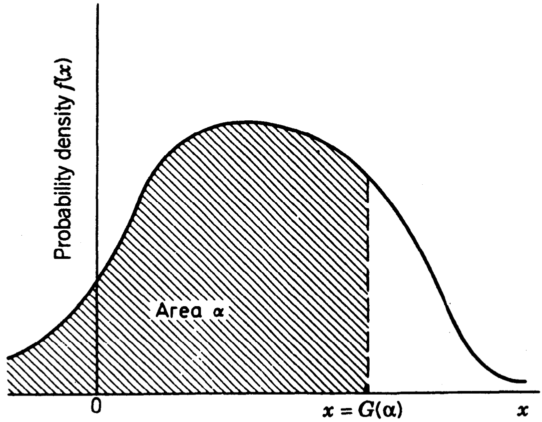

FIGURE 2.6. Probability density function: illustrating the quantile corresponding to a given probability α; G is the inverse distribution function.

For a given continuous variate X the area under the probability density curve between two points x_L, x_U in the range of X is equal to the probability that an as-yet unrealized random number of X will lie between x_L and x_U. Figure 2.5 illustrates this. Figure 2.6 illustrates the relationship between the area under a probability density curve and the quantile mapped by the inverse distribution function at the corresponding probability value.

A discrete variate takes discrete values x with finite probabilities $f(x)$. In this case $f(x)$ is the probability function, also called the probability mass function.

2.5. Other Associated Functions and Quantities

In addition to the functions just described, there are many other functions and quantities that are associated with a given variate. A listing is given in Table 2.1 relating to a general variate that may be either continuous or discrete. The integrals in Table 2.1 are Stieltjes integrals, which for discrete variates become ordinary summations, so

$$\int_{x_L}^{x_U} \phi(x) f(x)\, dx \quad \text{corresponds to} \quad \sum_{x=x_L}^{x_U} \phi(x) f(x)$$

TABLE 2.1
Functions and Related Quantities for a General Variate
X denotes a variate, x denotes a quantile, and α denotes probability

Term	*Symbol*	*Description and Notes*
1. Distribution function (df) or cumulative distribution function (cdf)	$F(x)$	$F(x)$ is the probability that the variate takes a value less than or equal to x. $F(x) = \Pr[X \le x] = \alpha$ $F(x) = \int_{-\infty}^{x} f(u)\,du$
2. Probability density function (pdf)	$f(x)$	A function whose general integral over the range x_L to x_U is equal to the probability that the variate takes a value in that range. $\int_{x_L}^{x_U} f(x)\,dx = \Pr[x_L < X \le x_U]$ $f(x) = \frac{d(F(x))}{dx}$
3. Probability function (pf) (discrete variates)	$f(x)$	$f(x)$ is the probability that the variate takes the value x. $f(x) = \Pr[X = x]$
4. Inverse distribution function or quantile function (of probability α)	$G(\alpha)$	$G(\alpha)$ is the quantile such that the probability that the variate takes a value less than or equal to it is α. $x = G(\alpha) = G(F(x))$; $\Pr[X \le G(\alpha)] = \alpha$ $G(\alpha)$ is the 100α percentile. The relation to df and pdf is shown in Figures 2.3, 2.4, and 2.6.
5. Survival function	$S(x)$	$S(x)$ is the probability that the variate takes a value greater than x. $S(x) = \Pr[X > x] = 1 - F(x)$
6. Inverse survival function (of probability α)	$Z(\alpha)$	$Z(\alpha)$ is the quantile that is exceeded by the variate with probability α. $\Pr[X > Z(\alpha)] = \alpha$ $x = Z(\alpha) = Z(S(x))$, where S is the survival function. $Z(\alpha) = G(1 - \alpha)$, where G is the inverse distribution function.

TABLE 2.1
Functions and Related Quantities for a General Variate (continued)

Term	*Symbol*	*Description and Notes*
7. Hazard function (or failure rate, hazard rate or force of mortality)	$h(x)$	$h(x)$ is the ratio of the probability density to the survival function at quantile x. $h(x) = f(x)/S(x) = f(x)/(1 - F(x))$
8. Mills ratio	$m(x)$	$m(x) = (1 - F(x))/f(x) = 1/h(x)$
9. Cumulative or integrated hazard function	$H(x)$	Integral of the hazard function. $H(x) = \int_{-\infty}^{x} h(u)\,du$ $H(x) = -\log(1 - F(x))$ $S(x) = 1 - F(x) = \exp(-H(x))$
10. Probability generating function (discrete nonnegative integer valued variates). Also called the geometric or z transform	$P(t)$	A function of an auxiliary variable t (or z) such that the coefficient of $t^x = f(x)$. $P(t) = \sum_{x=0}^{\infty} t^x f(x)$ $f(x) = (1/x!)\left(\frac{d^x P(t)}{dt^x}\right)_{t=0}$
11. Moment generating function (mgf)	$M(t)$	A function of an auxiliary variable t whose general term is of the form $\mu'_r t^r/r!$ $M(t) = \int_{-\infty}^{\infty} \exp(tx)\,f(x)\,dx$ $M(t) = 1 + \mu'_1 t + \mu'_2 t^2/2! + \cdots + \mu'_r t^r/r! + \cdots$ For any independent variates A and B whose moment generating functions, $M_A(t)$ and $M_B(t)$, exist, $M_{A+B}(t) = M_A(t) M_B(t)$
12. Laplace transform of the pdf	$f^*(s)$	A function of the auxiliary variable s defined by $f^*(s) = \int_0^{\infty} \exp(-sx)\,f(x)\,dx, \quad x \geq 0$

TABLE 2.1
Functions and Related Quantities for a General Variate (continued)

Term	*Symbol*	*Description and Notes*
13. Characteristic function	$C(t)$	A function of the auxiliary variable t and the imaginary quantity i ($i^2 = -1$), which exists and is unique to a given pdf $$C(t) = \int_{-\infty}^{+\infty} \exp(itx) f(x)\, dx$$ If $C(t)$ is expanded in powers of t and if μ'_r exists, then the general term is $\mu'_r (it)^r / r!$ For any independent variates A and B, $$C_{A+B}(t) = C_A(t) C_B(t)$$
14. Cumulant generating function	$K(t)$	$K(t) = \log C(t)$ [sometimes defined as $\log M(t)$] $K_{A+B}(t) = K_A(t) + K_B(t)$ if A and B are independent
15. rth cumulant	κ_r	The coefficient of $(it)^r/r!$ in the expansion of $K(t)$.
16. rth moment about the origin	μ'_r	$\mu'_r = \int_{-\infty}^{\infty} x^r f(x)\, dx$ $\mu'_r = \left(\frac{d^r M(t)}{dt^r}\right)_{t=0} = (-i)^r \left(\frac{d^r C(t)}{dt^r}\right)_{t=0}$
17. Mean (first moment about the origin)	μ	$\mu = \int_{-\infty}^{+\infty} x f(x)\, dx = \mu'_1$
18. rth (central) moment about the mean	μ_r	$\mu_r = \int_{-\infty}^{+\infty} (x - \mu)^r f(x)\, dx$
19. Variance (second moment about the mean, μ_2)	σ^2	$\sigma^2 = \int_{-\infty}^{+\infty} (x - \mu)^2 f(x)\, dx = \mu_2 = \mu'_2 - \mu^2$
20. Standard deviation	σ	The positive square root of the variance.

TABLE 2.1
Functions and Related Quantities for a General Variate (continued)

Term	*Symbol*	*Description and Notes*
21. Mean deviation		$\int_{-\infty}^{+\infty} \lvert x - \mu \rvert f(x)\,dx$. The mean absolute value of the deviation from the mean.
22. Mode		A quantile for which the pdf or pf is a local maximum.
23. Median	m	The quantile that is exceeded with probability 1/2. $m = G(1/2)$.
24. Quartiles		The upper and lower quartiles are exceeded with probabilities 1/4 and 3/4, corresponding to $G(1/4)$ and $G(3/4)$, respectively.
25. Percentiles		$G(\alpha)$ is the 100α percentile.
26. Standardized rth moment about the mean	η_r	The rth moment about the mean scaled so that the standard deviation is unity. $$\eta_r = \int_{-\infty}^{+\infty} \left(\frac{x-\mu}{\sigma}\right)^r f(x)\,dx = \frac{\mu_r}{\sigma^r}$$
27. Coefficient of skewness	η_3	$\sqrt{\beta_1} = \eta_3 = \mu_3/\sigma^3 = \mu_3/\mu_2^{3/2}$
28. Coefficient of kurtosis	η_4	$\beta_2 = \eta_4 = \mu_4/\sigma^4 = \mu_4/\mu_2^2$ Coefficient of excess or excess kurtosis $= \beta_2 - 3$. $\beta_2 < 3$ is platykurtosis, $\beta_2 > 3$ is leptokurtosis.
29. Coefficient of variation		Standard deviation/mean $= \sigma/\mu$.
30. Information content (or entropy)	I	$I = -\int_{-\infty}^{+\infty} f(x)\log_2(f(x))\,dx$
31. rth factorial moment about the origin (discrete nonnegative variates)	$\mu'_{(r)}$	$\sum_{x=0}^{\infty} f(x) \cdot x(x-1)(x-2) \cdots (x-r+1)$ $\mu'_{(r)} = \left(\frac{d^r P(t)}{dt^r}\right)_{t=1}$
32. rth factorial moment about the mean (discrete nonnegative variate)	$\mu_{(r)}$	$\sum_{x=0}^{\infty} f(x) \cdot (x-\mu)(x-\mu-1) \cdots (x-\mu-r+1)$

TABLE 2.2
General Relationships between Moments

Moments about the origin	$\mu'_r = \sum_{i=0}^{r} \binom{r}{i} \mu_{r-i}(\mu'_1)^i,$	$\mu'_0 = 1$
Central moments about mean	$\mu_r = \sum_{i=0}^{r} \binom{r}{i} \mu'_{r-i}(-\mu'_1)^i,$	$\mu_1 = 0, \mu_0 = 1$
Hence,	$\mu_2 = \mu'_2 - \mu'^2_1$	
	$\mu_3 = \mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1$	
	$\mu_4 = \mu'_4 - 4\mu'_3\mu'_1 + 6\mu'_2\mu'^2_1 - 3\mu'^4_1$	
Moments and cumulants	$\mu'_r = \sum_{i=1}^{r} \binom{r-1}{i-1} \mu'_{r-i}\kappa_i$	

TABLE 2.3
Samples

Term	*Symbol*	*Description and Notes*
Sample data	x_i	x_i is an observed value of a random variable.
Sample size	n	The number of observations in a sample.
Sample mean	$\bar{x}$	$\frac{1}{n}\sum_{i=1}^{n} x_i$
Sample variance (unadjusted for bias)	s^2	$\frac{1}{n}\sum_{i=1}^{n} (x_i - \bar{x})^2$
Sample variance (unbiased)		$\left(\frac{1}{n-1}\right)\sum_{i=1}^{n} (x_i - \bar{x})^2$

Table 2.2 gives some general relationships between moments, and Table 2.3 gives our notation for values, mean, and variance for samples.

3
General Variate Relationships

3.1. Introduction

This chapter is concerned with general relationships between variates and with the ideas and notation needed to describe them. Some definitions are given, and the relationships between variates under one-to-one transformations are developed. Location, scale, and shape parameters are then introduced, and the relationships between functions associated with variates that differ only in regard to location and scale are listed. The relationship of a general variate to the rectangular variate is derived, and finally the notation and concepts involved in dealing with variates that are related by many-to-one functions and by functionals are discussed.

Following the notation introduced in Chapter 2 we denote a general variate by X, its range by $\Re_X$, its quantile by x, and a realization or random number of X by x_X.

3.2. Function of a Variate

Let ϕ be a function mapping from $\Re_X$ into a set we shall call $\Re_{\phi(X)}$.

Definition 3.2a. Function of a Variate
The term $\phi(X)$ is a variate such that if x_X is a random number of X, then $\phi(x_X)$ is a random number of $\phi(X)$.

Thus a function of a variate is itself a variate whose value at any realization is obtained by applying the appropriate transformation to the value realized by the original variate. For example, if X is the number of heads obtained when three coins are tossed, then X^3 is the cube of the number of heads obtained. (Here, as in Chapter 2, we use the symbol X for both a variate and a random variable that is an element of that variate.)

The probabilistic relationship between X and $\phi(X)$ will depend on whether more than one number in $\Re_X$ maps into the same $\phi(x)$ in $\Re_{\phi(X)}$. That is to say, it is important to consider whether ϕ is or is not a one-to-one function over the range considered. This point is taken up in Section 3.3.

A definition similar to 3.2a applies in the case of a function of several variates; we shall detail the case of a function of two variates. Let X, Y be variates with ranges $\Re_X$, $\Re_Y$ and let ψ be a functional mapping from the Cartesian product of $\Re_X$ and $\Re_Y$ into (all or part of) the real line.

Definition 3.2b. Function of Two Variates

The term $\psi(X, Y)$ is a variate such that if x_X, x_Y are random numbers of X and Y, respectively, then $\psi(x_X, x_Y)$ is a random number of $\psi(X, Y)$.

3.3. One-to-One Transformations and Inverses

Let ϕ be a function mapping from the real line into the real line.

Definition 3.3. One-to-One Function

The function ϕ is one to one if there are no two numbers x_1, x_2 in the domain of ϕ such that $\phi(x_1) = \phi(x_2)$, $x_1 \neq x_2$. This is also known as a bijective function.

A sufficient condition for a real function to be one to one is that it be increasing in x. As an example $\phi(x) = \exp(x)$ is a one-to-one function, but $\phi(x) = x^2$ is not (unless x is confined to all negative or all positive values, say) since $x_1 = 2$ and $x_2 = -2$ give $\phi(x_1) = \phi(x_2) = 4$. Figures 3.1 and 3.2 illustrate this.

A function that is not one to one is a *many-to-one function*. See also Section 3.8.

Inverse of a One-to-One Function

The inverse of a one-to-one function ϕ is a one-to-one function ϕ^{-1} where

$$\phi^{-1}(\phi(x)) = x, \qquad \phi(\phi^{-1}(y)) = y \tag{3.3}$$

and x and y are real numbers (Bernstein's Theorem).

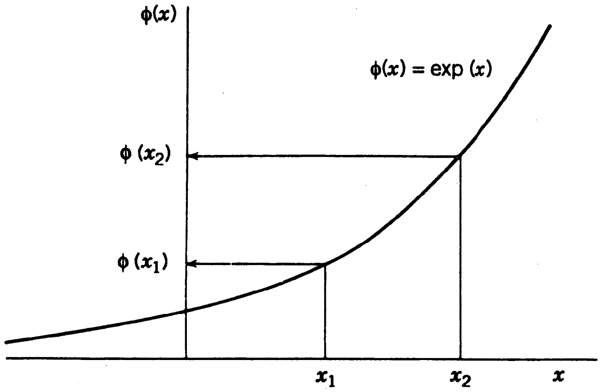

FIGURE 3.1. A one-to-one function.

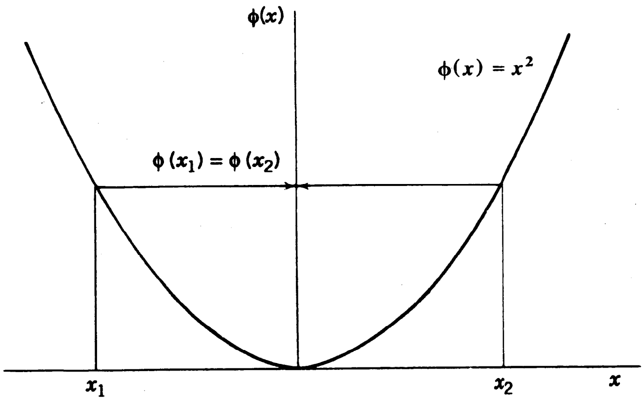

FIGURE 3.2. A many-to-one function.

3.4. Variate Relationships under One-to-One Transformation

Probability Statements

Definitions 3.2a and 3.3 imply that if X is a variate and ϕ is a one-to-one function, then $\phi(X)$ is a variate with the property

$$\left.\begin{aligned} \Pr[X \le x] = \Pr[\phi(X) \le \phi(x)] \\ x \in \Re_X;\ \phi(x) \in \Re_{\phi(X)} \end{aligned}\right\} \qquad (3.4a)$$

Distribution Function

In terms of the distribution function $F_X(x)$ for variate X at quantile x, equation (3.4a) is equivalent to the statement

$$F_X(x) = F_{\phi(X)}(\phi(x)) \tag{3.4b}$$

To illustrate equations (3.4a) and (3.4b) consider the experiment of tossing three coins and the random variables "number of heads," denoted by X and "cube of the number of heads," denoted by X^3. The probability statements and distribution functions at quantiles 2 heads and 8 (heads)^3 are

$$\left.\begin{aligned} \Pr[X \le 2] = \Pr[X^3 \le 8] = \tfrac{7}{8} \\ F_X(2) = F_{X^3}(8) = \tfrac{7}{8} \end{aligned}\right\} \tag{3.4c}$$

Inverse Distribution Function

The inverse distribution function (introduced in Section 2.3) for a variate X at probability level α is $G_X(\alpha)$. For a one-to-one function ϕ we now establish the relationship between the inverse distribution functions of the variates X and $\phi(X)$.

Theorem 3.4a

$$\phi(G_X(\alpha)) = G_{\phi(X)}(\alpha)$$

Proof: Equations (2.3c) and (3.4b) imply that if

$$G_X(\alpha) = x \quad \text{then} \quad G_{\phi(X)}(\alpha) = \phi(x)$$

which implies that the theorem is true.

We illustrate this theorem by extending the example of equation (3.4c). Considering the inverse distribution function, we have

$$G_X(\tfrac{7}{8}) = 2; \qquad G_{X^3}(\tfrac{7}{8}) = 8 = 2^3 = (G_X(\tfrac{7}{8}))^3$$

Equivalence of Variates

For any two variates X and Y, the statement $X \sim Y$, read "X is distributed as Y," means that the distribution functions of X and Y are identical. All other associated functions, sets, and probability statements of X and Y are therefore also identical.

"Is distributed as" is an equivalence relation, so that

1. $X \sim X$
2. $X \sim Y$ implies $Y \sim X$
3. $X \sim Y$ and $Y \sim Z$ implies $X \sim Z$

The symbol $\approx$ means "is approximately distributed as."

Inverse Function of a Variate

Theorem 3.4b
If X and Y are variates and ϕ is an increasing one-to-one function, then $Y \sim \phi(X)$ implies $\phi^{-1}(Y) \sim X$.

Proof:

$$Y \sim \phi(X) \text{ implies } \Pr[Y \le x] = \Pr[\phi(X) \le x]$$

(by the equivalence of variates, above)

$$= \Pr[X \le \phi^{-1}(x)]$$

[from equations (3.3) and (3.4a)]

$$\Pr[Y \le x] = \Pr[\phi^{-1}(Y) \le \phi^{-1}(x)]$$

[from equations (3.3) and (3.4a)]

These last two equations together with the equivalence of variates (above) imply that Theorem 3.4b is true.

3.5. Parameters, Variate and Function Notation

Every variate has an associated distribution function. Some groups of variates have distribution functions that differ from one another only in the values of certain parameters. A generalized distribution function in which the parameters appear as symbols correspond to a family of variates (not to be confused with a distribution family). Examples are the variate families of the normal, lognormal, beta, gamma, and exponential distributions. The detailed choice of the parameters that appear in a distribution function is to some extent arbitrary. However, we regard three types of parameter as "basic" in the sense that they always have a certain physical or geometrical meaning. These are the location, scale, and shape parameters the descriptions of which are as follows:

Location Parameter, a. The abscissa of a location point (usually the lower or midpoint) of the range of the variate.

Scale Parameter, b. A parameter that determines the scale of measurement of the quantile, x.

Shape Parameter, c. A parameter that determines the shape (in a sense distinct from location and scale) of the distribution function (and other functions) within a family of shapes associated with a specified type of variate.

The symbols a, b, c will be used to denote location, scale, and shape parameters in general, but other symbols may be used in cases where firm conventions are established. Thus for the normal distribution the mean, μ, is a location parameter (the locating point is the midpoint of the range) and the standard deviation, σ, is a scale parameter. The normal distribution does not have a shape parameter. Some distributions (e.g., the beta) have two shape parameters, which we denote by ν and ω.

Variate and Function Notation

A variate X with parameters a, b, c is denoted in full by X: a, b, c. Some or all of the parameters may be omitted if the context permits.

The distribution function for a variate X: c is $F_X(x\colon c)$. If the variate name is implied by the context, we write $F(x\colon c)$. Similar usages apply to other functions. The inverse distribution function for a variate X: a, b, c at probability level α is denoted $G_X(\alpha: a, b, c)$.

3.6. Transformation of Location and Scale

Let X: 0, 1 denote a variate with location parameter $a = 0$ and scale parameter $b = 1$. (This is often referred to as the standard variate.) A variate that differs from X: 0, 1 only in regard to location and scale is denoted X: a, b and is defined by

$$X: a, b \sim a + b(X: 0, 1) \qquad (3.6a)$$

The location and scale transformation function is the one-to-one function

$$\phi(x) = a + bx$$

and its inverse is

$$\phi^{-1}(x) = (x - a)/b$$

The following equations relating to variates that differ only in relation to location and scale parameters then hold:

$$X: a, b \sim a + b(X: 0, 1) \qquad (3.6a)$$
(by definition)

$$X: 0, 1 \sim [(X: a, b) - a]/b$$
[by Theorem 3.4b and equation (3.6a)]

$$\Pr[(X: a, b) \leq x] = \Pr[(X: 0, 1) \leq (x - a)/b] \qquad (3.6b)$$
[by equation (3.4a)]

$$F_X(x: a, b) = F_X\{[(x - a)/b]: 0, 1\}$$
[equivalent to equation (3.6b)]

$$G_X(\alpha: a, b) = a + b(G_X(\alpha: 0, 1))$$
(by Theorem 3.4a)

These and other interrelationships between functions associated with variates that differ only in regard to location and scale parameters are summarized in Table 3.1. The functions themselves are defined in Table 2.1.

TABLE 3.1
Relationships between Functions for Variates That Differ Only by Location and Scale Parameter a, b.

Variate relationship	$X: a, b \sim a + b(X: 0, 1)$
Probability statement	$\Pr[(X: a, b) \leq x] = \Pr[(X: 0, 1) \leq (x - a)/b]$
Function relationships	
Distribution function	$F(x: a, b) = F([(x - a)/b]: 0, 1)$
Probability density function	$f(x: a, b) = (1/b)f([(x - a)/b]: 0, 1)$
Inverse distribution function	$G(\alpha: a, b) = a + bG(\alpha: 0, 1)$
Survival function	$S(x: a, b) = S([(x - a)/b]: 0, 1)$
Inverse survival function	$Z(\alpha: a, b) = a + bZ(\alpha: 0, 1)$
Hazard function	$h(x: a, b) = (1/b)h([(x - a)/b]: 0, 1)$
Cumulative hazard function	$H(x: a, b) = H([(x - a)/b]: 0, 1)$
Moment generating function	$M(t: a, b) = \exp(at)M(bt: 0, 1)$
Laplace transform	$f^*(s: a, b) = \exp(-as)f^*(bs: 0, 1)$
Characteristic function	$C(t: a, b) = \exp(iat)C(bt: 0, 1)$
Cumulant function	$K(t: a, b) = iat + K(bt: 0, 1)$

3.7. Transformation from the Rectangular Variate

The following transformation is often useful for obtaining random numbers of a variate X from random numbers of the unit rectangular variate R. The latter has distribution function $F_R(x) = x$, $0 \leq x \leq 1$, and inverse distribution function $G_R(\alpha) = \alpha$, $0 \leq \alpha \leq 1$. The inverse distribution function of a general variate X is denoted $G_X(\alpha)$, $\alpha \in \Re_X^\alpha$. Here $G_X(\alpha)$ is a one-to-one function.

Theorem 3.7a
$X \sim G_X(R)$ *for continuous variates.*

Proof:

$$\Pr[R \leq \alpha] = \alpha, \quad 0 \leq \alpha \leq 1$$

(property of R)

$$= \Pr[G_X(R) \leq G_X(\alpha)]$$

[by equation (3.4a)]

Hence, by these two equations and (2.3c),

$$G_X(R) \sim X$$

For discrete variates, the corresponding expression is

$$X \sim G_X[f(R)], \quad \text{where } f(\alpha) = \text{Min}\{p \mid p \geq \alpha,\ p \in \Re_X^\alpha\}$$

Thus every variate is related to the unit rectangular variate via its inverse distribution function, although, of course, this function will not always have a simple algebraic form.

3.8. Many-to-One Transformations

In Sections 3.3 through 3.7 we considered the relationships between variates that were linked by a one-to-one function. Now we consider many-to-one functions, which are defined as follows. Let ϕ be a function mapping from the real line into the real line.

Definition 3.8
The function ϕ is many to one if there are at least two numbers x_1, x_2 in the domain of ϕ such that $\phi(x_1) = \phi(x_2)$, $x_1 \neq x_2$.

The many-to-one function $\phi(x) = x^2$ is illustrated in Figure 3.2.

In Section 3.2 we defined, for a general variate X with range $\Re_X$ and for a function ϕ, a variate $\phi(X)$ with range $\Re_{\phi(X)}$. Here $\phi(X)$ has the property that if x_X is a random number of X, then $\phi(x_X)$ is a random number of $\phi(X)$. Let r_2 be a subset of $\Re_{\phi(X)}$ and r_1 be the subset of $\Re_X$, which ϕ maps into r_2. The definition of $\phi(X)$ implies that

$$\Pr[X \in r_1] = \Pr[\phi(X) \in r_2]$$

This equation enables relationships between X and $\phi(X)$ and their associated functions to be established. If ϕ is many-to-one, the relationships will depend on the detailed form of ϕ.

Example

As an example we consider the relationships between the variates X and X^2 for the case where $\mathfrak{R}_X$ is the real line. We know that ϕ: $x \rightarrow x^2$ is a many-to-one function. In fact it is a two-to-one function in that $+x$ and $-x$ both map into x^2. Hence the probability that an as-yet unrealized random number of X^2 will be greater than x^2 will be equal to the probability that an as-yet unrealized random number of X will be either greater than $+x$ or less than $-x$.

$$\Pr[X^2 > x^2] = \Pr[X > +x] + \Pr[X < -x] \qquad (3.8a)$$

Symmetrical Distributions

Let us now consider a variate X whose probability density function is symmetrical about the origin. We shall derive a relationship between the distribution function of the variates X and X^2 under the condition that X is symmetrical. An application of this result appears in the relationship between the F (variance ratio) and Student's t variates.

Theorem 3.8
Let X be a variate whose probability density function is symmetrical about the origin.

1. *The distribution functions $F_X(x)$ and $F_{X^2}(x^2)$ for the variates X and X^2 at quantiles x and x^2, respectively, are related by*

$$F_X(x) = \tfrac{1}{2}\left[1 + F_{X^2}(x^2)\right]$$

or

$$F_{X^2}(x^2) = 2F_X(x) - 1$$

2. *The inverse survival functions $Z_X(\frac{1}{2}\alpha)$ and $Z_{X^2}(\alpha)$ for the variates X and X^2 at probability levels $\frac{1}{2}\alpha$ and α, respectively, are related by*

$$\left[Z_X(\tfrac{1}{2}\alpha)\right]^2 = Z_{X^2}(\alpha)$$

Proof: 1. For a variate X with symmetrical pdf about the origin we have

$$\Pr[X > x] = \Pr[X \leq -x]$$

This and equation (3.8a) imply

$$\Pr[X^2 > x^2] = 2\Pr[X > x] \tag{3.8b}$$

Introducing the distribution function $F_X(x)$ we have, from the definition [equation (2.2)]

$$1 - F_X(x) = \Pr[X > x]$$

This and equation (3.8b) imply

$$1 - F_{X^2}(x^2) = 2[1 - F_X(x)]$$

Rearrangement of this equation gives

$$F_X(x) = \tfrac{1}{2}[1 + F_{X^2}(x^2)] \tag{3.8c}$$

2. Let $F_X(x) = \alpha$. Equation (3.8c) implies

$$\tfrac{1}{2}[1 + F_{X^2}(x^2)] = \alpha$$

which can be arranged as

$$F_{X^2}(x^2) = 2\alpha - 1$$

This and equations (2.3a) and (2.3b) imply

$$G_X(\alpha) = x \quad \text{and} \quad G_{X^2}(2\alpha - 1) = x^2$$

which implies

$$[G_X(\alpha)]^2 = G_{X^2}(2\alpha - 1) \tag{3.8d}$$

From the definition of the inverse survival function Z (Table 2.1, item 6), we have $G(\alpha) = Z(1 - \alpha)$. Hence from equation (3.8d)

$$[Z_X(1 - \alpha)]^2 = Z_{X^2}(2(1 - \alpha))$$

$$[Z_X(\alpha)]^2 = Z_{X^2}(2\alpha)$$

$$[Z_X(\alpha/2)]^2 = Z_{X^2}(\alpha)$$

3.9. Functions of Several Variates

If X and Y are variates with ranges $\Re_X$ and $\Re_Y$ and ψ is a functional mapping from the Cartesian product of $\Re_X$ and $\Re_Y$ into the real line, then $\psi(X, Y)$ is a variate such that if x_X and x_Y are random numbers of X and Y, respectively, then $\psi(x_X, x_Y)$ is a random number of $\psi(X, Y)$.

The relationships between the associated functions of X and Y on the one hand and of $\psi(X, Y)$ on the other are not generally straightforward and must be derived by analysis of the variates in question. One important general result is where the function is a summation, say $Z = X + Y$. In this case practical results may often be obtained by using a property of the characteristic function $C_X(t)$ of a variate X, namely, $C_{X+Y}(t) = C_X(t)C_Y(t)$, that is, the characteristic function of the sum of two independent variates is the product of the characteristic functions of the individual variates.

We are often interested in the sum (or other functions) of two or more variates that are independently and identically distributed. Thus consider the case $Z \sim X + Y$ where $X \sim Y$. In this case we write

$$Z \sim X_1 + X_2$$

Note that $X_1 + X_2$ is not the same as $2X_1$, even though $X_1 \sim X_2$. The term $X_1 + X_2$ is a variate for which a random number can be obtained by choosing a random number of X and then another independent random number of X and then adding the two. The term $2X_1$ is a variate for which a random number can be obtained by choosing a single random number of X and multiplying it by two.

If there are n such variates of the form X: a, b to be summed,

$$Z \sim \sum_{i=1}^{n} (X\colon a, b)_i$$

When the variates to be summed differ in their parameters, we write

$$Z \sim \sum_{i=1}^{n} (X\colon a_i, b_i)$$

4
Bernoulli Distribution

A Bernoulli trial is a probabilistic experiment that can have one of two outcomes, success ($x = 1$) or failure ($x = 0$) and in which the probability of success is p. We refer to p as the Bernoulli probability parameter.

Variate $\boldsymbol{B}$: $1, p$.

[The general binomial variate is $\boldsymbol{B}$: n, p, involving n trials.]

Range $x \in \{0, 1\}$

Parameter p, the Bernoulli probability parameter, $0 < p < 1$

Distribution function	$F(0) = 1 - p;\ F(1) = 1$
Probability function	$f(0) = 1 - p;\ f(1) = p$
Characteristic function	$1 + p[\exp(it) - 1]$
rth moment about the origin	p
Mean	p
Variance	$p(1 - p)$

4.1. Random Number Generation

$\boldsymbol{R}$ is a unit rectangular variate and $\boldsymbol{B}$: $1, p$ is a Bernoulli variate.

$\boldsymbol{R} \leq p$ implies $\boldsymbol{B}$: $1, p$ takes value 1; $\boldsymbol{R} > p$ implies $\boldsymbol{B}$: $1, p$ takes value 0.

4.2. Curtailed Bernoulli Trial Sequences

The binomial, geometric, Pascal, and negative binomial variates are based on sequences of independent Bernoulli trials, which are curtailed in various ways, for example, after n trials or x successes. We shall use the following terminology:

p = Bernoulli probability parameter (probability of success at a single trial).
n = number of trials
x = number of successes
y = number of failures

Binomial variate, ***B***: n, p = number of successes in n trials.

Geometric variate, ***G***: p = number of failures before the first success.

Negative binomial variate, ***NB***: x, p = number of failures before the xth success.

Pascal variate is the integer version of the negative binomial variate.

Alternative forms of the geometric and Pascal variates include the number of trials up to and including the xth success.

These variates are interrelated in various ways, specified under the relevant chapter headings.

4.3. Urn Sampling Scheme

The selection of items from an urn, with a finite population N of which Np are of the desired type or attribute and $N(1 - p)$ are not, is the basis of the Polyà family of distributions.

A Bernoulli variate corresponds to selecting one item ($n = 1$) with probability p of success in choosing the desired type. For a sample consisting of n independent selections of items, with replacement, the binomial variate ***B***: n, p is the number x of desired items chosen or successes, and the negative binomial variate, ***NB***: x, p is the number of failures before the xth success. As the number of trials or selections n tends to infinity, p tends to zero and np tends to a constant λ, the binomial variate tends to the Poisson variate ***P***: λ with parameter $\lambda = np$.

If sample selection is without replacement, successive selections are not independent, and the number of successes x in n

trials is a hypergeometric variate $\boldsymbol{H}$: N, x, n. If two items of the type corresponding to that selected are replaced each time, thus introducing "contagion," the number of successes x in n trials is then a negative hypergeometric variate, with parameters N, x, and n.

4.4. Note

The following properties can be used as a guide in choosing between the binomial, negative binomial, and Poisson distribution models:

Binomial	variance < mean
Negative binomial	variance > mean
Poisson	variance = mean

5

Beta Distribution

Variate $\boldsymbol{\beta}: \nu, \omega$

Range $0 \leq x \leq 1$

Shape parameters $\nu > 0$, $\omega > 0$

This beta distribution (of the first kind) is U shaped if $\nu < 1$, $\omega < 1$ and J shaped if $(\nu - 1)(\omega - 1) < 0$, and is otherwise unimodal.

Distribution function	Often called the incomplete beta function. (See Pearson (1968))
Probability density function	$x^{\nu-1}(1-x)^{\omega-1}/B(\nu, \omega)$ where $B(\nu, \omega)$ is the beta function with arguments ν, ω, given by $B(\nu, \omega) = \int_0^1 u^{\nu-1}(1-u)^{\omega-1}\,du$
rth moment about the origin	$\prod_{i=0}^{r-1} \frac{(\nu + i)}{(\nu + \omega + i)} = \frac{B(\nu + r, \omega)}{B(\nu, \omega)}$
Mean	$\nu/(\nu + \omega)$
Variance	$\nu\omega/\left[(\nu + \omega)^2(\nu + \omega + 1)\right]$
Mode	$(\nu - 1)/(\nu + \omega - 2)$, $\nu > 1, \omega > 1$
Coefficient of skewness	$\frac{2(\omega - \nu)(\nu + \omega + 1)^{1/2}}{(\nu + \omega + 2)(\nu\omega)^{1/2}}$
Coefficient of kurtosis	$\frac{3(\nu + \omega)(\nu + \omega + 1)(\nu + 1)(2\omega - \nu)}{\nu\omega(\nu + \omega + 2)(\nu + \omega + 3)} + \frac{\nu(\nu - \omega)}{\nu + \omega}$

Coefficient of variation	$\left[\frac{\omega}{\nu(\nu+\omega+1)}\right]^{1/2}$
Probability density function if ν and ω are integers	$\frac{(\nu+\omega-1)!x^{\nu-1}(1-x)^{\omega-1}}{(\nu-1)!(\omega-1)!}$
Probability density function if range is $a \le x \le b$. Here a is a location parameter and $b-a$ a scale parameter	$\frac{(x-a)^{\nu-1}(b-x)^{\omega-1}}{B(\nu,\omega)(b-a)^{\nu+\omega-1}}$

5.1. Notes on Beta and Gamma Functions

The beta function with arguments ν, ω is denoted $B(\nu, \omega)$; $\nu, \omega > 0$.

The gamma function with argument c is denoted $\Gamma(c)$; $c > 0$.

The di-gamma function with argument c is denoted $\psi(c)$; $c > 0$.

Definitions

Beta function:

$$B(\nu,\omega) = \int_0^1 u^{\nu-1}(1-u)^{\omega-1}\,du$$

Gamma function:

$$\Gamma(c) = \int_0^\infty \exp(-u)u^{c-1}\,du$$

Di-gamma function:

$$\psi(c) = \frac{d}{dc}[\log\Gamma(c)] = \frac{d\log\Gamma(c)/dc}{\log\Gamma(c)}$$

Interrelationships

$$B(\nu,\omega) = \frac{\Gamma(\nu)\Gamma(\omega)}{\Gamma(\nu+\omega)} = B(\omega,\nu)$$

$$\Gamma(c) = (c-1)\Gamma(c-1)$$

$$B(\nu+1,\omega) = \frac{\nu}{\nu+\omega}B(\nu,\omega)$$

Special Values

If ν, ω, and c are integers

$$\begin{aligned}
B(\nu,\omega) &= (\nu-1)!(\omega-1)!/(\nu+\omega-1)!\\
\Gamma(c) &= (c-1)!\\
B(1,1) &= 1,\ B(1/2,1/2) = \pi\\
\Gamma(0) &= 1,\ \Gamma(1) = 1,\ \Gamma(1/2) = \pi^{1/2}
\end{aligned}$$

Alternative Expressions

$$\begin{aligned}
B(\nu,\omega) &= 2\int_0^{\pi/2}\sin^{2\nu-1}\theta\cos^{2\omega-1}\theta\,d\theta\\
&= \int_0^{\infty}\frac{y^{\omega-1}\,dy}{(1+y)^{\nu+\omega}}
\end{aligned}$$

5.2. Variate Relationships

For range $a \le x \le b$, the beta variate with parameters ν and ω is related to the beta variate with the same shape parameters but with the range $0 \le x \le 1$ ($\boldsymbol{\beta}$: ν,ω) by

$$b(\boldsymbol{\beta}:\nu,\omega) + a[1-(\boldsymbol{\beta}:\nu,\omega)]$$

1. The beta variates $\boldsymbol{\beta}$: ν,ω and $\boldsymbol{\beta}$: ω,ν exhibit symmetry, see Figures 5.1 and 5.2. In terms of probability statements and the distribution functions, we have

$$\begin{aligned}
\Pr[(\boldsymbol{\beta}:\nu,\omega) \le x] &= 1-\Pr[(\boldsymbol{\beta}:\omega,\nu) \le (1-x)]\\
&= \Pr[(\boldsymbol{\beta}:\omega,\nu) > (1-x)]\\
&= F_{\beta}(x:\nu,\omega) = 1 - F_{\beta}((1-x):\omega,\nu)
\end{aligned}$$

2. The beta variate $\boldsymbol{\beta}$: $1/2, 1/2$ is an arc sin variate (Figures 5.2 and 5.3).
3. The beta variate $\boldsymbol{\beta}$: $1, 1$ is a rectangular variate (Figures 5.2 and 5.3).
4. The beta variate $\boldsymbol{\beta}$: $\nu, 1$ is a power function variate.
5. The beta variate with shape parameters $i, n-i+1$, denoted $\boldsymbol{\beta}$: $i, n-i+1$, and the binomial variate with Bernoulli trial parameter n and Bernoulli probability parameter p, denoted

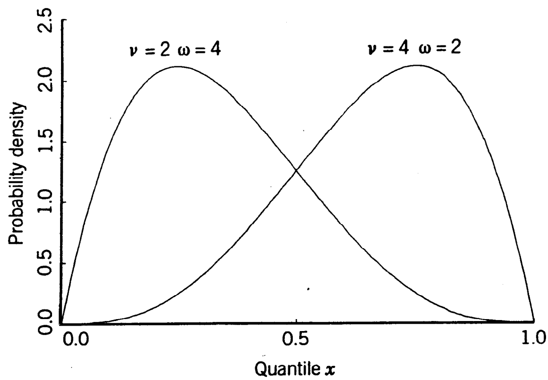

FIGURE 5.1. Probability density function for the beta variate $\boldsymbol{\beta}$: ν, ω.

$\boldsymbol{B}$: n, p, are related by the following equivalent statements:

$$\Pr[(\boldsymbol{\beta}: i, n - i + 1) \leq p] = \Pr[(\boldsymbol{B}: n, p) \geq i]$$

$$F_{\beta}(p: i, n - i + 1) = 1 - F_{B}(i - 1: n, p)$$

Here n and i are positive integers, $0 \leq p \leq 1$.

Equivalently, putting $\nu = i$, $\omega = n - i + 1$ and $x = p$

$$F_{\beta}(x: \nu, \omega) = 1 - F_{B}(\nu - 1: \nu + \omega - 1, x)$$

$$= F_{B}(\omega - 1: \nu + \omega - 1, 1 - x)$$

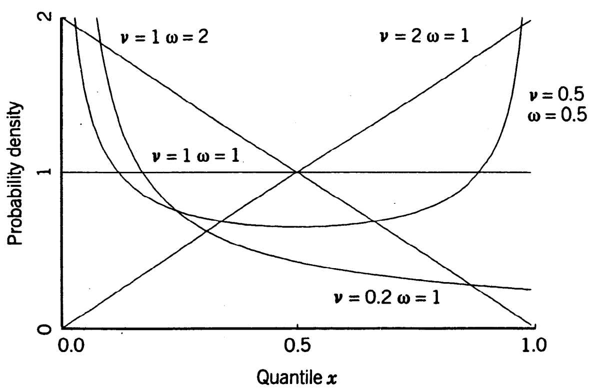

FIGURE 5.2. Probability density function for the beta variate $\boldsymbol{\beta}$: ν, ω *for additional values of the parameters.*

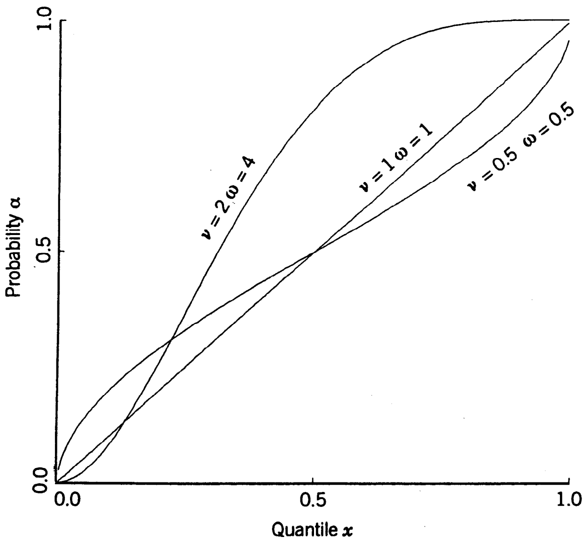

FIGURE 5.3. Distribution function for the beta variate $\boldsymbol{\beta}$*:* ν, ω*.*

6. The beta variate with shape parameters $\omega/2$, $\nu/2$, denoted $\boldsymbol{\beta}$: $\omega/2$, $\nu/2$, and the $\boldsymbol{F}$ variate with degrees of freedom ν, ω, denoted $\boldsymbol{F}$: ν, ω, are related by

$$\Pr[(\boldsymbol{\beta}: \omega/2, \nu/2) \leq [\omega/(\omega + \nu x)]] = \Pr[(\boldsymbol{F}: \nu, \omega) > x]$$

Hence the inverse distribution function $G_\beta(\alpha: \omega/2, \nu/2)$ of the beta variate $\boldsymbol{\beta}$: $\omega/2, \nu/2$ and the inverse survival function $Z_F(\alpha: \nu, \omega)$ of the $\boldsymbol{F}$ variate $\boldsymbol{F}$: ν, ω are related by

$$(\omega/\nu)\{[1/G_\beta(\alpha: \omega/2, \nu/2)] - 1\} = Z_F(\alpha: \nu, \omega)$$
$$= G_F(1 - \alpha: \nu, \omega)$$

where α denotes probability.

7. The independent gamma variates with unit scale parameter and shape parameter ν, denoted $\boldsymbol{\gamma}$: $1, \nu$, and with shape parameter ω, denoted $\boldsymbol{\gamma}$: $1, \omega$, respectively, are related to the beta variate $\boldsymbol{\beta}$: ν, ω by

$$\boldsymbol{\beta}: \nu, \omega \sim (\boldsymbol{\gamma}: 1, \nu)/[(\boldsymbol{\gamma}: 1, \nu) + (\boldsymbol{\gamma}: 1, \omega)]$$

8. As ν and ω tend to infinity, such that the ratio ν/ω remains constant, the $\boldsymbol{\beta}$: ν, ω variate tends to the standard normal variate $\boldsymbol{N}$: 0, 1.
9. The variate $\boldsymbol{\beta}$: ν, ω corresponds to the one-dimensional Dirichlet variate with $\nu = c_1$, $\omega = c_0$. The Dirichlet distribution is the multivariate generalization of the beta distribution.

5.3. Parameter Estimation

Parameter	*Estimator*	*Method*
ν	$\bar{x}\{[\bar{x}(1-\bar{x})/s^2]-1\}$	Matching moments
ω	$(1-\bar{x})\{[\bar{x}(1-\bar{x})/s^2]-1\}$	Matching moments

The maximum-likelihood estimators $\hat{\nu}$ and $\hat{\omega}$ are the solutions of the simultaneous equations

$$\psi(\hat{\nu}) - \psi(\hat{\nu} + \hat{\omega}) = n^{-1} \sum_{i=1}^{n} \log x_i$$

$$\psi(\hat{\omega}) - \psi(\hat{\nu} + \hat{\omega}) = n^{-1} \sum_{i=1}^{n} \log(1 - x_i)$$

5.4. Random Number Generation

If ν and ω are integers, then random numbers of the beta variate $\boldsymbol{\beta}$: ν, ω can be computed from random numbers of the unit rectangular variate $\boldsymbol{R}$ using the relationship with the gamma variates $\boldsymbol{\gamma}$: 1, ν and $\boldsymbol{\gamma}$: 1, ω as follows:

$$\boldsymbol{\gamma}: 1, \nu \sim -\log \prod_{i=1}^{\nu} \boldsymbol{R}_i$$

$$\boldsymbol{\gamma}: 1, \omega \sim -\log \prod_{j=1}^{\omega} \boldsymbol{R}_j$$

$$\boldsymbol{\beta}: \nu, \omega \sim \frac{\boldsymbol{\gamma}: 1, \nu}{(\boldsymbol{\gamma}: 1, \nu) + (\boldsymbol{\gamma}: 1, \omega)}$$

5.5. Inverted Beta Distribution

The beta variate of the second kind, also known as the inverted beta or beta prime variate with parameters ν and ω, denoted $\boldsymbol{I\beta}$: ν, ω, is related to the $\boldsymbol{\beta}$: ν, ω variate by

$$\boldsymbol{I\beta}: \nu, \omega \sim (\boldsymbol{\beta}: \nu, \omega)/[1 - (\boldsymbol{\beta}: \nu, \omega)]$$

and to independent standard gamma variates by

$$\boldsymbol{I\beta}: \nu, \omega \sim (\boldsymbol{\gamma}: 1, \nu)/(\boldsymbol{\gamma}: 1, \omega)$$

The inverted beta variate with shape parameters $\nu/2$, $\omega/2$ is related to the $\boldsymbol{F}$: ν, ω variate by

$$\boldsymbol{I\beta}: \nu/2, \omega/2 \sim (\nu/\omega)\boldsymbol{F}: \nu, \omega.$$

The pdf is $x^{\nu-1}/[\mathrm{B}(\nu, \omega)(1 + x)^{\nu+\omega}], (x > 0)$.

5.6. Noncentral Beta Distribution

The noncentral beta variate $\boldsymbol{\beta}$: ν, ω, δ is related to the independent noncentral chi-square variate $\boldsymbol{\chi}^2$: ν, δ and the central chi-square variate $\boldsymbol{\chi}^2$: ω by

$$\frac{\boldsymbol{\chi}^2: \nu, \delta}{(\boldsymbol{\chi}^2: \nu, \delta) + (\boldsymbol{\chi}^2: \omega)} \sim \boldsymbol{\beta}: \nu, \omega, \delta$$

5.7. Beta Binomial Distribution

If the parameter p of a binomial variate $\boldsymbol{B}$: n, p is itself a beta variate $\boldsymbol{\beta}$: ν, ω, the resulting variate is a beta binomial variate with probability function

$$\binom{n}{x}\frac{\mathrm{B}(\nu + x, n + \omega - x)}{\mathrm{B}(\nu, \omega)}$$

with mean $n\nu/(\nu + \omega)$ and variance

$$n\nu\omega(n + \nu + \omega)/\left[(\nu + \omega)^2(1 + \nu + \omega)\right].$$

This is also called the binomial beta or compound binomial distribution. For integer ν and ω, this corresponds to the negative hypergeometric distribution. For $\nu = \omega = 1$, it corresponds to the discrete rectangular distribution. A multivariate extension of this is the Dirichlet multinomial distribution.

6
Binomial Distribution

Variate B: n, p

Quantile x, number of successes

Range $0 \leq x \leq n$, x an integer

The binomial variate B: n, p is the number of successes in n-independent Bernoulli trials where the probability of success at each trial is p and the probability of failure is $q = 1 - p$.

Parameters	n, the Bernoulli trial parameter, n a positive integer p, the Bernoulli probability parameter, $0 < p < 1$
Distribution function	$\sum_{i=0}^{x} \binom{n}{i} p^i q^{n-i}$
Probability function	$\binom{n}{x} p^x q^{n-x}$
Moment generating function	$[p \exp(t) + q]^n$
Probability generating function	$(pt + q)^n$
Characteristic function	$[p \exp(it) + q]^n$
Moments about the origin	
Mean	np
Second	$np(np + q)$
Third	$np[(n-1)(n-2)p^2 + 3p(n-1) + 1]$
Moments about the mean	
Variance	npq
Third	$npq(q - p)$
Fourth	$np[1 + 3pq(n-2)]$
Mode	$p(n+1) - 1 \leq x \leq p(n+1)$
Coefficient of skewness	$(q - p)/(npq)^{1/2}$

Coefficient of kurtosis	$3 - \frac{6}{n} + \frac{1}{npq}$
Factorial moments about the mean	
Second	npq
Third	$-2npq(1 + p)$
Coefficient of variation	$(q/np)^{1/2}$

6.1. Variate Relationships

1. For the distribution functions of the binomial variates $\boldsymbol{B}$: n, p and $\boldsymbol{B}$: $n, 1 - p$

$$F_{\boldsymbol{B}}(x: n, p) = 1 - F_{\boldsymbol{B}}(n - x - 1; n, 1 - p)$$

2. The binomial variate $\boldsymbol{B}$: n, p can be approximated by the normal variate with mean np and standard deviation $(npq)^{1/2}$, provided $npq > 5$ and $0.1 \le p \le 0.9$ or if $\min(np, nq) > 10$. For $npq > 25$ this approximation holds for any p.
3. The binomial variate $\boldsymbol{B}$: n, p can be approximated by the Poisson variate with mean np provided $p < 0.1$ and $np < 10$.
4. The binomial variate $\boldsymbol{B}$: n, p with quantile x and the beta variate with shape parameters, $x, n - x + 1$ and quantile p

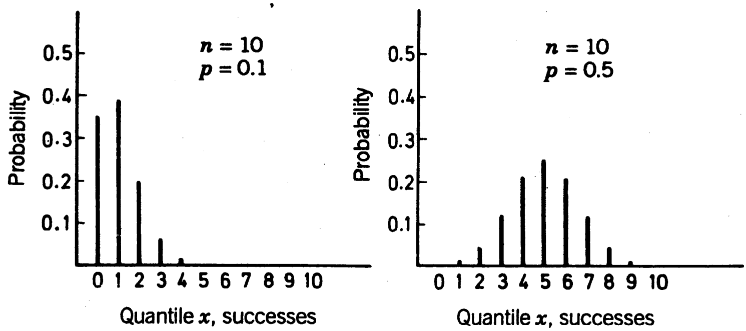

FIGURE 6.1. Probability function for the binomial variate $\boldsymbol{B}$: n, p.

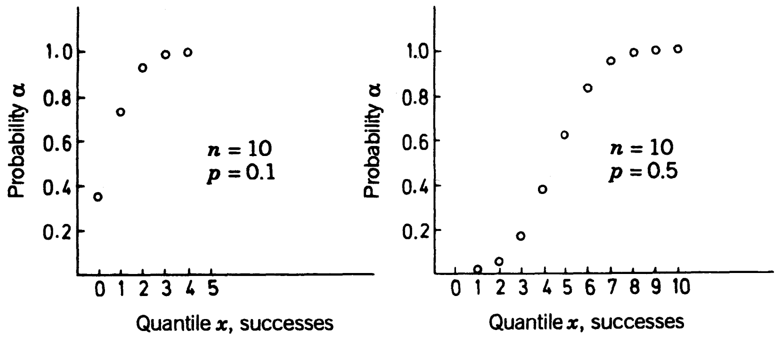

*FIGURE 6.2. Distribution function for the binomial variate **B**: n, p.*

are related by

$$\Pr[(\boldsymbol{B}: n, p) \geq x] = \Pr[(\boldsymbol{\beta}: x, n - x + 1) \leq p]$$

5. The binomial variate **B**: n, p with quantile x and the **F** variate with degrees of freedom $2(x + 1), 2(n - x)$, denoted **F**: $2(x + 1), 2(n - x)$, are related by

$$\Pr[(\boldsymbol{B}: n, p) \leq x] = 1 - \Pr[(\boldsymbol{F}: 2(x + 1), 2(n - x)) < p(n - x)/[(1 + x)(1 - p)]]$$

6. The sum of k-independent binomial variates **B**: n_i, p; $i = 1, \ldots, k$, is the binomial variate **B**: n', p where

$$\sum_{i=1}^{k} (\boldsymbol{B}: n_i, p) \sim \boldsymbol{B}: n', p \quad \text{where} \quad n' = \sum_{i=1}^{k} n_i.$$

7. The Bernoulli variate corresponds to the binomial variate with $n = 1$. The sum of n-independent Bernoulli variates **B**: $1, p$ is the binomial variate **B**: n, p.
8. The hypergeometric variate **H**: N, X, n tends to the binomial variate **B**: n, p as N and X tend to infinity and X/N tends to p.
9. The binomial variate **B**: n, p and the negative binomial variate **NB**: x, p (with integer x, which is the Pascal variate) are

related by

$$\Pr[(\boldsymbol{B}: n, p) \leq x] = \Pr[(\boldsymbol{NB}: x, p) \geq (n - x)]$$

$$F_{NB}(n - x: x, p) = 1 - F_B(x - 1: n, p)$$

10. The multinomial variate is a multivariate generalization of the binomial variate, where the trials have more than two distinct outcomes.

6.2. Parameter Estimation

Parameter	*Estimator*	*Method / Properties*
Bernoulli probability, p	x/n	Minimum variance unbiased

6.3. Random Number Generation

1. *Rejection technique:* Select n unit rectangular random numbers. The number of these that are less than p is a random number of the binomial variate $\boldsymbol{B}$: n, p.
2. *Geometric distribution method:* If p is small, a faster method may be to add together x geometric random numbers until their sum exceeds $n - x$. The number of such geometric random numbers is a binomial random number.

7
Cauchy Distribution

$C: a, b$
Range $-\infty < x < \infty$
Location parameter a, the median
Scale parameter $b > 0$

Probability density function	$\left\{\pi b\left[1 + \left(\frac{x-a}{b}\right)^2\right]\right\}^{-1}$
Distribution function	$\frac{1}{2} + \frac{1}{\pi}\tan^{-1}\left(\frac{x-a}{b}\right)$
Characteristic function	$\exp[iat - \lvert t\rvert b]$
Inverse distribution function (of probability α)	$a + b\left[\tan \pi\left(\alpha - \frac{1}{2}\right)\right]$
Moments	Do not exist
Cumulants	Do not exist
Mode	a
Median	a

7.1. Note

The Cauchy distribution is unimodal and symmetric, with much heavier tails than the normal. The probability density function is symmetric about a, with upper and lower quartiles, $a \pm b$.

7.2. Variate Relationships

The Cauchy variate $C: a, b$ is related to the standard Cauchy variate $C: 0, 1$ by

$$C: a, b \sim a + b(C: 0, 1)$$

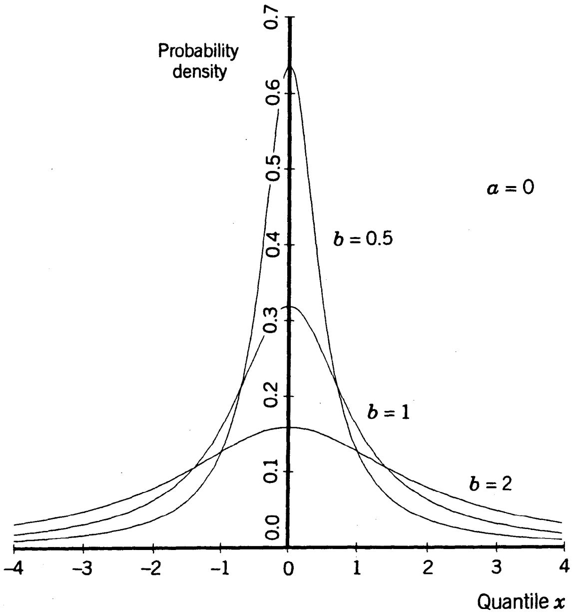

FIGURE 7.1. Cauchy probability density function.

1. The ratio of two independent unit normal variates N_1, N_2 is the standard Cauchy variate C: 0, 1.

$$(N_1/N_2) \sim C\colon 0, 1$$

2. The standard Cauchy variate is a special case of the Student's t variate with one degree of freedom, t: 1.
3. The sum of n-independent Cauchy variates C: a_i, b_i with location parameters $a_i, i = 1, \ldots, n$ and scale parameters b_i, $i = 1, \ldots, n$ is a Cauchy variate C: a, b with parameters the sum of those of the individual variates

$$\sum_{i=1}^{n} (C\colon a_i, b_i) \sim C\colon a, b \quad \text{where} \quad a = \sum_{i=1}^{n} a_i, \quad b = \sum_{i=1}^{n} b_i$$

The mean of n-independent Cauchy variates C: a, b is the Cauchy C: a, b variate. Hence the distribution is "stable" and infinitely divisible.

4. The reciprocal of a Cauchy variate C: a, b is a Cauchy variate C: a', b', where a', b' are given by

$$1/(C\colon a,b) \sim C\colon a',b'$$

$$\text{where} \quad a' = a/(a^2+b^2), \quad b' = b/(a^2+b^2)$$

7.3. Random Number Generation

The standard Cauchy variate C: 0, 1 is generated from the unit rectangular variate R by

$$C\colon 0,1 \sim \cot(\pi R) = \tan[\pi(R-\tfrac{1}{2})]$$

7.4. Generalized Form

Shape parameter $m > 0$, normalizing constant k.

Probability density function	$k\left[1+\left(\frac{x-a}{b}\right)^2\right]^{-m}, \quad m \geq 1$ where $k = \Gamma(m)/ [b\Gamma(1/2)\Gamma(m-\frac{1}{2})]$
Mean	a
Median	a
Mode	a
rth moment about the mean	$\dfrac{\Gamma\left(\frac{r+1}{2}\right)\Gamma\left(m-\frac{r+1}{2}\right)}{\Gamma\left(\frac{1}{r}\right)\Gamma\left(m-\frac{1}{r}\right)}$, r even, $r < 2m-1$ 0, r odd

For $m = 1$, this variate corresponds to the Cauchy variate C: a, b.

For $a = 0$, this variate corresponds to a Student's t variate with $(2m-1)$ degrees of freedom, multiplied by $b(2m-1)^{-1/2}$.

8
Chi-squared Distribution

Variate $\chi^2: \nu$

Range $0 \leq x < \infty$

Shape parameter ν, degrees of freedom

Probability density function	$\dfrac{x^{(\nu-2)/2}\exp(-x/2)}{2^{\nu/2}\Gamma(\nu/2)}$ with $\Gamma(\nu/2)$ the gamma function with argument $\nu/2$
Moment generating function	$(1-2t)^{-\nu/2}$, $t < \frac{1}{2}$
Laplace transform of the pdf	$(1+2s)^{-\nu/2}$, $s > -\frac{1}{2}$
Characteristic function	$(1-2it)^{-\nu/2}$
Cumulant generating function	$(-\nu/2)\log(1-2it)$
rth cumulant	$2^{r-1}\nu(r-1)!$, $r \geq 1$
rth moment about the origin	$2^r \prod_{i=0}^{r-1} [i + (\nu/2)] = \dfrac{2^r\Gamma(r+\nu/2)}{\Gamma(\nu/2)}$
Mean	ν
Variance	2ν
Mode	$\nu - 2$, $\nu \geq 2$
Median	$\nu - \frac{2}{3}$ (approximately for large ν)
Coefficient of skewness	$2^{3/2}\nu^{-1/2}$
Coefficient of kurtosis	$3 + 12/\nu$
Coefficient of variation	$(2/\nu)^{1/2}$

8.1. Variate Relationships

1. The chi-squared variate with ν degrees of freedom is equal to the gamma variate with scale parameter 2 and shape parameter $\nu/2$, or equivalently is twice the gamma variate with scale parameter 1 and shape parameter $\nu/2$.

$$\begin{aligned}\chi^2\colon \nu &\sim \gamma\colon 2, \nu/2 \\ &\sim 2(\gamma\colon 1, \nu/2)\end{aligned}$$

   Properties of the gamma variate apply to the chi-squared variate $\chi^2\colon \nu$. The chi-squared variate $\chi^2\colon 2$ is the exponential variate $E\colon 2$.
2. The independent chi-squared variates with ν and ω degrees of freedom, denoted $\chi^2\colon \nu$ and $\chi^2\colon \omega$, respectively, are related to the F variate with degrees of freedom ν, ω,

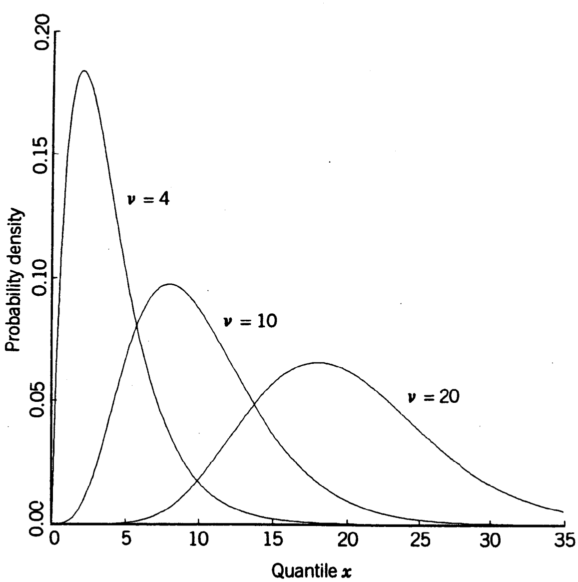

FIGURE 8.1. Probability density function for the chi-squared variate $\chi^2\colon \nu$.

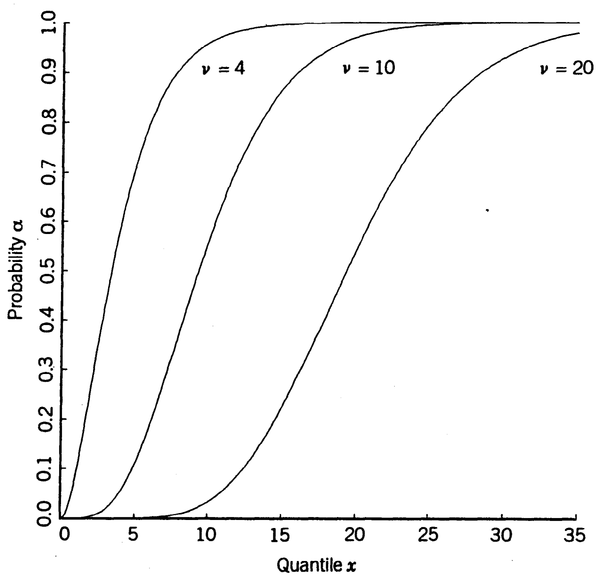

FIGURE 8.2. Distribution function for the chi-squared variate χ^2: ν.

denoted F: ν, ω, by

$$F: \nu, \omega \sim \frac{(\chi^2: \nu)/\nu}{(\chi^2: \omega)/\omega}$$

3. As ω tends to infinity, ν times the F variate F: ν, ω tends to the chi-squared variate χ^2: ν.

$$\chi^2: \nu \approx \nu(F: \nu, \omega) \quad \text{as} \quad \omega \to \infty$$

4. The chi-squared variate χ^2: ν is related to the Student's t variate with ν degrees of freedom, denoted t: ν, and the independent unit normal variate N: 0, 1 by

$$t: \nu \sim \frac{N: 0, 1}{[(\chi^2: \nu)/\nu]^{1/2}}$$

5. The chi-squared variate $\chi^2: \nu$ is related to the Poisson variate with mean $x/2$, denoted $P: x/2$, by

$$\Pr[(\chi^2: \nu) > x] = \Pr[(P: x/2) \leq ((\nu/2) - 1)]$$

Equivalent statements in terms of the distribution function F and inverse distribution function G are

$$1 - F_{\chi^2}(x: \nu) = F_P([(\nu/2) - 1]: x/2)$$

$$G_{\chi^2}((1-\alpha): \nu) = x \quad \Leftrightarrow \quad G_P(\alpha: x/2) = (\nu/2) - 1$$

$0 \leq x < \infty$; $\nu/2$ a positive integer; $0 < \alpha < 1$; α denotes probability.

6. The chi-squared variate $\chi^2: \nu$ is equal to the sum of the squares of ν-independent unit normal variates, $N: 0, 1$.

$$\chi^2: \nu \sim \sum_{i=1}^{\nu} (N: 0,1)_i^2 \sim \sum_{i=1}^{\nu} \left\{ \frac{(N: \mu_i, \sigma_i) - \mu_i}{\sigma_i} \right\}^2$$

7. The sum of independent chi-squared variates is also a chi-squared variate:

$$\sum_{i=1}^{n} (\chi^2: \nu_i) \sim \chi^2: \nu, \quad \text{where} \quad \nu = \sum_{i=1}^{n} \nu_i$$

8. The chi-squared variate $\chi^2: \nu$ for ν large can be approximated by transformations of the normal variate.

$$\chi^2: \nu \approx \tfrac{1}{2}\left[(2\nu - 1)^{1/2} + (N: 0,1)\right]^2$$

$$\chi^2: \nu \approx \nu\left[1 - 2/(9\nu) + [2/(9\nu)]^{1/2}(N: 0,1)\right]^3$$

The first approximation of Fisher is less accurate than the second of Wilson–Hilferty.

9. Given n normal variates $N: \mu, \sigma$, the sum of the squares of their deviations from their mean is the variate $\sigma^2\chi^2: n - 1$. Define variates $\bar{x}, s^2$ as follows:

$$\bar{x} \sim \frac{1}{n} \sum_{i=1}^{n} (N: \mu, \sigma)_i, \qquad s^2 \sim \frac{1}{n} \sum_{i=1}^{n} [(N: \mu, \sigma)_i - \bar{x}]^2$$

Then $ns^2/\sigma^2 \sim \chi^2: n - 1$.

10. Consider a set of n_1-independent normal variates $N: \mu_1, \sigma$, and a set of n_2-independent normal variates $N: \mu_2, \sigma$ (note same σ) and define variates $\bar{x}_1, \bar{x}_2, s_1^2, s_2^2$ as follows:

$$\bar{x}_1 \sim \frac{1}{n_1} \sum_{i=1}^{n_1} (N: \mu_1, \sigma)_i; \qquad s_1^2 \sim \frac{1}{n_1} \sum_{i=1}^{n_1} \left[(N: \mu_1, \sigma)_i - \bar{x}_1\right]^2$$

$$\bar{x}_2 \sim \frac{1}{n_2} \sum_{j=1}^{n_2} (N: \mu_2, \sigma)_j; \qquad s_2^2 \sim \frac{1}{n_2} \sum_{j=1}^{n_2} \left[(N: \mu_2, \sigma)_j - \bar{x}_2\right]^2$$

Then

$$\left(n_1 s_1^2 + n_2 s_2^2\right)/\sigma^2 \sim \chi^2: n_1 + n_2 - 2$$

8.2. Random Number Generation

For independent $N: 0, 1$ variates

$$\chi^2: \nu \sim \sum_{i=1}^{\nu} (N: 0, 1)_i^2$$

See also gamma distribution.

8.3. Chi Distribution

The positive square root of a chi-square variate, $\chi^2: \nu$, has a chi distribution with shape parameter ν, the degrees of freedom. The probability density function is

$$x^{\nu-1} \exp(-x^2/2) / \left[2^{\nu/2-1} \Gamma(\nu/2)\right]$$

and the rth central moment about the origin is

$$2^{r/2} \Gamma[(\nu + r)/2] \Gamma(\nu/2)$$

and the mode is $\sqrt{\nu - 1}$, $\nu \geq 1$.

This chi-variate, $\chi: \nu$, corresponds to the Rayleigh variate for $\nu = 2$ and the Maxwell variate with unit scale parameter for $\nu = 3$. Also, $|N: 0, 1| \sim \chi: 1$.

9
Chi-squared (Noncentral) Distribution

Also known as the generalized Rayleigh, Rayleigh–Rice, or Rice distribution.

Variate $\chi^2: \nu, \delta$
Range $0 < x < \infty$
Shape parameters $\nu > 0$, the degrees of freedom and $\delta \geq 0$, the noncentrality parameter

Probability density	$\dfrac{\exp[-\frac{1}{2}(x+\delta)]}{2^{\nu/2}} \displaystyle\sum_{j=0}^{\infty} \frac{x^{\nu/2+j-1}\delta^j}{\Gamma(\nu/2+j)2^{2j}j!}$
Moment generating function	$(1-2t)^{-\nu/2}\exp[\delta t/(1-2t)]$, $t < 1/2$
Characteristic function	$(1-2it)^{-\nu/2}\exp[\delta it/(1-2it)]$
Cumulant generating function	$-\frac{1}{2}\nu\log(1-2it) + \delta it/(1-2it)$
rth cumulant	$2^{r-1}(r-1)!(\nu+r\delta)$
rth moment about the origin	$2^r\Gamma\left(r+\frac{\nu}{2}\right)\displaystyle\sum_{j=0}^{r}\binom{r}{j}\left(\frac{\delta}{2}\right)^j \Big/ \Gamma\left(j+\frac{\nu}{2}\right)$
Mean	$\nu+\delta$
Moments about the mean	
Variance	$2(\nu+2\delta)$
Third	$8(\nu+3\delta)$
Fourth	$48(\nu+4\delta)+4(\nu+2\delta)^2$
Coefficient of skewness	$\dfrac{8^{1/2}(\nu+3\delta)}{(\nu+2\delta)^{3/2}}$

Coefficient of kurtosis $3 + \frac{12(\nu + 4\delta)}{(\nu + 2\delta)^2}$

Coefficient of variation $\frac{[2(\nu + 2\delta)]^{1/2}}{\nu + \delta}$

9.1. Variate Relationships

1. Given ν-independent standard normal variates N: 0, 1, then the noncentral chi-squared variate corresponds to

$$\chi^2: \nu, \delta \sim \sum_{i=1}^{\nu} [(N: 0, 1)_i + \delta_i]^2 \sim \sum_{i=1}^{\nu} (N: \delta_i, 1)^2,$$

$$\text{where} \quad \delta = \sum_{i=1}^{\nu} \delta_i^2$$

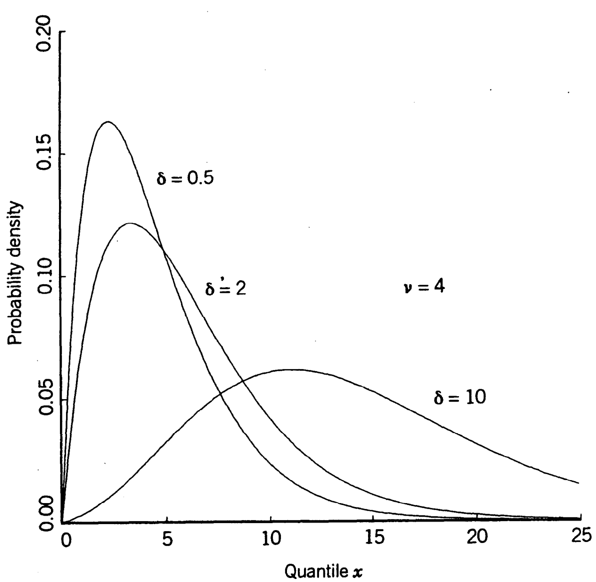

FIGURE 9.1. Probability density function for the (noncentral) chi-squared variate $\chi^2: \nu, \delta$.

2. The sum of n-independent noncentral chi-squared variates χ^2: $\nu_i, \delta_i, i = 1, \ldots, n$, is a noncentral chi-squared variate, χ^2: ν, δ.

$$\chi^2: \nu, \delta \sim \sum_{i=1}^{n} \left(\chi^2: \nu_i, \delta_i\right), \quad \text{where} \quad \nu = \sum_{i=1}^{n} \nu_i, \delta = \sum_{i=1}^{n} \delta_i$$

3. The noncentral chi-squared variate χ^2: ν, δ with zero noncentrality parameter $\delta = 0$ is the (central) chi-squared variate χ^2: ν.
4. The standardized noncentral chi-squared variate χ^2: ν, δ tends to the standard normal variate N: 0, 1, either when ν tends to infinity as δ remains fixed or when δ tends to infinity as ν remains fixed.
5. The noncentral chi-squared variate χ^2: ν, δ (for ν even) is related to two independent Poisson parameters with parameters $\nu/2$ and $\delta/2$, denoted P: $\nu/2$ and P: $\delta/2$, respectively, by

$$\Pr\left[\left(\chi^2: \nu, \delta\right) \leq x\right] = \Pr\left[\left[\left(P: \nu/2\right) - \left(P: \delta/2\right)\right] \geq \nu/2\right]$$

6. The independent noncentral chi-squared variate χ^2: ν, δ and central chi-squared variate χ^2: ω are related to the noncentral F variate, F: ν, ω, δ by

$$F: \nu, \omega, \delta \sim \frac{\left(\chi^2; \nu, \delta\right)/\nu}{\left(\chi^2: \omega\right)/\omega}$$

10
Dirichlet Distribution

The standard or Type I Dirichlet, a multivariate generalization of the beta distribution.

Vector quantile with elements $x_1, \dots, x_k$
Range $x_i \geq 0$, $\Sigma_{i=1}^k x_i \leq 1$
Parameters $c_i > 0$, $i = 1, \dots, k$ and c_0

Probability density function

$$\frac{\Gamma\left(\sum_{i=0}^{k} c_i\right)}{\prod_{i=0}^{k} \Gamma(c_i)} \prod_{i=1}^{k} x_i^{c_i - 1} \left(1 - \sum_{i=1}^{k} x_i\right)^{c_0 - 1}$$

For individual elements (with $c = \Sigma_{i=1}^k c_i$)

Mean	c_i/c
Variance	$c_i(c - c_i)/[c^2(c + 1)]$
Covariance	$-c_i c_j/[c^2(c + 1)]$

10.1. Variate Relationships

1. The elements X_i, $i = 1, \dots, k$, of the Dirichlet multivariate vector are related to independent standard gamma variates with shape parameters c_i, $i = 0, \dots, k$ by

$$X_i \sim \frac{\gamma: 1, c_i}{\left(\sum_{j=0}^{k} (\gamma: 1, c_j)\right)}, \qquad i = 1, \dots, k$$

and independent chi-squared variates with shape parameters

$2\nu_i$, $i = 0, \ldots, k$ by

$$X_i \sim \frac{\chi^2 : 2\nu_i}{\sum_{j=0}^{k} (\chi^2 : 2\nu_j)}, \qquad i = 1, \ldots, k$$

2. For $k = 1$, the Dirichlet univariate is the beta variate $\boldsymbol{\beta}: \nu, \omega$ with parameters $\nu = c_1$ and $\omega = c_0$. The Dirichlet variate can be regarded as a multivariate generalization of the beta variate.
3. The marginal distribution of X_i is the standard beta distribution with parameters

$$\nu = c_i \quad \text{and} \quad \omega = \sum_{j=0}^{k} c_j - c_i$$

4. The Dirichlet variate with parameters np_i is an approximation to the multinomial variate, for np_i not too small for every i.

10.2. Dirichlet Multinomial Distribution

The Dirichlet multinomial distribution is the multivariate generalization of the beta binomial distribution. It is also known as the compound multinomial distribution and, for integer parameters, the multivariate negative hypergeometric distribution.

It arises if the parameters p_i, $i = 1, \ldots, k$ of the multinomial distribution follow a Dirichlet distribution. It has probability function

$$\frac{n!\Gamma\left(\sum_{j=1}^{k} c_j\right)}{\Gamma\left(n + \sum_{j=1}^{k} c_j\right)} \prod_{j=1}^{k} \frac{x_j + c_j}{c_j}, \qquad \sum_{i=1}^{k} x_i = n, \quad x_i \geq 0$$

The mean of the individual elements x_i is nc_i/c, where $c = \sum_{j=1}^{k} c_j$, and the variances and covariances correspond to those of a multinomial distribution with $p_i = c_i/c$. The marginal distribution of X_i is a beta binomial.

11
Erlang Distribution

The Erlang variate is a gamma variate with shape parameter c an integer. The diagrams, notes on parameter estimation, and variate relationships for the gamma variate apply to the Erlang variate.

Variate γ: b, c

Range $0 \le x < \infty$

Scale parameter $b > 0$. Alternative parameter $\lambda = 1/b$

Shape parameter $c > 0$, c an integer for the Erlang distribution

Distribution function	$1 - \left[\exp\left(-\frac{x}{b}\right)\right]\left[\sum_{i=0}^{c-1} \frac{(x/b)^i}{i!}\right]$
Probability density function	$\frac{(x/b)^{c-1}\exp(-x/b)}{b(c-1)!}$
Survival function	$\exp\left(-\frac{x}{b}\right)\left[\sum_{i=0}^{c-1} \frac{(x/b)^i}{i!}\right]$
Hazard functions	$\frac{(x/b)^{c-1}}{b(c-1)!\sum_{i=0}^{c-1} \frac{(x/b)^i}{i!}}$
Moment generating function	$(1 - bt)^{-c}$, $t < 1/b$
Laplace transform of the pdf	$(1 + bs)^{-c}$
Characteristic function	$(1 - ibt)^{-c}$
Cumulant generating function	$-c\log(1 - ibt)$
rth cumulant	$(r-1)!cb^r$
rth moment about the origin	$b^r \prod_{i=0}^{r-1}(c + i)$
Mean	bc

Variance	b^2c
Mode	$b(c-1), c \geq 1$
Coefficient of skewness	$2c^{-1/2}$
Coefficient of kurtosis	$3 + 6/c$
Coefficient of variation	$c^{-1/2}$

11.1. Variate Relationships

1. If $c = 1$, the Erlang reduces to the exponential distribution.
2. The Erlang variate with scale parameter b and shape parameter c, denoted $\boldsymbol{\gamma}: b, c$, is equal to the sum of c-independent exponential variates with mean b, denoted $\boldsymbol{E}: b$.

$$\boldsymbol{\gamma}: b, c \sim \sum_{i=1}^{c} (\boldsymbol{E}: b)_i, \qquad c \text{ a positive integer}$$

3. For other properties see the gamma distribution.

11.2. Parameter Estimation

See gamma distribution.

11.3. Random Number Generation

$$\boldsymbol{\gamma}: b, c \sim -b \log\left[\prod_{i=1}^{c} \boldsymbol{R}_i\right]$$

where $\boldsymbol{R}_i$ are independent rectangular unit variates.

12
Error Distribution

Also known as the exponential power distribution or the general error distribution.

Range $-\infty < x < \infty$

Location parameter $-\infty < a < \infty$, the mean

Scale parameter $b > 0$

Shape parameter $c > 0$. Alternative parameter $\lambda = 2/c$

Probability density function	$\dfrac{\exp\left[-\lvert x-a\rvert^{2/c}/2b\right]}{\left[b^{1/2}2^{c/2+1}\Gamma(1+c/2)\right]}$
Mean	a
Median	a
Mode	a
rth moment about the mean	$\begin{cases} b^r 2^{rc/2}\dfrac{\Gamma((r+1)c/2)}{\Gamma(c/2)}, & r \text{ even} \\ 0 & r \text{ odd} \end{cases}$
Variance	$\dfrac{2^c b^2 \Gamma(3c/2)}{\Gamma(c/2)}$
Mean deviation	$\dfrac{2^{c/2} b \Gamma(c)}{\Gamma(c/2)}$
Coefficient of skewness	0
Coefficient of kurtosis	$\dfrac{\Gamma(5c/2)\Gamma(c/2)}{[\Gamma(3c/2)]^2}$

12.1. Note

Distributions are symmetric, and for $c > 1$ are leptokurtic and for $c < 1$ are platykurtic.

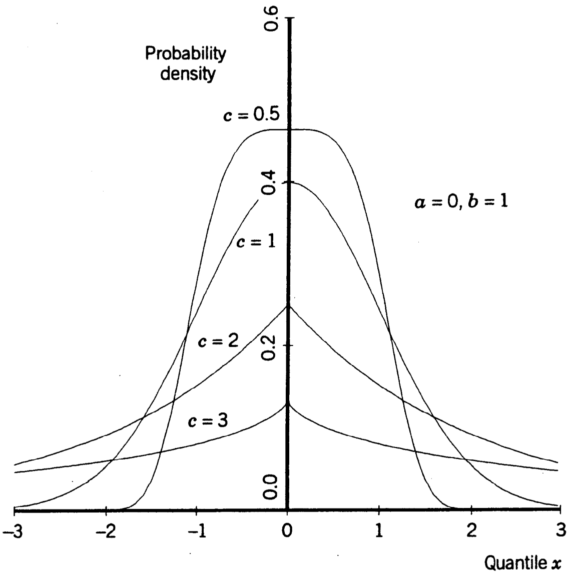

FIGURE 12.1. Probability density function for the error variate.

12.2. Variate Relationships

1. The error variate with $a = 0$, $b = c = 1$ corresponds to a standard normal variate $N: 0, 1$
2. The error variate with $a = 0$, $b = 1/2$, $c = 2$ corresponds to a Laplace variate.
3. As c tends to zero, the error variate tends to a rectangular variate with range $(a - b, a + b)$.

13
Exponential Distribution

Also known as the negative exponential distribution.

Variate $E: b$

Range $0 \leq x < +\infty$

Scale parameter $b > 0$, the mean

Alternative parameter λ, the hazard function (hazard rate), $\lambda = 1/b$

Distribution function	$1 - \exp(-x/b)$
Probability function	$(1/b)\exp(-x/b)$ $= \lambda \exp(-\lambda x)$
Inverse distribution function (of probability α)	$b \log[1/(1-\alpha)]$ $= -b\log(1-\alpha)$
Survival function	$\exp(-x/b)$
Inverse survival function (of probability α)	$b\log(1/\alpha)$
Hazard function	$1/b = \lambda$
Cumulative hazard function	x/b
Moment generating function	$1/(1-bt),\ t < 1/b$
Laplace transform of the pdf	$1/(1+bs),\ s > -1/b$
Characteristic function	$1/(1-ibt)$
Cumulant generating function	$-\log(1-ibt)$
rth cumulant	$(r-1)!b^r,\ r > 1$
rth moment about the origin	$r!b^r$
Mean	b
Variance	b^2
Mean deviation	$2b/e$, where e is the base of natural logarithms

Mode	0
Median	$b \log 2$
Coefficient of skewness	2
Coefficient of kurtosis	9
Coefficient of variation	1
Information content	$\log_2(eb)$

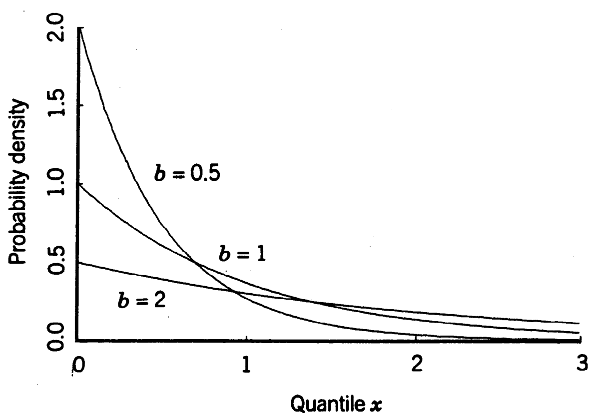

*FIGURE 13.1. Probability density function for the exponential variate **E**: b.*

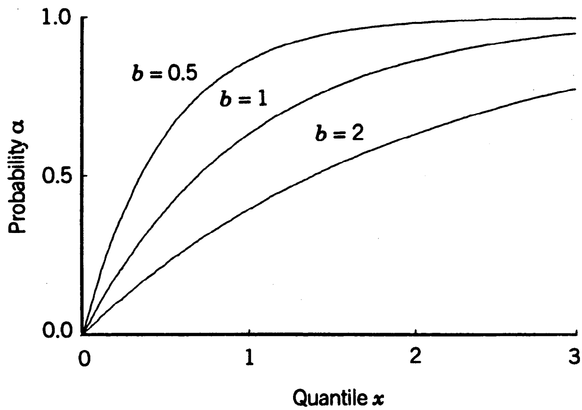

*FIGURE 13.2. Distribution function for the exponential variate **E**: b.*

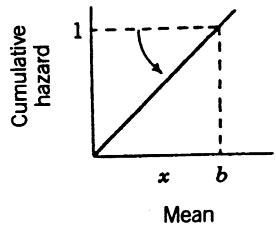

FIGURE 13.3. Cumulative hazard function for the exponential variate $E: b$.

13.1. Note

The exponential distribution is the only continuous distribution with, and is characterized by, a "lack of memory." An exponential distribution truncated from below has the same distribution with the same parameter b. The geometric distribution is its discrete analogue. The hazard rate is constant.

13.2. Variate Relationships

$$(E: b)/b \sim E: 1, \quad \text{the unit exponential variate}$$

1. The exponential variate $E: b$ is a special case of the gamma variable $\gamma: b, c$ corresponding to shape parameter $c = 1$.

$$E: b \sim \gamma: b, 1$$

2. The exponential variate $E: b$ is a special case of the Weibull variate $W: b, c$ corresponding to shape parameter $c = 1$.

$$E: b \sim W: b, 1$$

E: 1 is related to Weibull variate $W: b, c$ by

$$b(E: 1)^{1/c} \sim W: b, c$$

3. The exponential variate $E: b$ is related to the unit rectangular variate R by

$$E: b \sim -b \log R$$

4. The sum of c-independent exponential variates, $E: b$, is the Erlang (gamma) variate $\gamma: b, c$, with integer parameter c.

$$\sum_{i=1}^{c} (E: b)_i \sim \gamma: b, c$$

5. The difference of the two independent exponential variates, $(\boldsymbol{E}: b)_1$ and $(\boldsymbol{E}: b)_2$, is the Laplace variate with parameters 0, b, denoted $\boldsymbol{L}$: 0, b.

$$\boldsymbol{L}: 0, b \sim (\boldsymbol{E}: b)_1 - (\boldsymbol{E}: b)_2$$

If $\boldsymbol{L}$: a, b is the Laplace variate, $\boldsymbol{E}: b \sim |(\boldsymbol{L}: a, b) - a|$.

6. The exponential variate $\boldsymbol{E}$: b is related to the standard power function variate with shape parameter c, here denoted $\boldsymbol{X}$: c, for $c = 1/b$.

$$\boldsymbol{X}: c \sim \exp[-\boldsymbol{E}: b] \quad \text{for } c = 1/b$$

and the Pareto variate with shape parameter c, here denoted $\boldsymbol{X}$: a, c, for $c = 1/b$, by

$$\boldsymbol{X}: a, c \sim a \exp[\boldsymbol{E}: b] \quad \text{for } c = 1/b$$

7. The exponential variate $\boldsymbol{E}$: b is related to the Gumbel extreme value variate, $\boldsymbol{V}$: a, b by

$$\boldsymbol{V}: a, b \sim a - \log[\boldsymbol{E}: b]$$

8. Let Y be a random variate with a continuous distribution function F_Y. Then the standard exponential variate $\boldsymbol{E}$: 1 corresponds to $\boldsymbol{E}: 1 \sim -\log[1 - F_Y]$.

13.3. Parameter Estimation

Parameter	*Estimator*	*Method / Properties*
b	$\bar{x}$	Unbiased, maximum likelihood

13.4. Random Number Generation

Random numbers of the exponential variate $\boldsymbol{E}$: b can be generated from random numbers of the unit rectangular variate $\boldsymbol{R}$ using the relationship

$$\boldsymbol{E}: b \sim -b \log \boldsymbol{R}$$

14
Exponential Family

Variate can be discrete or continuous and uni- or multidimensional.

Parameter θ can be uni- or multidimensional.

The exponential family is characterized by having a pdf or pf of the form

$$\exp\{A(\theta) \cdot B(x) + C(x) + D(\theta)\}$$

14.1. Members of the Exponential Family

These include the univariate Bernoulli, binomial, Poisson, geometric, gamma, normal, inverse Gaussian, logarithmic, Rayleigh, and von Mises distributions. Multivariate distributions include the multinomial, multivariate normal, Dirichlet, and Wishart.

14.2. Univariate One-Parameter Exponential Family

The natural exponential family has $B(x) = x$, with $A(\theta)$ the natural or canonical parameter. For $A(\theta) = \theta$:

Probability (density) function	$\exp[\theta x + C(x) + D(\theta)]$
Characteristic function	$\exp[D(\theta) - D(\theta + it)]$
Cumulant generating function	$D(\theta) - D(\theta + it)$
rth cumulant	$-\dfrac{d^r}{d\theta^r} D(\theta)$

Particular cases are:

Binomial $\boldsymbol{B}$: n, p for $\theta = p$,

$$A(\theta) = \log[\theta/(1-\theta)] = \log(p/q),$$

$$C(x) = \log\binom{n}{x}, \qquad D(\theta) = n\log(1-\theta) = n\log q$$

Gamma γ: b, c, for $\theta = 1/b = \lambda$ scale parameter,

$$A(\theta) = -\lambda, \qquad C(x) = \log[x^{c-1}/\Gamma(c)], \qquad D(\theta) = c \log \theta$$

Inverse Gaussian $\boldsymbol{I}$: μ, λ, for $\theta = \mu$,

$$A(\theta) = 1/\mu^2, \qquad C(x) = -\tfrac{1}{2}[\log(2\pi x^3/\lambda) + \lambda/x],$$

$$D(\theta) = -(-2\mu)^{1/2}$$

Negative binomial $\boldsymbol{NB}$: x, p, for $\theta = p$,

$$A(\theta) = \log[p/(1-p)], \qquad C(y) = \log\binom{x+y-1}{y},$$

$$D(\theta) = (x-y)\log p$$

Normal $\boldsymbol{N}$: $\mu, 1$, for $\theta = \mu$,

$$A(\theta) = \mu, \qquad C(x) = -\tfrac{1}{2}[x^2 + \log 2\pi], \qquad D(\theta) = -\tfrac{1}{2}\mu^2.$$

Poisson $\boldsymbol{P}$: λ, for $\theta = \lambda$,

$$A(\theta) = \log \lambda, \qquad C(x) = -\log(x!), \qquad D(\theta) = -\lambda.$$

Families of distributions obtained by sampling from one-parameter exponential families are themselves one-parameter exponential families.

14.3. Estimation

The shared important properties of exponential families enable estimation by likelihood methods, using computer programs such as GLIM and GENSTAT.

15
Extreme Value (Gumbel) Distribution

We consider the distribution of the largest extreme. Reversal of the sign of x gives the distribution of the smallest extreme. This is the Type I, the most common of three extreme value distributions, known as the Gumbel distribution.

Variate V: a, b

Range $-\infty < x < +\infty$

Location parameter a, the mode

Scale parameter $b > 0$

Distribution function	$\exp\{-\exp[-(x-a)/b]\}$
Probability density function	$(1/b)\exp[-(x-a)/b]$ $\times\exp\{-\exp[-(x-a)/b]\}$
Inverse distribution function (of probability α)	$a - b\log\log[1/\alpha]$
Inverse survival function (of probability α)	$a - b\log\log[1/(1-\alpha)]$
Hazard function	$\dfrac{\exp[-(x-a)/b]}{b[\exp\{\exp[-(x-a)/b]\}-1]}$
Moment generating function	$\exp(at)\Gamma(1-bt)$, $t < 1/b$
Characteristic function	$\exp(iat)\Gamma(1-ibt)$
Mean	$a - b\Gamma'(1)$ $\Gamma'(1) = -0.57721$ is the first derivative of the gamma function $\Gamma(n)$ with respect to n at $n = 1$
Variance	$b^2\pi^2/6$
Coefficient of skewness	1.139547
Coefficient of kurtosis	5.4
Mode	a
Median	$a - b\log\log 2$

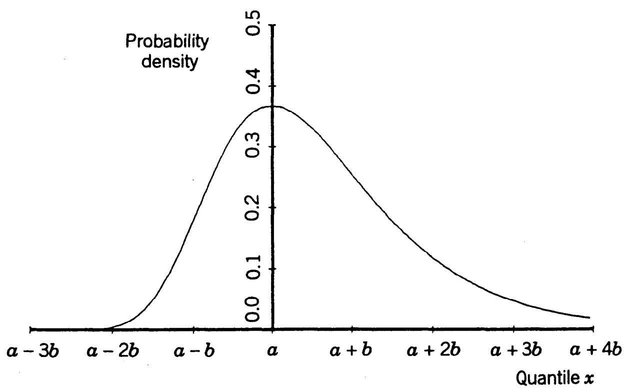

FIGURE 15.1. Probability density function for the extreme value variate V: a, b (largest extreme).

15.1. Note

Extreme value variates correspond to the limit, as n tends to infinity, of the maximum value of n-independent random variates with the same continuous distribution. Logarithmic transformations of extreme value variates of Type II (Fréchet) and Type III (Weibull) corresponds to Type I Gumbel variates.

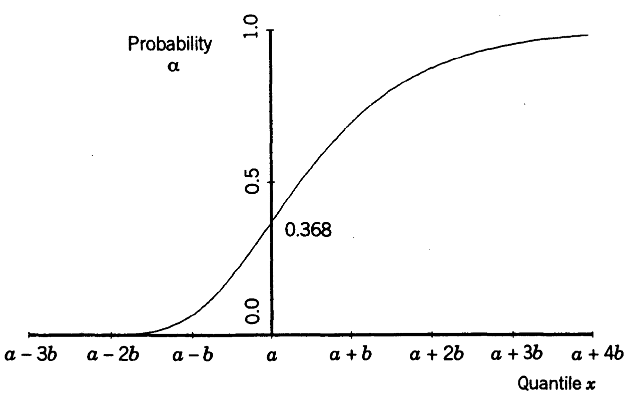

FIGURE 15.2. Distribution function for the extreme value variate V: a, b (largest extreme).

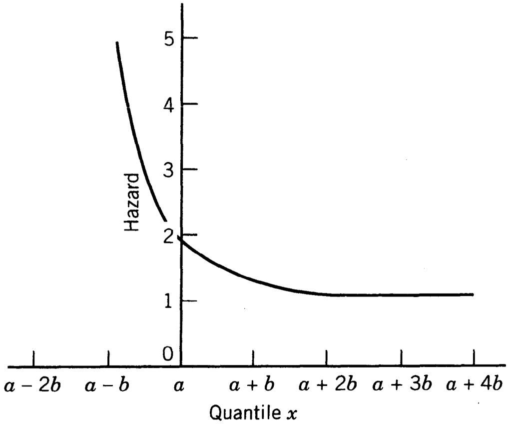

FIGURE 15.3. Hazard function for the extreme value variate V: a, b (largest extreme).

15.2. Variate Relationships

$((V\!:a,b) - a)/b \sim V\!:0,1$, the standard Gumbel extreme value variate

1. The Gumbel extreme value variate V: a, b is related to the exponential variate E: b by

$$V\!: a,b = a - \log[E\!: b]$$

2. Let $(E\!: b)_i$, $i = 1,\ldots,n$ be independent exponential variates with shape parameter b. For large n,

$$(E\!: b)_{n+a-b\log(m)} \approx V\!: a,b \quad \text{for } m = 1,2,\ldots$$

3. The standard extreme value variate V: $0, 1$ is related to the Weibull variate W: b, c by

$$-c\log[(W\!: b,c)/b] \sim V\!: 0,1$$

The extreme value distribution is also known as the "log-Weibull" distribution and is an approximation to the Weibull distribution for large c.

4. The difference of the two independent extreme value variates $(V\!: a,b)_1$ and $(V\!: a,b)_2$ is the logistic variate with parameters 0 and b, here denoted X: $0, b$,

$$X\!: 0,b \sim (V\!: a,b)_1 - (V\!: a,b)_2$$

5. The standard extreme value variate, $V: 0,1$ is related to the Pareto variate, here denoted $X: a, c$, by

$$X: a, c \sim a\{1 - \exp[-\exp(-V: 0,1)]\}^{1/c}$$

and the standard power function variate, here denoted $X: 0, c$ by

$$X: 0, c \sim \exp\{-\exp[-(V: 0,1)/c]\}$$

15.3. Parameter Estimation

By the method of maximum likelihood, the estimators $\hat{a}, \hat{b}$ are the solutions of the simultaneous equations

$$\hat{b} = \bar{x} - \frac{\sum_{i=1}^{n} x_i \exp\left(\frac{-x_i}{\hat{b}}\right)}{\sum_{i=1}^{n} \exp\left(-\frac{x_i}{\hat{b}}\right)}$$

$$\hat{a} = -\hat{b} \log\left[\frac{1}{n} \sum_{i=1}^{n} \exp\left(\frac{-x_i}{\hat{b}}\right)\right]$$

15.4. Random Number Generation

Let $\boldsymbol{R}$ denote a unit rectangular variate. Random numbers of the extreme value variate $V: a, b$ can be generated using the relationship

$$V: a, b \sim a - b \log(-\log \boldsymbol{R})$$

16
F (Variance Ratio) or Fisher–Snedecor Distribution

Variate F: ν, ω

Range $0 \leq x < \infty$

Shape parameters ν, ω, positive integers, referred to as degrees of freedom

Probability density function
$$\frac{\Gamma[\frac{1}{2}(\nu + \omega)](\nu/\omega)^{\nu/2} x^{(\nu-2)/2}}{\Gamma(\frac{1}{2}\nu)\Gamma(\frac{1}{2}\omega)[1 + (\nu/\omega)x]^{(\nu+\omega)/2}}$$

rth moment about the origin
$$\frac{(\omega/\nu)^r \Gamma(\frac{1}{2}\nu + r)\Gamma(\frac{1}{2}\omega - r)}{\Gamma(\frac{1}{2}\nu)\Gamma(\frac{1}{2}\omega)}, \quad \omega > 2r$$

Mean
$$\frac{\omega}{\omega - 2}, \quad \omega > 2$$

Variance
$$\frac{2\omega^2(\nu + \omega - 2)}{\nu(\omega - 2)^2(\omega - 4)}, \quad \omega > 4$$

Mode
$$\frac{\omega(\nu - 2)}{\nu(\omega + 2)}, \quad \nu > 2$$

Coefficient of skewness
$$\frac{(2\nu + \omega - 2)[8(\omega - 4)]^{1/2}}{\nu^{1/2}(\omega - 6)(\nu + \omega - 2)^{1/2}}, \quad \omega > 6$$

Coefficient of kurtosis
$$3 + \frac{12[(\omega - 2)^2(\omega - 4) + \nu(\nu + \omega - 2)(5\omega - 22)]}{\nu(\omega - 6)(\omega - 8)(\nu + \omega - 2)}, \quad \omega > 8$$

Coefficient of variation
$$\left[\frac{2(\nu + \omega - 2)}{\nu(\omega - 4)}\right]^{1/2}, \quad \omega > 4$$

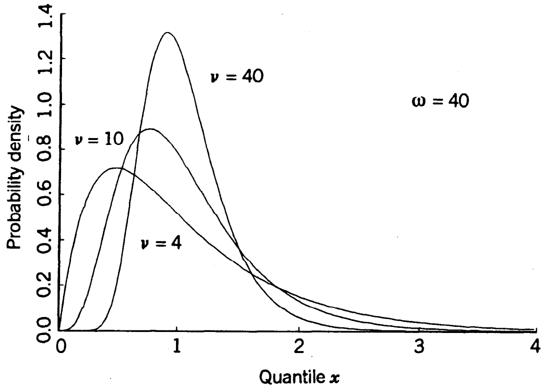

FIGURE 16.1. Probability density function for the **F** *variate* F, ν, ω.

16.1. Variate Relationships

1. The quantile of the variate F: ν, ω at probability level $1 - \alpha$ is the reciprocal of the quantile of the variate F: ω, ν at probability level α. That is

$$G_F(1 - \alpha\colon \nu, \omega) = 1/G_F(\alpha\colon \omega, \nu)$$

where $G_F(\alpha\colon \nu, \omega)$ is the inverse distribution function of F: ν, ω at probability level α.

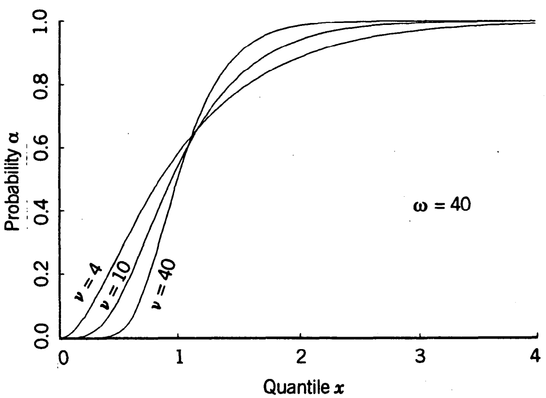

FIGURE 16.2. Distribution function for the **F** *variate* F: ν, ω.

2. The variate $\boldsymbol{F}: \nu, \omega$ is related to the independent chi-squared variates $\boldsymbol{\chi}^2: \nu$ and $\boldsymbol{\chi}^2: \omega$ by

$$\boldsymbol{F}: \nu, \omega \sim \frac{(\boldsymbol{\chi}^2: \nu)/\nu}{(\boldsymbol{\chi}^2: \omega)/\omega}$$

3. As the degrees of freedom ν and ω increase, the $\boldsymbol{F}: \nu, \omega$ variate tends to normality.
4. The variate $\boldsymbol{F}: \nu, \omega$ tends to the chi-squared variate $\boldsymbol{\chi}^2: \nu$ as ω tends to infinity:

$$\boldsymbol{F}: \nu, \omega \approx (1/\nu)(\boldsymbol{\chi}^2: \nu) \quad \text{as} \quad \omega \to f$$

5. The quantile of the variate $\boldsymbol{F}: 1, \omega$ at probability level α is equal to the square of the quantile of the Student's $\boldsymbol{t}$ variate $\boldsymbol{t}: \omega$ at probability level $\frac{1}{2}(1 + \alpha)$. That is

$$G_F(\alpha: 1, \omega) = \left[G_t\left(\tfrac{1}{2}(1 + \alpha): \omega\right)\right]^2$$

where G is the inverse distribution function. In terms of the inverse survival function the relationship is

$$Z_F(\alpha: 1, \omega) = \left[Z_t\left(\tfrac{1}{2}\alpha: \omega\right)\right]^2$$

6. The variate $\boldsymbol{F}: \nu, \omega$ and the beta variate $\boldsymbol{\beta}: \omega/2, \nu/2$ are related by

$$\begin{aligned}\Pr[(\boldsymbol{F}: \nu, \omega) > x] &= \Pr[(\boldsymbol{\beta}: \omega/2, \nu/2) \le \omega/(\omega + \nu x)] \\ &= S_F(x: \nu, \omega) \\ &= F_\beta([\omega/(\omega + \nu x)]: \omega/2, \nu/2)\end{aligned}$$

where S is the survival function and F is the distribution function. Hence the inverse survival function $Z_F(\alpha: \nu, \omega)$ of the variate $\boldsymbol{F}: \nu, \omega$ and the inverse distribution function $G_\beta(\alpha: \omega/2, \nu/2)$ of the beta variate $\boldsymbol{\beta}: \omega/2, \nu/2$ are related by

$$\begin{aligned}Z_F(\alpha: \nu, \omega) &= G_F((1 - \alpha): \nu, \omega) \\ &= (\omega/\nu)\left\{\left[1/G_\beta(\alpha: \omega/2, \nu/2)\right] - 1\right\}\end{aligned}$$

where α denotes probability.
7. The variate $\boldsymbol{F}: \nu, \omega$ and the inverted beta variate $\boldsymbol{I\beta}: \nu/2, \omega/2$ are related by

$$\boldsymbol{F}: \nu, \omega \sim (\omega/\nu)(\boldsymbol{I\beta}: \nu/2, \omega/2)$$

8. Consider two sets of independent normal variates $(N\colon \mu_1, \sigma_1)_i$; $i = 1, \dots, n_1$ and $(N\colon \mu_2, \sigma_2)_j$; $j = 1, \dots, n_2$. Define variates $\bar{x}_1, \bar{x}_2, s_1^2, s_2^2$ as follows:

$$\bar{x}_1 = \sum_{i=1}^{n_1} (N\colon \mu_1, \sigma_1)_i / n_1 \qquad \bar{x}_2 \sim \sum_{j=1}^{n_2} (N\colon \mu_2, \sigma_2)_j / n_2$$

$$s_1^2 \sim \sum_{i=1}^{n_1} \left[(N\colon \mu_1, \sigma_1)_i - \bar{x}_1 \right]^2 / n_1$$

$$s_2^2 \sim \sum_{j=1}^{n_2} \left[(N\colon \mu_2, \sigma_2)_j - \bar{x}_2 \right]^2 / n_2$$

Then

$$F\colon n_1, n_2 \sim \frac{n_1 s_1^2}{(n_1 - 1)\sigma_1^2} \bigg/ \frac{n_2 s_2^2}{(n_2 - 1)\sigma_2^2}$$

9. The variate $F\colon \nu, \omega$ is related to the binomial variate with Bernoulli trial parameter $\frac{1}{2}(\omega + \nu - 2)$ and Bernoulli probability parameter p by

$$\Pr\left[(F\colon \nu, \omega) < \frac{\omega p}{\nu(1 - p)} \right]$$
$$= 1 - \Pr\left[\left(B\colon \tfrac{1}{2}(\omega + \nu - 2), p\right) \le \tfrac{1}{2}(\nu - 2) \right]$$

where $\omega + \nu$ is an even integer.

10. The ratio of two independent Laplace variates, with parameters 0 and b, denoted $(L\colon 0, b)_i$, $i = 1, 2$ is related to the F: 2, 2 variate by

$$F\colon 2, 2 \sim \frac{|(L\colon 0, b)_1|}{|(L\colon 0, b)_2|}$$

17
F (Noncentral) Distribution

Variate $F: \nu, \omega, \delta$

Range $0 < x < \infty$

Shape parameters ν, ω, positive integers are the degrees of freedom, and $\delta > 0$ the noncentrality parameter

Probability density function

$$k \frac{\exp(-\delta/2)\nu^{\nu/2}\omega^{\omega/2}x^{(\nu-2)/2}}{B(\nu/2, \omega/2)(\omega + \nu x)^{(\nu+\omega)/2}}$$

$$\text{where } k = 1 + \sum_{j=1}^{\infty}\left[\frac{(\nu\delta x)/2}{\omega + \nu x}\right]^j$$

$$\times \frac{(\nu + \omega)(\nu + \omega + 2)(\nu + \omega + 2j - 2)}{j!\nu(\nu + 2)\cdots(\nu + 2j - 2)}$$

rth moment about the origin

$$\left(\frac{\omega}{\nu}\right)^r \frac{\Gamma((\nu/2) + r)\Gamma((\omega/2) - r)}{\Gamma(\omega/2)}$$

$$\times \sum_{j=0}^{r}\binom{r}{j}\left(\frac{\delta\nu}{2}\right)^j \Big/ \Gamma\left(\frac{\nu}{2} + j\right)$$

Mean

$$\frac{\omega(\nu + \delta)}{\nu(\omega - 2)}, \qquad \omega > 2$$

Variance

$$2\left(\frac{\omega}{\nu}\right)^2\left[\frac{(\nu + \delta)^2 + (\nu + 2\delta)(\omega - 2)}{(\omega - 2)^2(\omega - 4)}\right],$$

$$\omega > 4$$

Mean deviation

$$\frac{2\left[(\nu + \delta)^2 + (\nu + 2\delta)(\omega - 2)\right]}{\left[(\nu + \delta)^2(\omega - 4)\right]^{1/2}},$$

$$\omega > 2$$

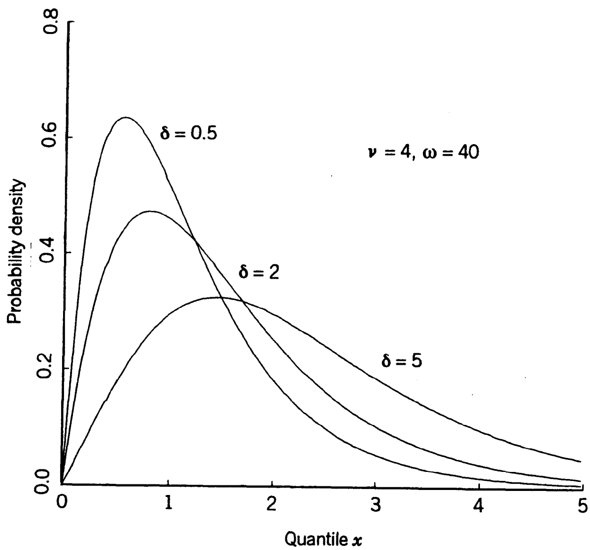

*FIGURE 17.1. Probability density function for the (noncentral) **F** variate **F**: ν, ω, δ.*

17.1. Variate Relationships

1. The noncentral F variate F: ν, ω, δ is related to the independent noncentral chi-squared variate χ^2: ν, δ and central chi-squared variate χ^2: ω by

$$F: \nu, \omega, \delta \sim \frac{(\chi^2: \nu, \delta)/\nu}{(\chi^2: \omega)/\omega}$$

2. The noncentral F variate F: ν, ω, δ tends to the (central) F variate F: ν, ω as δ tends to zero.
3. If the negative binomial variate NB: $\omega/2$, p, and the Poisson variate P: $\delta/2$ are independent, then they are related to the noncentral F variate F: ν, ω, δ (for ν even) by

$$\Pr[(F: \nu, \omega, \delta) < p\omega/\nu]$$
$$= \Pr[[(NB: \omega/2, p) - (P: \delta/2)] \geq \nu/2]$$

18
Gamma Distribution

The case where the shape parameter c is an integer is the Erlang distribution.

Variate γ: b, c

Range $0 \leq x < \infty$

Scale parameter $b > 0$. Alternative parameter λ, $\lambda = 1/b$

Shape parameter $c > 0$

Distribution function	For c an integer see Erlang distribution.
Probability density function	$(x/b)^{c-1}[\exp(-x/b)]/b\Gamma(c)$ where $\Gamma(c)$ is the gamma function with argument c, (see Section 5.1).
Moment generating function	$(1 - bt)^{-c}, t < 1/b$
Laplace transform of the pdf	$(1 + bs)^{-c}, s > -1/b$
Characteristic function	$(1 - ibt)^{-c}$
Cumulant generating function	$-c \log(1 - ibt)$
rth cumulant	$(r - 1)!cb^r$
rth moment about the origin	$b^r\Gamma(c + r)/\Gamma(c)$
Mean	bc
Variance	b^2c
Mode	$b(c - 1), c \geq 1$
Coefficient of skewness	$2c^{-1/2}$
Coefficient of kurtosis	$3 + 6/c$
Coefficient of variation	$c^{-1/2}$

18.1. Variate Relationships

$$(\gamma: b, c)/b \sim \gamma: 1, c \qquad \text{the standard gamma variate}$$

1. If $E: b$ is an exponential variate with mean b, then

$$\gamma: b, 1 \sim E: b$$

2. If the shape parameter c is an integer, the gamma variate $\gamma: 1, c$ is also referred to as the Erlang variate.
3. If the shape parameter c is such that $2c$ is an integer, then

$$\gamma: 1, c \sim \tfrac{1}{2}(\chi^2: 2c)$$

where χ^2: $2c$ is a chi-squared variate with $2c$ degrees of freedom.

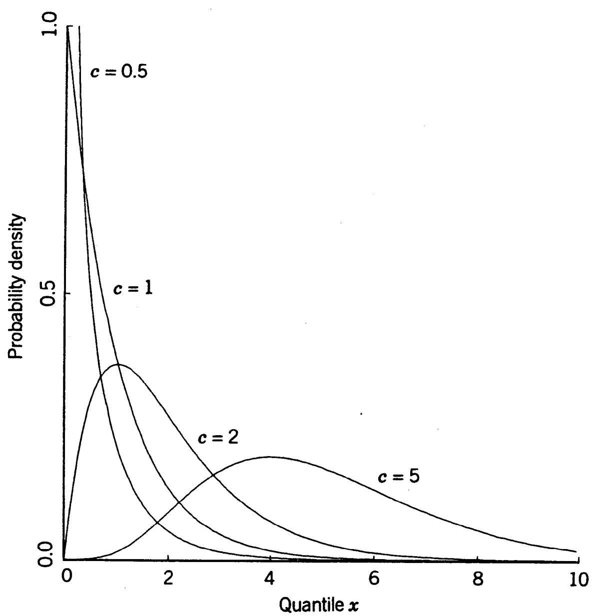

FIGURE 18.1. Probability density function for the gamma variate $\gamma: 1, c$.

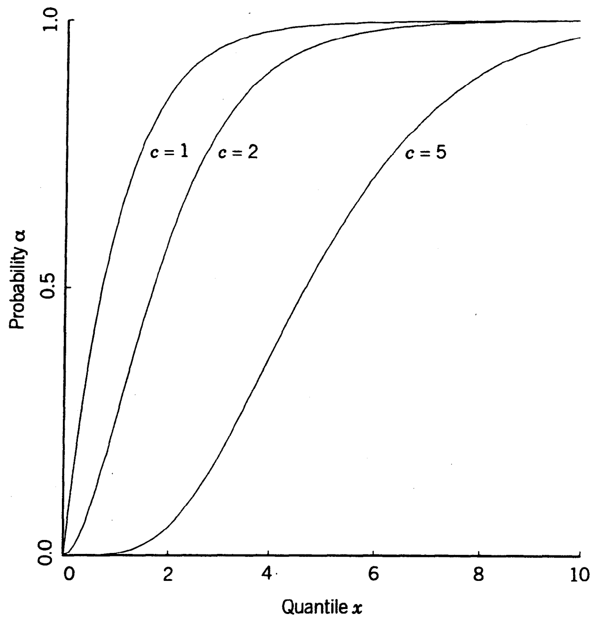

FIGURE 18.2. Distribution function for the gamma variate γ: 1, c.

4. The sum of n-independent gamma variates with shape parameters c_i is a gamma variate with shape parameter $c = \sum_{i=1}^{n} c_i$.

$$\sum_{i=1}^{n} (\gamma: b, c_i) \sim \gamma: b, c, \quad \text{where} \quad c = \sum_{i=1}^{n} c_i$$

5. The independent standard gamma variates with shape parameters c_1 and c_2 are related to the beta variate with shape parameters c_1, c_2, denoted $\boldsymbol{\beta}$: c_1, c_2, by

$$(\gamma: 1, c_1)/[(\gamma: 1, c_1) + (\gamma: 1, c_2)] \sim \boldsymbol{\beta}: c_1, c_2$$

18.2. Parameter Estimation

Parameter	*Estimator*	*Method*
Scale parameter, b	$s^2/\bar{x}$	Matching moments
Shape parameter, c	$(\bar{x}/s)^2$	Matching moments

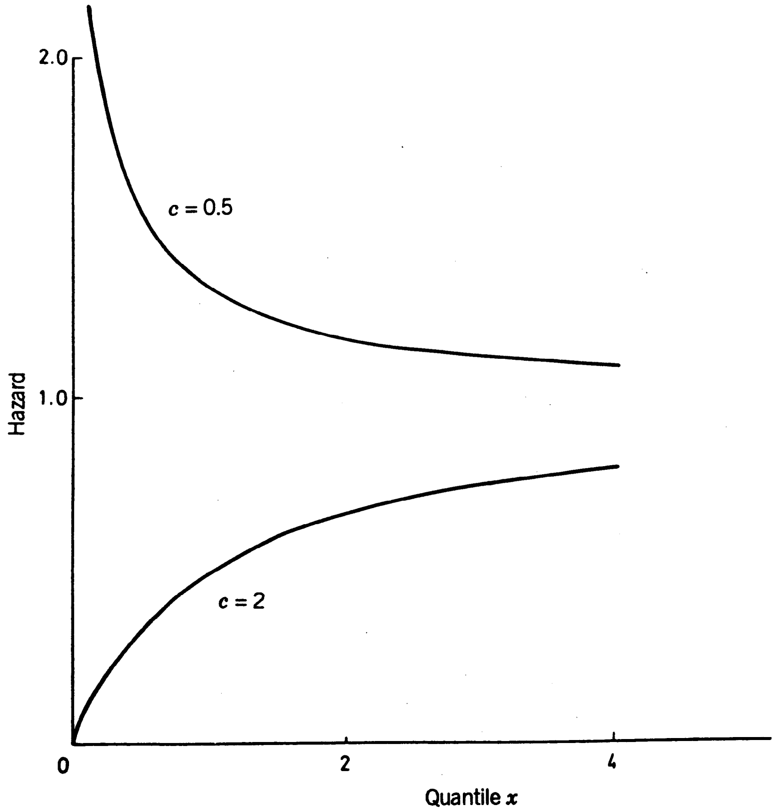

FIGURE 18.3. Hazard function for the gamma variate γ: $1, c$.

Maximum-likelihood estimators $\hat{b}$ and $\hat{c}$ are solutions of the simultaneous equations [see Section 5.1 for $\psi(c)$].

$$\hat{b} = \bar{x}/\hat{c}$$

$$\log \hat{c} - \psi(\hat{c}) = \log\left[\bar{x} \Bigg/ \left(\prod_{i=1}^{n} x_i\right)^{1/n}\right]$$

18.3. Random Number Generation

Variates $\gamma: b, c$ for the case where c is an integer (equivalent to the Erlang variate) can be computed using

$$\gamma: b, c \sim -b \log\left(\prod_{i=1}^{c} \boldsymbol{R}_i\right) = \sum_{i=1}^{c} - b \log \boldsymbol{R}_i$$

where the $\boldsymbol{R}_i$ are independent unit rectangular variates.

18.4. Inverted Gamma Distribution

The variate $1/(\gamma: b, c)$ is the inverted gamma variate and has probability distribution function (with quantile y)

$$\frac{\exp(-\lambda/y)\lambda^c(1/y)^{c+1}}{\Gamma(c)}$$

Its mean is $\lambda/(c-1)$ for $c > 1$ and variance is

$$\lambda^2\Big/\big[(c-1)^2(c-2)\big] \quad \text{for } c > 2.$$

18.5. Normal Gamma Distribution

For a normal $N: \mu, \sigma$ variate, the normal gamma prior density for (μ, σ) is obtained by specifying a normal density for the conditional prior of μ given σ, and an inverted gamma density for the marginal prior of σ, and is

$$\frac{\tau^{1/2}}{(2\pi)^{1/2}\sigma} \exp\left\{-\frac{\tau}{2\sigma^2}(\mu - \mu_0)^2\right\}$$

$$\times \frac{2}{\Gamma(\nu/2)}\left(\frac{\nu s^2}{2}\right)^{\omega/2} \frac{1}{\sigma^{\nu+1}} \exp\left\{-\frac{\nu s^2}{2\sigma^2}\right\}$$

where τ, μ_0, ν, and s^2 are the parameters of the prior distribution. In particular

$$E(\mu|\sigma) = E(\mu) = \mu_0, \qquad \text{variance } (\mu|\sigma) = \sigma^2/\tau$$

This is often used as a tractable conjugate prior distribution in Bayesian analysis.

18.6. Generalized Gamma Distribution

Variate $\gamma: a, b, c, k$
Range $x > a > 0$
Location parameter $a > 0$. Scale parameter $b > 0$
Shape parameters $c > 0$ and $k > 0$

Probability density function	$\dfrac{k(x-a)^{kc-1}}{b^{kc}\Gamma(c)}\exp\left[-\left(\dfrac{x-a}{b}\right)^k\right]$
rth moment about a	$b^r\Gamma(c+r/k)/\Gamma(c), \quad c > -r/k$
Mean	$a + b\Gamma(c+1/k)/\Gamma(c), \quad c > -1/k$
Variance	$b^2\{\Gamma(c+2/k)/\Gamma(c) - [\Gamma(c+1/k)/\Gamma(c)]^2\}$, $c > -2/k$
Mode	$a + b(c-1/k)^{1/k}, c > 1/k$

Variate Relationships

1. Special cases of the generalized gamma variate $\gamma: a, b, c, k$ are the

   Gamma variate $\gamma: b, c$ with $k = 1$, $a = 0$
   Exponential variate $\boldsymbol{E}: b$ with $c = k = 1$, $a = 0$
   Weibull variate $\boldsymbol{W}: b, k$ with $c = 1$, $a = 0$
   Chi-squared variate $\chi^2: \nu$ with $a = 0$, $b = 2$, $c = \nu/2$, $k = 1$

2. The generalized and standard gamma variates are related by

$$\left[\frac{(\gamma: a, b, c, k) - a}{b}\right]^{1/k} \sim \gamma: 1, c$$

3. The generalized gamma variate γ: a, b, c, k tends to the log-normal variate L: m, σ when k tends to zero, c tends to infinity, and b tends to infinity such that $k^2 c$ tends to $1/\sigma^2$ and $bc^{1/k}$ tends to m.
4. The generalized gamma variate γ: $0, b, c, k$ with $a = 0$ tends to the power function variate with parameters b and p when c tends to zero and k tends to infinity such that ck tends to p, and tends to the Pareto variate with parameters b and p when c tends to zero and k tends to minus infinity such that ck tends to $-p$.

19
Geometric Distribution

Variate $G: p$

Quantile n, number of trials

Range $n \geq 0$, n an integer

Given a sequence of independent Bernoulli trials, where the probability of success at each trial is p, the geometric variate $G: p$ is the number of trials or failures before the first success. Let $q = 1 - p$.
Parameter p, the Bernoulli probability parameter, $0 < p < 1$.

Distribution function	$1 - q^{n+1}$
Probability function	pq^n
Inverse distribution function (of probability α)	$[\log(1 - \alpha)/\log(q)] - 1$
Inverse survival function (of probability α)	$[\log(\alpha)/\log(q)] - 1$
Moment generating function	$p/[1 - q\exp(t)],\ t < -\log(q)$
Probability generating function	$p/(1 - qt)$
Characteristic function	$p/[1 - q\exp(it)]$
Mean	q/p
Moments about mean	
Variance	q/p^2
Third	$q(1 + q)p^3$
Fourth	$(9q^2/p^4) + (q/p^2)$
Mode	0
Coefficient of skewness	$(1 + q)/q^{1/2}$
Coefficient of kurtosis	$9 + p^2/q$
Coefficient of variation	$q^{-1/2}$

19.1. Note

1. The geometric distribution is a discrete analogue of the continuous exponential distribution and only these are characterizied by a "lack of memory."
2. An alternative form of the geometric distribution involves the number of trials up to and including the first success. This has probability function pq^{n-1}, mean $1/p$, and probability generating function $pt/(1-qt)$. The geometric distribution is also sometimes called the Pascal distribution.

19.2. Variate Relationships

1. The geometric variate is a special case of the negative binomial variate $NB: x, p$ with $x = 1$.

$$G: p \sim NB: 1, p$$

2. The sum of x-independent geometric variates is the negative binomial variate

$$\sum_{i=1}^{x} (G: p)_i \sim NB: x, p$$

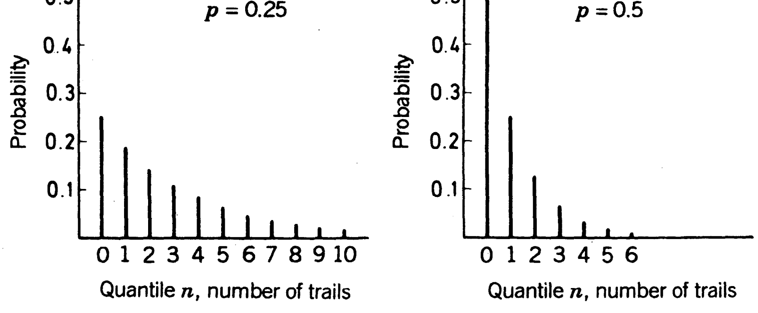

FIGURE 19.1. Probability function for the geometric variate G: p.

19.3. Random Number Generation

Random numbers of the geometric variate $\boldsymbol{G}: p$ can be generated from random numbers of the unit rectangular variate $\boldsymbol{R}$ using the relationship

$$\boldsymbol{G}: p \sim [\log(\boldsymbol{R})/\log(1-p)] - 1$$

rounded up to the next larger integer

20
Hypergeometric Distribution

Variate $\boldsymbol{H}$: N, X, n
Quantile x, number of successes
Range $\max[0, n - N + X] \le x \le \min[X, n]$

Suppose that from a population of N elements of which X are successes (i.e., possess a certain attribute) we draw a sample of n items without replacement. The number of successes in such a sample is a hypergeometric variate $\boldsymbol{H}$: N, X, n.

Parameters	N, the number of elements in the population X, the number of successes in the population n, sample size
Probability function (probability of exactly x successes)	$\binom{X}{x}\binom{N-X}{n-x}\Big/\binom{N}{n}$
Mean	nX/N
Moments about the mean	
Variance	$\dfrac{(nX/N)(1 - X/N)(N - n)}{(N - 1)}$
Third	$\dfrac{(nX/N)(1 - X/N)(1 - 2X/N)(N - n)(N - 2n)}{(N - 1)(N - 2)}$
Fourth	$\dfrac{(nX/N)(1 - X/N)(N - n)}{(N - 1)(N - 2)(N - 3)} \times \{N(N + 1) - 6n(N - n) + (3X/N)(1 - X/N) \times [n(N - n)(N + 6) - 2N^2]\}$

Coefficient of skewness	$\dfrac{(N-2X)(N-1)^{1/2}(N-2n)}{[nX(N-X)(N-n)]^{1/2}(N-2)}$
Coefficient of kurtosis	$\left[\dfrac{N^2(N-1)}{n(N-2)(N-3)(N-n)}\right] \times \left[\dfrac{N(N+1)-6N(N-n)}{X(N-X)} + \dfrac{3n(N-n)(N+6)}{N^2} - 6\right]$
Coefficient of variation	$\{(N-X)(N-n)/nX(N-1)\}^{1/2}$

20.1. Note

Successive values of the probability function, $f(x)$ are related by

$$f(x+1) = f(x)(n-x)(X-x)/[(x+1)(N-n-X+x+1)]$$

$$f(0) = (N-X)!(N-n)!/[(N-X-n)!N!]$$

20.2. Variate Relationships

1. The hypergeometric variate $\boldsymbol{H}$: N, X, n can be approximated by the binomial variate with Bernoulli probability parameter $p = X/N$ and Bernoulli trial parameter n, denoted $\boldsymbol{B}$: n, p, provided $n/N < 0.1$, and N is large. That is, when the sample size is relatively small, the effect of nonreplacement is slight.
2. The hypergeometric variate $\boldsymbol{H}$: N, X, n tends to the Poisson variate $\boldsymbol{P}$: λ as X, N, and n all tend to infinity for X/N small and nX/N tending to λ. For large n, but x/N not too small, it tends to a normal variate.

20.3. Parameter Estimation

Parameter	*Estimator*	*Method / Properties*
N	max integer $\leq nX/x$	Maximum likelihood
X	max integer $\leq (N+1)x/n$	Maximum likelihood
X	Nx/n	Minimum variance, unbiased

20.4. Random Number Generation

To generate random numbers of the hypergeometric variate $\boldsymbol{H}$: N, X, n, select n-independent, unit rectangular random numbers $\boldsymbol{R}_i$, $i = 1, \ldots, n$. If $\boldsymbol{R}_i < p_i$ record a success, where

$$p_1 = X/N$$

$$p_{i+1} = \left[(N - i + 1)p_i - d_i\right]/(N - i), \qquad i \geq 2$$

where

$$d_i = 0 \qquad \text{if } \boldsymbol{R}_i \geq p_i$$

$$d_i = 1 \qquad \text{if } \boldsymbol{R}_i < p_i$$

20.5. Negative Hypergeometric Distribution

If two items of the corresponding type are replaced at each selection (see Section 4.3), the number of successes in a sample of n items is the negative hypergeometric variate with parameters N, X, n. The probability function is

$$\binom{X + x - 1}{x}\binom{N - X + n - x - 1}{n - x}\Big/\binom{N + n - 1}{n}$$

$$= \binom{-X}{x}\binom{-N + X}{n - x}\Big/\binom{-N}{n}$$

The mean is nX/N and the variance is $(nX/N)(1 - X/N)(N + n)/(N + 1)$. This variate corresponds to the beta binomial or binomial beta variate with integral parameters $\nu = X$, $\omega = N - X$.

The negative hypergeometric variate with parameters N, X, n tends to the binomial variate, $\boldsymbol{B}$: n, p as N and X tend to infinity and X/N to p, and to the negative binomial variate, $\boldsymbol{NB}$: x, p, as N and n tend to infinity and $N/(N + n)$ to p.

20.6. Generalized Hypergeometric (Series) Distribution

A generalization, with parameters N, X, n taking any real values, forms an extensive class, which includes many well-known discrete distributions and which has attractive features. [See Kotz and Johnson (1983), 3,330].

21
Inverse Gaussian (Wald) Distribution

Variate I: μ, λ
Range $x > 0$
Location parameter $\mu > 0$, the mean
Scale parameter $\lambda > 0$

Probability density function	$\left[\frac{\lambda}{2\pi x^3}\right]^{1/2} \exp\left\{\frac{-\lambda(x-\mu)^2}{2\mu^2 x}\right\}$
Moment generating function	$\exp\left[\frac{\lambda}{\mu}\left\{1 - \left(1 - \frac{2\mu^2 t}{\lambda}\right)^{1/2}\right\}\right]$
Characteristic function	$\exp\left[\frac{\lambda}{\mu}\left\{1 - \left(1 - \frac{2\mu^2 it}{\lambda}\right)^{1/2}\right\}\right]$
rth cumulant	$1 \cdot 3 \cdot 5 \cdot \cdots (2r-3)\mu^{2r-1}\lambda^{1-r}$, $r \geq 2$
Cumulant generating function	$\frac{\lambda}{\mu}\left\{1 - \left(1 + 2\frac{\mu^2 it}{\lambda}\right)^{1/2}\right\}$
rth moment about the origin	$\mu^r \sum_{i=0}^{r-1} \frac{(r-1+i)!}{i!(r-1-i)!}\left(\frac{\mu}{2\lambda}\right)^i$, $r \geq 2$
Mean	μ
Variance	μ^3/λ
Mode	$\mu\left[\left(1 + \frac{9\mu^2}{4\lambda^2}\right)^{1/2} - \frac{3\mu}{2\lambda}\right]$
Coefficient of skewness	$3(\mu/\lambda)^{1/2}$
Coefficient of kurtosis	$3 + 15\mu/\lambda$
Coefficient of variation	$(\mu/\lambda)^{1/2}$

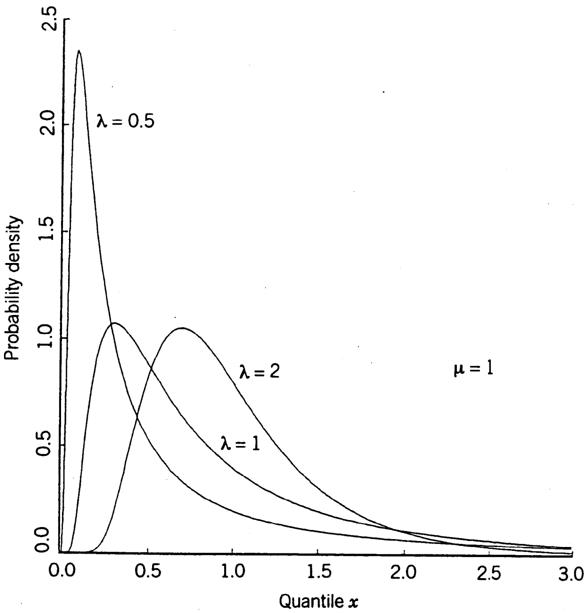

FIGURE 21.1. Probability density function for the inverse Gaussian variate I: μ, λ.

21.1. Variate Relationships

1. The standard inverse Gaussian variate $\boldsymbol{I}: \mu, \lambda$ is related to the chi-squared variate with one degree of freedom, $\chi^2: 1$ by
$$\chi^2: 1 \sim \lambda[(\boldsymbol{I}: \mu, \lambda) - \mu]^2 / [\mu^2(\boldsymbol{I}: \mu, \lambda)]$$
2. The standard Wald variate is a special case of the inverse Gaussian variate $\boldsymbol{I}: \mu, \lambda$, for $\mu = 1$.
3. The standard inverse Gaussian variate $\boldsymbol{I}: \mu, \lambda$ tends to the standard normal variate $N: 0, 1$ as λ tends to infinity.

21.2. Parameter Estimation

Parameter	*Estimator*	*Method / Properties*
μ	$\bar{x}$	Maximum likelihood
λ	$n \Big/ \left[\sum_{i=1}^{n} x_i^{-1} - (\bar{x})^{-1} \right]$	Maximum likelihood
λ	$(n-1) \Big/ \left[\sum_{i=1}^{n} x_i^{-1} - (\bar{x})^{-1} \right]$	Minimum variance, unbiased

22
Laplace Distribution

Often known as the double-exponential distribution.

Variate L: a, b

Range $-\infty < x < \infty$

Location parameter $-\infty < a < \infty$, the mean

Scale parameter $b > 0$

Distribution function	$\frac{1}{2}\exp\left[-\left(\frac{a-x}{b}\right)\right], \quad x < a$ $1 - \frac{1}{2}\exp\left[-\left(\frac{x-a}{b}\right)\right], \quad x \geq a$
Probability density function	$\frac{1}{2b}\exp\left(-\frac{\lvert x-a\rvert}{b}\right)$
Moment generating function	$\frac{\exp(at)}{1-b^2t^2}, \quad \lvert t\rvert < b^{-1}$
Characteristic function	$\frac{\exp(iat)}{1+b^2t^2}$
rth cumulant	$\begin{cases} 2(r-1)!b^r, & r \text{ even} \\ 0, & r \text{ odd} \end{cases}$
Mean	a
Median	a
Mode	a
rth moment about the mean, μ_r	$\begin{cases} r!b^r, & r \text{ even} \\ 0, & r \text{ odd} \end{cases}$
Variance	$2b^2$
Coefficient of skewness	0
Coefficient of kurtosis	6
Coefficient of variation	$2^{1/2}\left(\frac{b}{a}\right)$

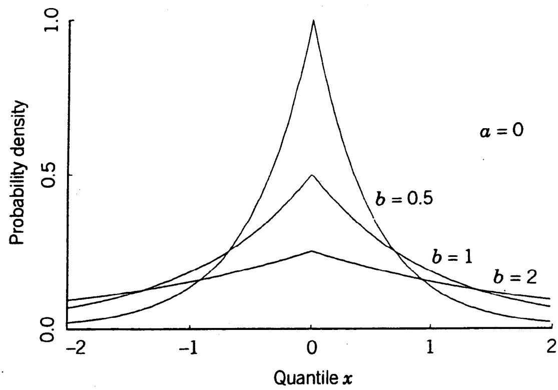

FIGURE 22.1. Probability density function for the Laplace variate.

22.1. Variate Relationships

1. The Laplace variate $\boldsymbol{L}: a, b$ is related to the independent exponential variates $\boldsymbol{E}: b$ and $\boldsymbol{E}: 1$ by

$$\boldsymbol{E}: b \sim |(\boldsymbol{L}: a, b) - a|$$

$$\boldsymbol{E}: 1 \sim |(\boldsymbol{L}: a, b) - a|/b$$

2. The Laplace variate $\boldsymbol{L}: 0, b$ is related to two independent exponential variates $\boldsymbol{E}: b$ by

$$\boldsymbol{L}: 0, b \sim (\boldsymbol{E}: b)_1 - (\boldsymbol{E}: b)_2$$

3. Two independent Laplace variates, with parameter $a = 0$, are related to the $\boldsymbol{F}$ variate with parameters $\nu = \omega = 2$, $\boldsymbol{F}: 2, 2$, by

$$\boldsymbol{F}: 2, 2 \sim |(\boldsymbol{L}: 0, b)_1/(\boldsymbol{L}: 0, b)_2|$$

22.2. Parameter Estimation

Parameter	*Estimator*	*Method / Properties*
a	median	Maximum likelihood
b	$\frac{1}{n}\sum_{i=1}^{n} \lvert x_i - a\rvert$	Maximum likelihood

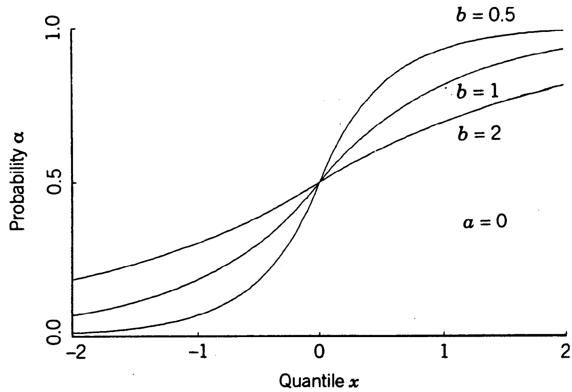

FIGURE 22.2. Distribution function for the Laplace variate.

22.3. Random Number Generation

The standard Laplace variate $\boldsymbol{L}: 0, 1$ is related to the independent unit rectangular variates $\boldsymbol{R}_1$, $\boldsymbol{R}_2$ by

$$\boldsymbol{L}: 0, 1 \sim \log(\boldsymbol{R}_1/\boldsymbol{R}_2)$$

23
Logarithmic Series Distribution

Range $x \geq 1$, an integer
Shape parameter $0 < c < 1$.
For simplicity, also let $k = -1/\log(1 - c)$.

Probability function	kc^x/x
Probability generating function	$\log(1 - ct)/\log(1 - c)$
Moment generating function	$\log[1 - c\exp(t)]/\log(1 - c)$
Characteristic function	$\log[1 - c\exp(it)]/\log(1 - c)$
Moments about the origin	
Mean	$kc/(1 - c)$
Second	$kc/(1 - c)^2$
Third	$kc(1 + c)/(1 - c)^3$
Fourth	$kc(1 + 4c + c^2)/(1 - c)^4$
Moments about the mean	
Variance	$kc(1 - kc)/(1 - c)^2$
Third	$kc(1 + c - 3kc + 2k^2c^2)/(1 - c)^3$
Fourth	$\dfrac{kc\left[1 + 4c + c^2 - 4kc(1 + c) + 6k^2c^2 - 3k^3c^3\right]}{(1 - c)^4}$
Coefficient of skewness	$\dfrac{(1 + c) - 3kc + 2k^2c^2}{(kc)^{1/2}(1 - kc)^{3/2}}$
Coefficient of kurtosis	$\dfrac{1 + 4c + c^2 - 4kc(1 + c) + 6k^2c^2 - 3k^3c^3}{kc(1 - kc)^2}$

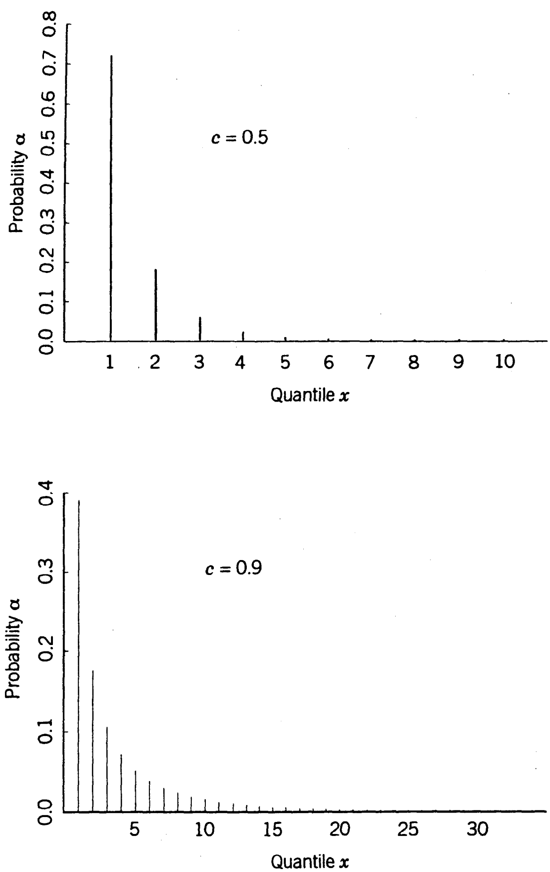

FIGURE 23.1. Probability function for the logarithmic series variate.

23.1. Variate Relationships

1. The logarithmic series variate with parameter c corresponds to the power series distribution variate with parameter c and series function $-\log(1-c)$.
2. The limit toward zero of a zero truncated (i.e., excluding $x=0$) negative binomial variate with parameters x and $p = 1-c$ is a logarithmic series variate with parameter c.

23.2. Parameter Estimation

The maximum-likelihood and matching moments estimators $\hat{c}$ satisfy the equation

$$\bar{x} = \frac{\hat{c}}{-(1 - \hat{c})\log(1 - \hat{c})}$$

Other asymptotically unbiased estimators of c are

$$1 - \left(\begin{matrix}\text{proportion of}\\ x\text{'s equal to 1}\end{matrix}\right)\Big/\bar{x}$$

$$1 - \left(n^{-1}\sum x_j^2\right)\Big/\bar{x}$$

24
Logistic Distribution

Range $-\infty < x < \infty$

Location parameter a, the mean

Scale parameter $b > 0$

Alternative parameter $k = \pi b/3^{1/2}$, the standard deviation

Distribution function	$1 - \{1 + \exp[(x - a)/b]\}^{-1}$ $= \{1 + \exp[-(x - a)/b]\}^{-1}$ $= \frac{1}{2}\{1 + \tanh[\frac{1}{2}(x - a)/b]\}$
Probability density function	$\dfrac{\exp[-(x - a)/b]}{b\{1 + \exp[-(x - a)/b]\}^2}$ $= \dfrac{\exp[(x - a)/b]}{b\{1 + \exp[(x - a)/b]\}^2}$ $= \dfrac{\operatorname{sech}^2[(x - a)/2b]}{4b}$
Inverse distribution function (of probability α)	$a + b \log[\alpha/(1 - \alpha)]$
Survival function	$\{1 + \exp[(x - a)/b]\}^{-1}$
Inverse survival function (of probability α)	$a + b \log[(1 - \alpha)/\alpha]$
Hazard function	$\left(b\{1 + \exp[-(x - a)/b]\}\right)^{-1}$
Cumulative hazard function	$\log\{1 + \exp[(x - a)/b]\}$
Moment generating function	$\exp(at)\,\Gamma(1 - bt)\Gamma(1 + bt)$ $= \pi bt \exp(at)/\sin(\pi bt)$
Characteristic function	$\exp(iat)\,\pi bit/\sin(\pi bit)$
Mean	a
Variance	$\pi^2 b^2/3$

Mode	a
Median	a
Coefficient of skewness	0
Coefficient of kurtosis	4.2
Coefficient of variation	$\pi b/(3^{1/2}a)$

24.1. Note

1. The logistic distribution is the limiting distribution, as n tends to infinity, of the average of the largest to smallest sample values, of random samples of size n from an exponential-type distribution.
2. The standard logistic variate, here denoted X: 0, 1 with parameters $a = 0$, $b = 1$, has a distribution function F_X and probability density function f_X with the properties

$$f_X = F_X(1 - F_X)$$
$$x = \log[F_X/(1 - F_X)]$$

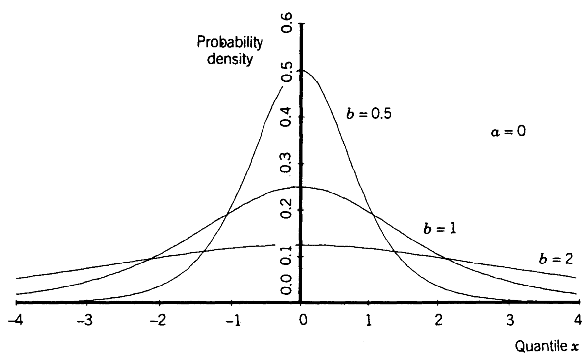

FIGURE 24.1. Probability density function for the logistic variate.

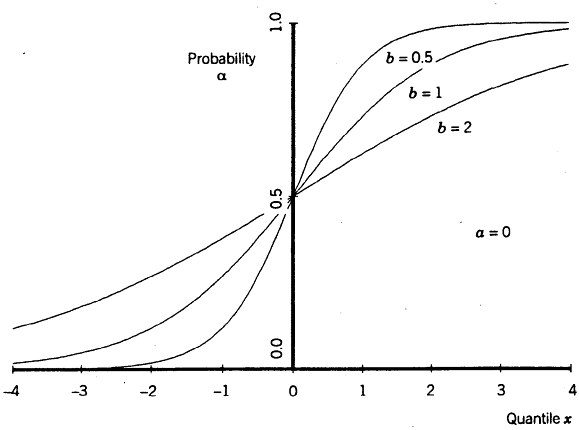

FIGURE 24.2. Distribution function for the logistic variate.

24.2. Variate Relationships

The standard logistic variate, here denoted X: 0, 1, is related to the logistic variate, denoted X: a, b by

$$X\colon 0,1 \sim [(X\colon a,b) - a]/b$$

1. The standard logistic variate X: 0, 1 is related to the standard exponential variate E: 1 by

$$X\colon 0,1 \sim -\log[\exp(-E\colon 1)/(1 + \exp(-E\colon 1))]$$

   For two independent standard exponential variates E: 1, then

$$X\colon 0,1 \sim -\log[(E\colon 1)_1/(E\colon 1)_2]$$

2. The standard logistic variate X: 0, 1 is the limiting form of the weighted sum of n-independent standard Gumbel extreme value variates V: 0, 1 as n tends to infinity

$$X\colon 0,1 \approx \sum_{i=1}^{n} (V\colon 0,1)_i/i, \qquad n \to \infty$$

3. Two independent standard Gumbel extreme value variates, V: a, b, are related to the logistic variate X: 0, b, by

$$X\colon 0,b \sim (V\colon a,b)_1 - (V\colon a,b)_2$$

4. The Pareto variate, here denoted Y: a, c is related to the standard logistic variate X: 0, 1 by

$$X: 0,1 \sim -\log\{[(Y: a,c)/a]^c - 1\}$$

5. The standard power function variate, here denoted Y: $1, c$, is related to the standard logistic variate X: 0, 1 by

$$X: 0,1 \sim -\log\{(Y: 1,c)^{-c} - 1\}$$

24.3. Parameter Estimation

The maximum-likelihood estimators $\hat{a}$ and $\hat{b}$ of the location and scale parameters are the solutions of the simultaneous equations.

$$\sum_{i=1}^{n} \left\{1 + \exp\left[\frac{x_i - \hat{a}}{\hat{b}}\right]\right\}^{-1} = \frac{n}{2}$$

$$\sum_{i=1}^{n} \left(\frac{x_i - \hat{a}}{\hat{b}}\right) \frac{1 - \exp[(x_i - \hat{a})/\hat{b}]}{1 + \exp[(x_i - \hat{a})/\hat{b}]} = n$$

24.4. Random Number Generation

Let R denote a unit rectangular variate. Random numbers of the logistic variate X: a, b can be generated using the relation

$$X: a,b \sim a + b \log[R/(1 - R)]$$

25
Lognormal Distribution

Variate L: m, σ or L: μ, σ

Range $0 \leq x < \infty$

Scale parameter $m > 0$, the median

Alternative parameter μ, the mean of log L.

m and μ are related by $m = \exp \mu$, $\mu = \log m$.

Shape parameter $\sigma > 0$, the standard deviation of log L.

For compactness the substitution $\omega = \exp(\sigma^2)$ is used in several formulas.

Probability density function

$$\frac{1}{x\sigma(2\pi)^{1/2}} \times \exp\left\{\frac{-[\log(x/m)]^2}{2\sigma^2}\right\}$$

$$= \frac{1}{x\sigma(2\pi)^{1/2}} \times \exp\left\{\frac{-(\log x - \mu)^2}{2\sigma^2}\right\}$$

rth moment about the origin	$m^r \exp(\frac{1}{2}r^2\sigma^2)$ $= \exp(r\mu + \frac{1}{2}r^2\sigma^2)$
Mean	$m \exp(\frac{1}{2}\sigma^2)$
Variance	$m^2\omega(\omega - 1)$
Mode	m/ω
Median	m
Coefficient of skewness	$(\omega + 2)(\omega - 1)^{1/2}$
Coefficient of kurtosis	$\omega^4 + 2\omega^3 + 3\omega^2 - 3$
Coefficient of variation	$(\omega - 1)^{1/2}$

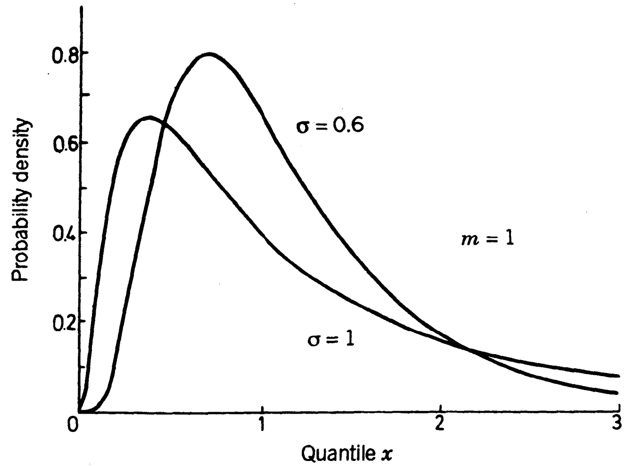

FIGURE 25.1. Probability density function for the lognormal variate $\boldsymbol{L}$: m, σ.

25.1. Variate Relationships

1. The lognormal variate with median m and with σ denoting the standard deviation of $\log \boldsymbol{L}$ is expressed by $\boldsymbol{L}$: m, σ. [Alternatively, if μ, the mean of $\log \boldsymbol{L}$, is used as a parameter, the lognormal variate is expressed by $\boldsymbol{L}$: μ, σ.] The lognormal variate is related to the normal variate with mean μ and standard deviation σ, denoted $\boldsymbol{N}$: μ, σ, by the following:

$$\begin{aligned} \boldsymbol{L}: m, \sigma &\sim \exp(\boldsymbol{N}: \mu, \sigma) \sim \exp[\mu + \sigma(\boldsymbol{N}: 0, 1)] \\ &\sim m \exp(\sigma \boldsymbol{N}: 0, 1) \\ \log(\boldsymbol{L}: m, \sigma) &\sim (\boldsymbol{N}: \mu, \sigma) \sim \mu + \sigma(\boldsymbol{N}: 0, 1) \\ \Pr[(\boldsymbol{L}: \mu, \sigma) \le x] &= \Pr[(\exp(\boldsymbol{N}: \mu, \sigma)) \le x] \\ &= \Pr[(\boldsymbol{N}: \mu, \sigma) \le \log x] \\ &= \Pr[(\boldsymbol{N}: 0, 1) \le \log((x - \mu)/\sigma)] \end{aligned}$$

2. For small σ, the normal variate approximates the lognormal variate.

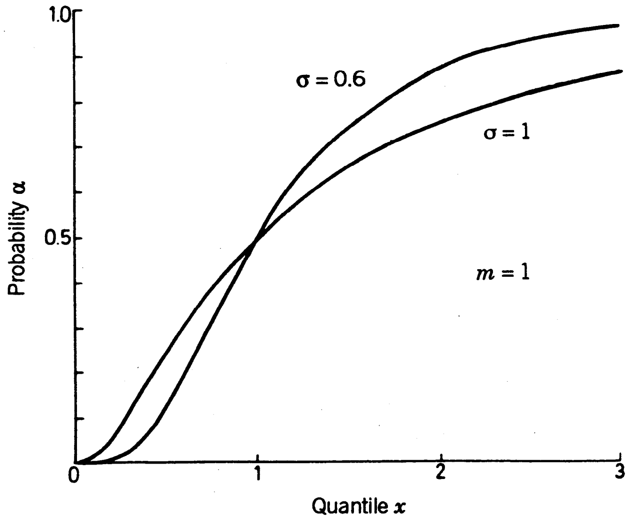

FIGURE 25.2. Distribution function for the lognormal variate $\boldsymbol{L}$: m, σ.

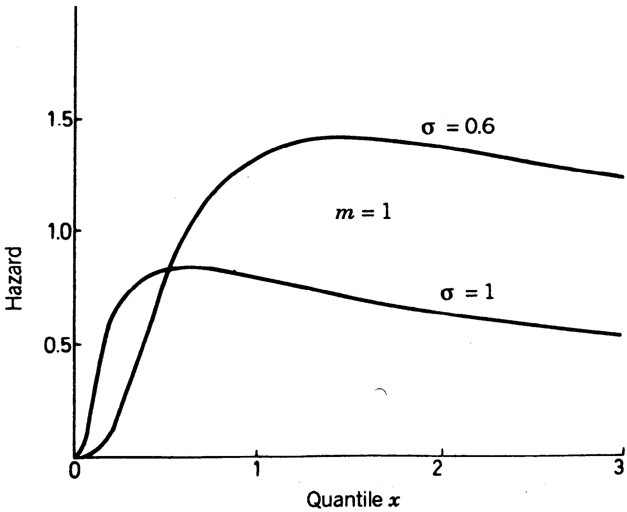

FIGURE 25.3. Hazard function for the lognormal variate $\boldsymbol{L}$: m, σ.

3. Transformations of the following form, for a and b constant, of the lognormal variate $L: \mu, \sigma$ are also lognormal

$$\exp(a)(L: \mu, \sigma)^b \sim L: a + b\mu, b\sigma$$

4. For two independent lognormal variates, $L: \mu_1, \sigma_1$ and $L: \mu_2, \sigma_2$,

$$(L: \mu_1, \sigma_1) \times (L: \mu_2, \sigma_2) \sim L: \mu_1 + \mu_2, \sigma_1 + \sigma_2$$

$$(L: \mu_1, \sigma_1)/(L: \mu_2, \sigma_2) \sim L: \mu_1 - \mu_2, \sigma_1 + \sigma_2$$

5. The geometric mean of the n-independent lognormal variates $L: \mu, \sigma$ is also a lognormal variate

$$\left(\prod_{i=1}^{n} (L: \mu, \sigma)_i\right)^{1/n} \sim L: \mu, \sigma/n$$

25.2. Parameter Estimation

The following estimators are derived by transformation to the normal distribution.

Parameter	*Estimator*
Median, m	$\hat{m} = \exp \hat{\mu}$
Mean of log(L), μ	$\hat{\mu} = (1/n) \sum_{i=1}^{n} \log x_i$
Variance of log(L), σ^2	$\hat{\sigma}^2 = [1/(n-1)] \sum_{i=1}^{n} [\log(x_i - \hat{\mu})]^2$

25.3. Random Number Generation

The relationship of the lognormal variate $L: m, \sigma$ to the unit normal variate $N: 0, 1$ gives

$$L: m, \sigma \sim m \exp(\sigma N: 0, 1)$$

$$\sim \exp[\mu + \sigma(N: 0, 1)]$$

26

Multinomial Distribution

The multinomial variate is a multidimensional generalization of the binomial. Consider a trial that can result in only one of k possible distinct outcomes, labeled A_i, $i = 1, \dots, k$. Outcome A_i occurs with probability p_i. The multinomial distribution relates to a set of n-independent trials of this type. The multinomial multivariate is $\boldsymbol{M} = [\boldsymbol{M}_i]$ where $\boldsymbol{M}_i$ is the variate "number of times event A_i occurs," $i = 1, \dots, k$. The quantile is a vector $\mathbf{x} = [x_1, \dots, x_k]'$. For the multinomial variate, x_i is the quantile of $\boldsymbol{M}_i$ and is the number of times event A_i occurs in the n trials.

Multivariate $\boldsymbol{M}$: $n, p_1, \dots, p_k$.
Range $x_i \geq 0$, $\sum_{i=1}^{k} x_i = n$, x_i an integer
Parameters n, and p_i $(i = 1, \dots, k)$, where $0 < p_i < 1$, $\sum_{i=1}^{k} p_i = 1$

The joint probability function $f(x_1, \dots, x_k)$ is the probability that each event A_i occurs x_i times, $i = 1, \dots, k$, in the n trials, and is given by

Probability function	$n! \prod_{i=1}^{k} (p_i^{x_i}/x_i!)$
Probability generating function	$\left(\sum_{i=1}^{k} p_i t_i \right)^n$
Moment generating function	$\left[\sum_{i=1}^{k} p_i \exp(t_i) \right]^n$
Cumulant generating function	$n \log \left[\sum_{i=1}^{k} p_i \exp(it_i) \right]$
Individual elements, $\boldsymbol{M}_i$	
Mean	np_i
Variance	$np_i(1 - p_i)$
Covariance	$-np_i p_j, \quad i \neq j$

Third cumulant	$np_i(1 - p_i)(1 - 2p_i),\ i = j = k$
	$-np_i p_k(1 - 2p_i),\ i = j \neq k$
	$2np_i p_j p_k$, i, j, k all distinct
Fourth cumulant	$np_i(1 - p_i)[1 - 6p_i(1 - p_i)]$, $i = j = k = l$
	$-np_i p_l[1 - 6p_i(1 - p_i)]$, $i = j = k \neq l$
	$-np_i p_k[1 - 2p_i - 2p_k + 6p_i p_k]$, $i = j \neq k = l$
	$2np_i p_k p_l(1 - 3p_i)$, $i = j \neq k \neq l$
	$-6np_i p_j p_k p_l$, i, j, k, l all distinct

26.1. Variate Relationships

1. If $k = 2$ and $p_1 = p$, the multinomial variate corresponds to the binomial variate $\boldsymbol{B}$: n, p. The marginal distribution of each $\boldsymbol{M}_i$ is the binomial distribution with parameters n, p_i.

26.2. Parameter Estimation

For individual elements

Parameter	*Estimator*	*Method / Properties*
p_i	x_i/n	Maximum likelihood

27
Multivariate Normal (Multinormal) Distribution

A multivariate extension of the normal distribution.

Multivariate MN: $\boldsymbol{\mu}, \boldsymbol{\Sigma}$

Quantile $\mathbf{x} = [x_1, \ldots, x_k]'$ a $k \times 1$ vector

Range $-\infty < x_i < \infty$, for $i = 1, \ldots, k$

Location parameter, the $k \times 1$ mean vector, $\boldsymbol{\mu} = [\mu_1, \ldots, \mu_k]'$, with $-\infty < \mu_i < \infty$

Parameter $\boldsymbol{\Sigma}$, the $k \times k$ positive definite variance-covariance matrix, with elements $\Sigma_{ij} = \sigma_{ij}$.

Probability density function	$f(\mathbf{x}) = (2\pi)^{-(1/2)k}\lvert\boldsymbol{\Sigma}\rvert^{-1/2} \times \exp[-\frac{1}{2}(\mathbf{x} - \boldsymbol{\mu})'\boldsymbol{\Sigma}^{-1} \times (\mathbf{x} - \boldsymbol{\mu})]$
Characteristic function	$\exp(-\frac{1}{2}\mathbf{t}'\boldsymbol{\Sigma}\mathbf{t})\exp(i\mathbf{t}'\boldsymbol{\mu})$
Moment generating function	$\exp[\boldsymbol{\mu}'\mathbf{t} + \frac{1}{2}\mathbf{t}'\boldsymbol{\Sigma}\mathbf{t}]$
Cumulant generating function	$-\frac{1}{2}\mathbf{t}'\boldsymbol{\Sigma}\mathbf{t} + i'\mathbf{t}'\boldsymbol{\mu}$
Mean	$\boldsymbol{\mu}$
Variance-covariance	$\boldsymbol{\Sigma}$
Moments about the mean	
Third	0
Fourth	$\sigma_{ij}\sigma_{kl} + \sigma_{ik}\sigma_{jl} + \sigma_{il}\sigma_{jk}$
rth cumulant	0 for $r > 2$
For individual elements MN_i	
Probability density function	$(2\pi)^{-1/2}\lvert\Sigma_{ii}\rvert^{-1/2} \times \exp[-\frac{1}{2}(x_i - \mu_i)'\Sigma_{ii}^{-1} \times (x_i - \mu_i)]$
Mean	μ_i
Variance	$\Sigma_{ii} = \sigma_i^2$
Covariance	$\Sigma_{ij} = \sigma_{ij}$

27.1. Variate Relationships

1. A fixed linear transformation of a multivariate normal variate is also a multivariate normal variate. For $\mathbf{a}$ a constant $j \times 1$ vector and $\mathbf{B}$ a $j \times k$ fixed matrix, the resulting variate is of dimension $j \times 1$

$$\mathbf{a} + \mathbf{B}(MN: \boldsymbol{\mu}, \boldsymbol{\Sigma}) \sim (MN: \mathbf{a} + \mathbf{B}\boldsymbol{\mu}, \mathbf{B}\boldsymbol{\Sigma}\mathbf{B}')$$

2. The multinormal variate with $k = 1$ corresponds to the normal variate $N: \mu, \sigma$, where $\mu = \mu_1$ and $\sigma^2 = \Sigma_{11}$.
3. The sample mean of variates with any joint distribution with finite mean and variance tends to the multivariate normal form. This is the simplest form of the multivariate central limit theorem.

27.2. Parameter Estimation

For individual elements

Parameter	*Estimator*	*Method / Properties*
μ_i	$\bar{x}_i = \sum_{t=1}^{n} x_{ti}$	Maximum likelihood
Σ_{ij}	$\sum_{t=1}^{n} (x_{ti} - \bar{x}_i)(x_{tj} - \bar{x}_j)$	Maximum likelihood

28
Negative Binomial Distribution

Variate *NB*: x, p
Quantile y
Range $0 \le y < \infty$, y an integer
Parameters $0 < x < \infty$, $0 < p < 1$, $q = 1 - p$

The Pascal variate is the number of failures before the xth success in a sequence of Bernoulli trials where the probability of success at each trial is p and the probability of failure is $q = 1 - p$. This generalizes to the negative binomial variate for noninteger x.

Distribution function (Pascal)	$\sum_{i=1}^{y} \binom{x+i-1}{x-1} p^x q^i$ (integer x only)
Probability function (Pascal)	$\binom{x+y-1}{x-1} p^x q^y$ (integer x only)
Probability function	$\dfrac{\Gamma(x+y)}{\Gamma(x)\,y!} p^x q^y$
Moment generating function	$p^x(1 - q \exp t)^{-x}$
Probability generating function	$p^x(1 - qt)^{-x}$
Characteristic function	$p^x[1 - q \exp(it)]^{-x}$
Cumulant generating function	$x \log(p) - x \log[1 - q \exp(it)]$
Cumulants	
First	xq/p
Second	xq/p^2
Third	$xq(1+q)/p^3$
Fourth	$xq(6q + p^2)/p^4$

Mean	xq/p
Moments about the mean	
Variance	xq/p^2
Third	$xq/(1+q)/p^3$
Fourth	$(xq/p^4)(3xq+6q+p^2)$
Coefficient of skewness	$(1+q)(xq)^{-1/2}$
Coefficient of kurtosis	$3+6/x+p^2/(xq)$
Coefficient of variation	$(xq)^{-1/2}$
Factorial moment generating function	$(1-q^t/p)^{-x}$
rth factorial moment about the origin	$(q/p)^r(x+r-1)^r$

28.1. Note

The Pascal variate is a special case of the negative binomial variate with integer values only. An alternative form of the Pascal variate involves trials up to and including the xth success.

28.2. Variate Relationships

1. The sum of k-independent negative binomial variates $\boldsymbol{NB}$: x_i, p; $i = 1, \ldots, k$ is a negative binomial variate $\boldsymbol{NB}$: x', p, where

$$\sum_{i=1}^{k} (\boldsymbol{NB}: x_i, p) \sim \boldsymbol{NB}: x', p, \quad \text{where } x' = \sum_{i=1}^{k} x_i$$

2. The geometric variate $\boldsymbol{G}$: p is a special case of the negative binomial variate with $x = 1$.

$$\boldsymbol{G}: p \sim \boldsymbol{NB}: 1, p$$

3. The sum of x-independent geometric variates $\boldsymbol{G}$: p is a negative binomial variate.

$$\sum_{i=1}^{x} (\boldsymbol{G}: p)_i \sim \boldsymbol{NB}: x, p$$

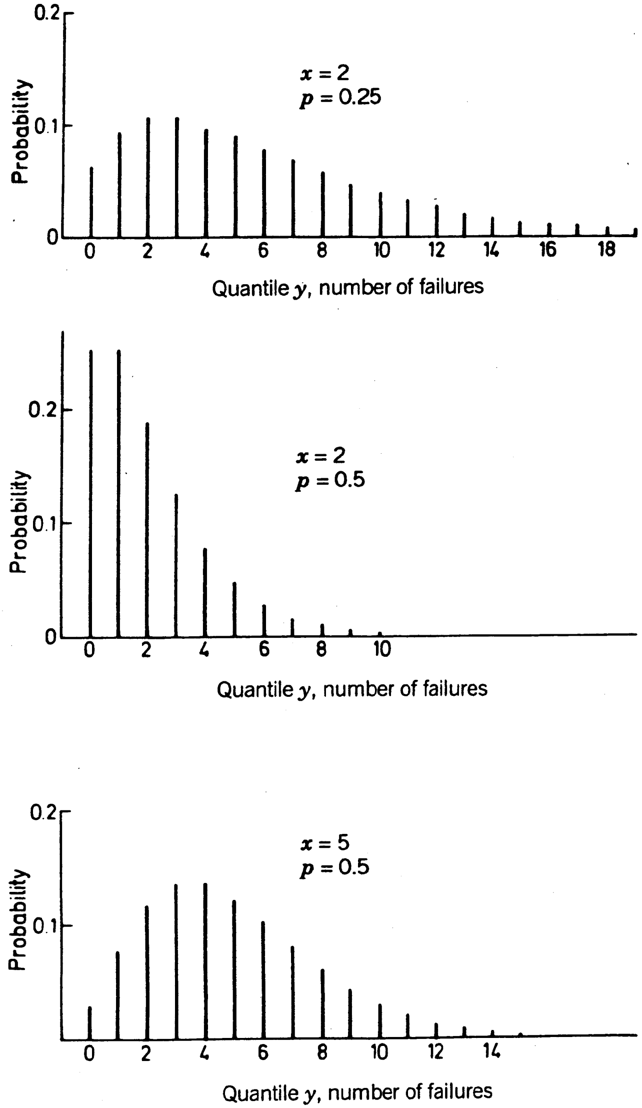

FIGURE 28.1. Probability function for the negative binomial variate **NB**: x, p.

4. The negative binomial variate corresponds to the power series variate with parameter $c = 1 - p$, and probability function $(1 - c)^{-x}$.
5. As x tends to infinity and p tends to 1 with $x(1 - p) = \lambda$ held fixed, the negative binomial variate tends to the Poisson variate, $\boldsymbol{P}: \lambda$.
6. The binomial variate $\boldsymbol{B}: n, p$ and negative binomial variate $\boldsymbol{NB}: x, p$ are related by

$$\Pr[(\boldsymbol{B}: n, p) \leq x] = \Pr[(\boldsymbol{NB}: x, p) \geq (n - x)]$$

28.3. Parameter Estimation

Parameter	*Estimator*	*Method / Properties*
p	$(x - 1)/(y + x - 1)$	Unbiased
p	$x/(y + x)$	Maximum likelihood

28.4. Random Number Generation

1. *Rejection technique*: Select a sequence of unit rectangular random numbers, recording the numbers of those that are greater than and less than p. When the number less than p first reaches x, the number greater than p is a negative binomial random number, for x and y integer valued.
2. *Geometric distribution method.* If p is small, a faster method may be to add x geometric random numbers, as

$$\boldsymbol{NB}: x, p \sim \sum_{i=1}^{x} (\boldsymbol{G}: p)_i$$

29
Normal (Gaussian) Distribution

Variate $N: \mu, \sigma$
Range $-\infty < x < \infty$
Location parameter μ, the mean
Scale parameter $\sigma > 0$, the standard deviation

Probability density function	$\dfrac{1}{\sigma(2\pi)^{1/2}} \exp\left[\dfrac{-(x-\mu)^2}{2\sigma^2}\right]$
Moment generating function	$\exp(\mu t + \frac{1}{2}\sigma^2 t^2)$
Characteristic function	$\exp(i\mu t - \frac{1}{2}\sigma^2 t^2)$
Cumulant generating function	$i\mu t - \frac{1}{2}\sigma^2 t^2$
rth cumulant	$\kappa_1 = \mu_1, \kappa_2 = \sigma^2, \kappa_r = 0, \quad r > 2$
Mean	μ
rth moment about the mean	$\begin{cases} \mu_r = 0, & r \text{ odd} \\ \mu_r = \sigma^r r!/\{2^{r/2}[(r/2)!]\}, & \\ \quad = (r-1)(r-3)\ldots & \\ \quad\quad \ldots 3 \cdot 1 \cdot \sigma^r, & r \text{ even} \end{cases}$
Variance	σ^2
Mean deviation	$\sigma(2/\pi)^{1/2}$
Mode	μ
Median	μ
Standardized rth moment about the mean	$\begin{cases} \eta_r = 0, & r \text{ odd} \\ \eta_r = r!/\{2^{r/2}[(r/2)!]\}, & \\ \quad r \text{ even} & \end{cases}$
Coefficient of skewness	0
Coefficient of kurtosis	3
Information content	$\log_2[\sigma(2\pi e)^{1/2}]$

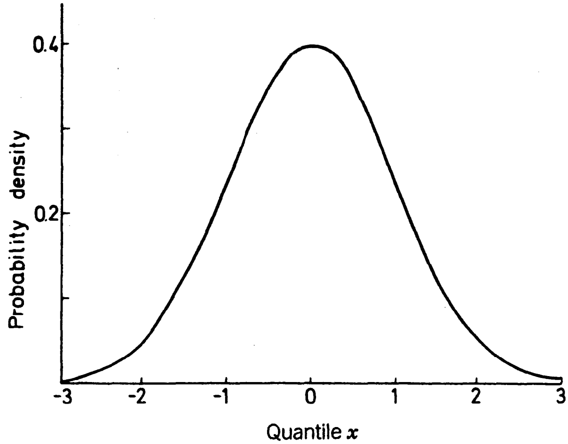

FIGURE 29.1. Probability density function for the standard normal variate N: 0, 1.

29.1. Variate Relationships

The standard normal variate N: 0, 1 and the normal variate N: μ, σ are related by

$$N: 0, 1 \sim [(N: \mu, \sigma) - \mu]/\sigma$$

1. Let N_i, $i = 1, \ldots, n$ be independent normal variates with means μ_i and variances σ_i^2. Then $\sum_{i=1}^n c_i N_i$ is normally distributed with mean $\sum_{i=1}^n c_i \mu_i$ and variance $\sum_{i=1}^n c_i^2 \sigma_i^2$, where the c_i, $i = 1, \ldots, n$ are constant weighting factors.
2. The sum of n-independent normal variates, N: μ, σ, is a normal variate with mean $n\mu$ and standard deviation $\sigma n^{1/2}$:

$$\sum_{i=1}^{n} (N: \mu, \sigma)_i \sim N: n\mu, \sigma n^{1/2}$$

3. Any fixed linear transformation of a normal variate is also a normal variate. For constants a and b,

$$a + b(N: \mu, \sigma) \sim N: a + \mu, b\sigma$$

4. The sum of the squares of ν-independent unit normal variates, N: 0, 1, is a chi-squared variate with ν degrees of freedom, χ^2: ν:

$$\sum_{i=1}^{\nu} (N: 0, 1)_i^2 \sim \chi^2: \nu$$

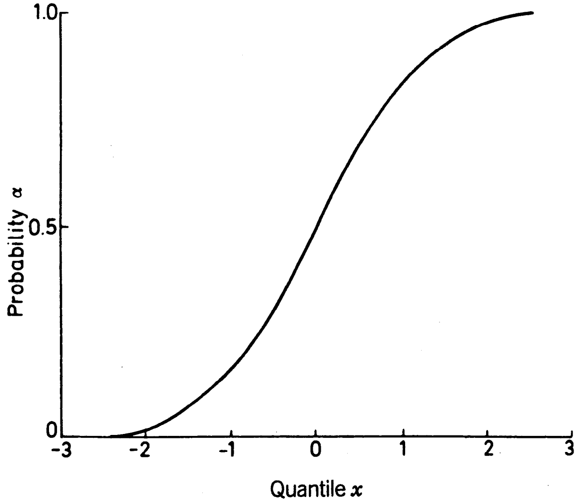

FIGURE 29.2. Distribution function for the standard normal variate N: 0, 1.

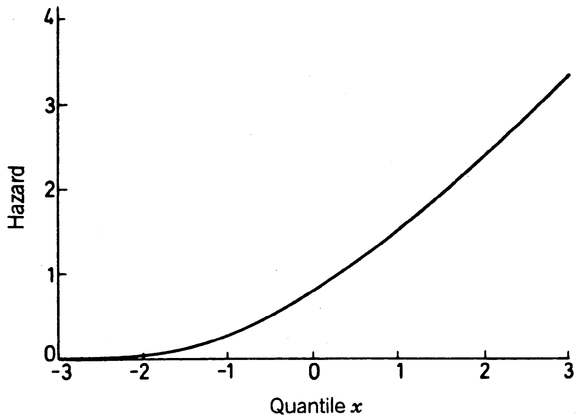

FIGURE 29.3. Hazard function for the standard normal variate N: 0, 1.

and for δ_i, $i = 1, \ldots, \nu$, and $\delta = \sum_{i=1}^{\nu} \delta_i^2$,

$$\sum_{i=1}^{\nu} [(N: 0, 1) + \delta_i]^2 \sim \sum_{i=1}^{\nu} (N: \delta_i, 1)^2 \sim \chi^2: \nu, \delta$$

where $\chi^2: \nu, \delta$ is the noncentral chi-square variate with parameters ν, δ.

5. The normal variate $N: \mu, \sigma$ and the lognormal variate $L: \mu, \sigma$ are related by

$$L: \mu, \sigma \sim \exp(N: \mu, \sigma)$$

6. The ratio of two independent $N: 0, 1$ variates is the standard Cauchy variate with parameters 0 and 1, here denoted $X: 0, 1$,

$$X: 0, 1 \sim (N: 0, 1)_1 / (N: 0, 1)_2$$

7. The standardized forms of the following variates tend to the standard normal variate $N: 0, 1$:

Binomial $B: n, p$ as n tends to infinity
Beta $\beta: \nu, \omega$ as ν and ω tend to infinity such that ν/ω is constant
Chi-square $\chi^2: \nu$ as ν tends to infinity
Noncentral chi-square $\chi^2: \nu, \delta$ as δ tends to infinity, such that ν remains constant, and also as ν tends to infinity such that δ remains constant
Gamma $\gamma: b, c$ as c tends to infinity
Inverse Gaussian $I: \mu, \lambda$ as λ tends to infinity
Lognormal $L: \mu, \sigma$ as σ tends to zero
Poisson $P: \lambda$ as λ tends to infinity
Student's $t: \nu$ as ν tends to infinity

8. The sample mean of n-independent and identically distributed random variates, each with mean μ and variance σ^2, tends to be normally distributed with mean μ and variance σ^2/n, as n tends to infinity.

If n-independent variates have finite means and variances, then the standardized form of their sample mean tends to be normally distributed, as n tends to infinity. These follow from the central limit theorem.

29.2. Parameter Estimation

Parameter	*Estimator*	*Method / Properties*
μ	$\bar{x}$	Unbiased, maximum likelihood
σ^2	$ns^2/(n-1)$	Unbiased
σ^2	s^2	Maximum likelihood

29.3. Random Number Generation

Let $\boldsymbol{R}_1$ and $\boldsymbol{R}_2$ denote independent unit rectangular variates. Then two independent standard normal variates are generated by

$$\sqrt{-2\log \boldsymbol{R}_1}\,\sin(2\pi \boldsymbol{R}_2)$$

$$\sqrt{-2\log \boldsymbol{R}_1}\,\cos(2\pi \boldsymbol{R}_2)$$

30
Pareto Distribution

Range $a \leq x < \infty$

Location parameter $a > 0$

Shape parameter $c > 0$

Distribution function	$1 - (a/x)^c$
Probability density function	ca^c/x^{c+1}
Inverse distribution function (of probability α)	$a(1 - \alpha)^{-1/c}$
Survival function	$(a/x)^c$
Inverse survival function (of probability α)	$a\alpha^{-1/c}$
Hazard function	c/x
Cumulative hazard function	$c \log(x/a)$
rth moment about the mean	$ca^r/(c - r), c > r$
Mean	$ca/(c - 1), c > 1$
Variance	$ca^2/[(c - 1)^2(c - 2)], c > 2$
Mode	a
Median	$2^{1/c}a$
Coefficient of variation	$[c(c - 2)]^{-1/2}, c > 2$

30.1. Note

This is a Pareto distribution of the first of three kinds. Stable Pareto distributions have $0 < c < 2$.

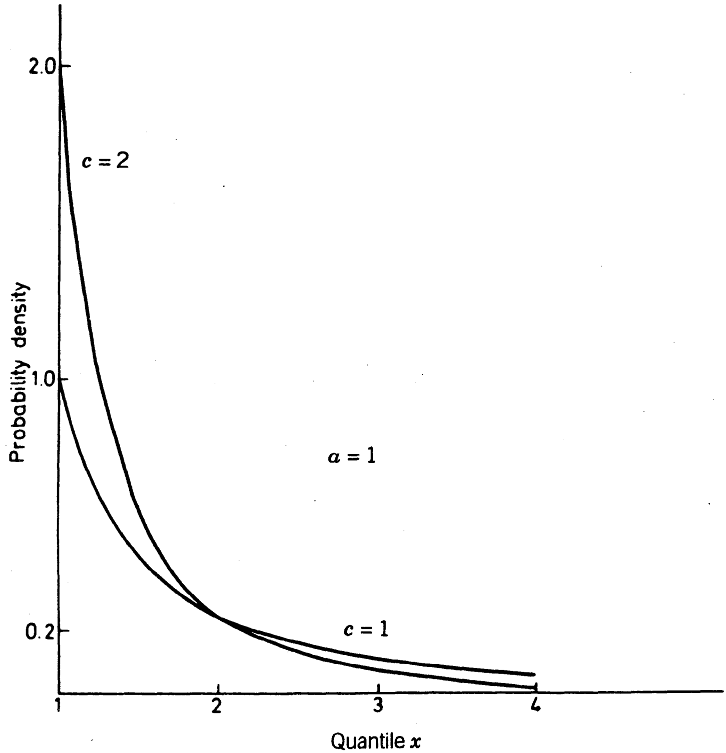

FIGURE 30.1. Probability density function for the Pareto variate.

30.2. Variate Relationships

1. The Pareto variate, here denoted X: a, c, is related to the following variates:

The exponential variate E: b with parameter $b = 1/c$:

$$\log[(X\colon a,c)/a] \sim E\colon 1/c$$

The power function variate Y: b, c with parameter $b = 1/a$:

$$[X\colon a,c]^{-1} \sim Y\colon 1/a, c$$

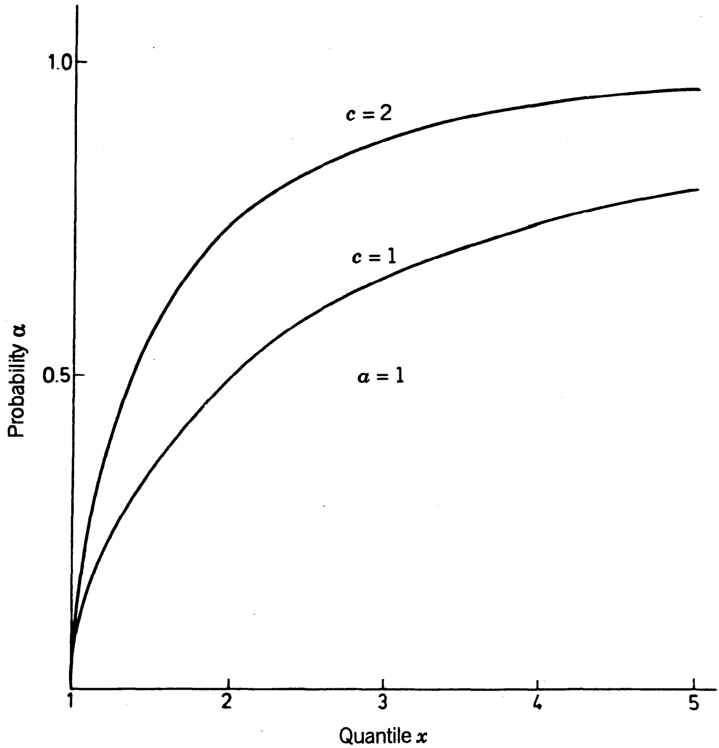

FIGURE 30.2. Distribution function for the Pareto variate.

The standard logistic variate, here denoted Y: 0, 1:

$$-\log\{[(X: a, c)/a]^c - 1\} \sim Y: 0, 1$$

2. n-independent Pareto variates, X: a, c, are related to a standard gamma variate with shape parameter n, γ: $1, n$, and to a chi-squared variate with $2n$ degrees of freedom by

$$2a \sum_{i=1}^{n} \log[(X: a, c)_i / c]$$

$$= 2a \log \prod_{i=1}^{n} (X: a, c)_i / c^n \sim \gamma: 1, n \sim \chi^2: 2n$$

30.3. Parameter Estimation

Parameter	*Estimator*	*Method / Properties*
$1/c$	$(1/n)\sum_{i=1}^{n}\log(x_i/\hat{a})$	Maximum likelihood
a	$\min x_i$	Maximum likelihood

30.4. Random Number Generation

1. The Pareto variate $\boldsymbol{X}$: a, c is related to the unit rectangular variate $\boldsymbol{R}$ by

$$\boldsymbol{X}: a, c \sim a(1 - \boldsymbol{R})^{-1/c}$$

31
Poisson Distribution

Variate $\boldsymbol{P}$: λ

Range $0 \leq x < \infty$, x integer

Parameter the mean, $\lambda > 0$

Distribution function	$\sum_{i=0}^{x} \lambda^i \exp(-\lambda)/i!$
Probability function	$\lambda^x \exp(-\lambda)/x!$
Moment generating function	$\exp\{\lambda[\exp(t) - 1]\}$
Probability generating function	$\exp[\lambda(t - 1)]$
Characteristic function	$\exp\{\lambda[\exp(it) - 1]\}$
Cumulant generating function	$\lambda[\exp(it) - 1] = \lambda \sum_{j=1}^{\infty} (it)^j/j!$
rth cumulant	λ
Moments about the origin	
Mean	λ
Second	$\lambda + \lambda^2$
Third	$\lambda[(\lambda + 1)^2 + \lambda]$
Fourth	$\lambda(\lambda^3 + 6\lambda^2 + 7\lambda + 1)$
rth moment about the mean	$\lambda \sum_{i=0}^{r-2} \binom{r-1}{i} \mu_i$, $r > 1$, $\mu_0 = 1$
Moments about the mean	
Variance	λ
Third	λ
Fourth	$\lambda(1 + 3\lambda)$
Fifth	$\lambda(1 + 10\lambda)$
Sixth	$\lambda(1 + 25\lambda + 15\lambda^2)$

Mode	The mode occurs when x is the largest integer less than λ. For λ an integer the values $x = \lambda$ and $x = \lambda - 1$ are tie modes.
Coefficient of skewness	$\lambda^{-1/2}$
Coefficient of kurtosis	$3 + 1/\lambda$
Coefficient of variation	$\lambda^{-1/2}$
Factorial moments about the mean	
Second	λ
Third	-2λ
Fourth	$3\lambda(\lambda + 2)$

31.1. Note

Successive values of the probability function $f(x)$, for $x = 0, 1, 2, \ldots,$ are related by

$$f(x + 1) = \lambda f(x)/(x + 1)$$
$$f(0) = \exp(-\lambda)$$

31.2. Variate Relationships

1. The sum of a finite number of independent Poisson variates, $\boldsymbol{P}$: λ_1, $\boldsymbol{P}$: $\lambda_2, \ldots,$ $\boldsymbol{P}$: λ_n is a Poisson variate with mean equal to the sum of the means of the separate variates:

$$(\boldsymbol{P}: \lambda_1) + (\boldsymbol{P}: \lambda_2) + \cdots + (\boldsymbol{P}: \lambda_n) \sim (\boldsymbol{P}: \lambda_1 + \lambda_2 + \cdots \lambda_n)$$

2. The Poisson variate $\boldsymbol{P}$: λ is the limiting form of the binomial variate $\boldsymbol{B}$: n, p, as n tends to infinity, and p tends to zero such that np tends to λ.

$$\lim_{n \to \infty,\, np \to \lambda} \left[\binom{n}{x} p^x (1 - p)^{n-x} \right] = \lambda^x \exp(-\lambda)/x!$$

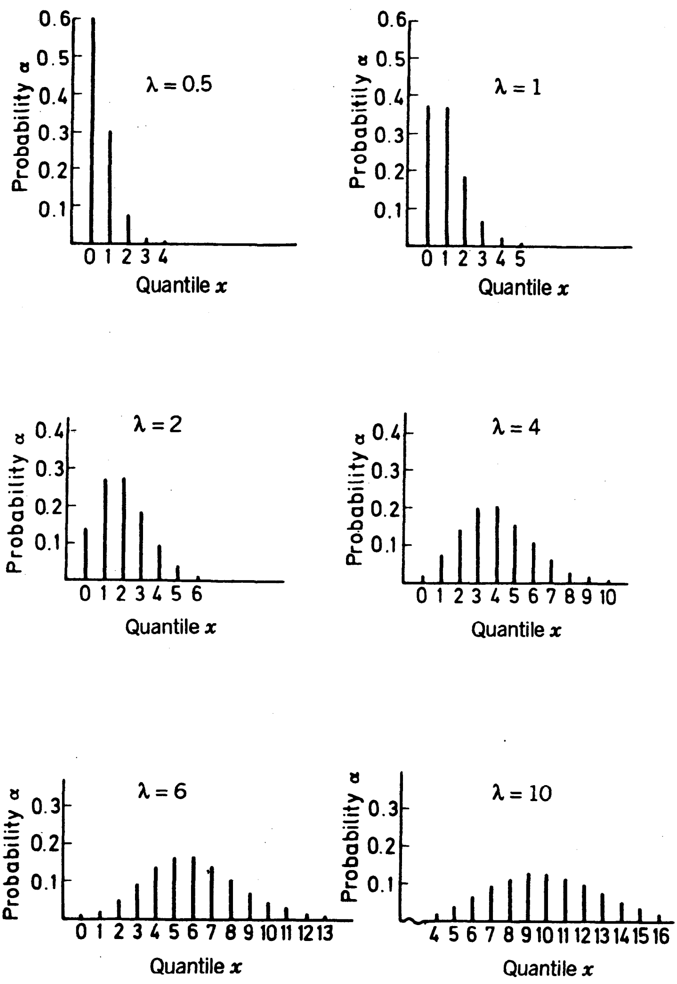

FIGURE 31.1. Probability function for the Poisson variate P: λ.

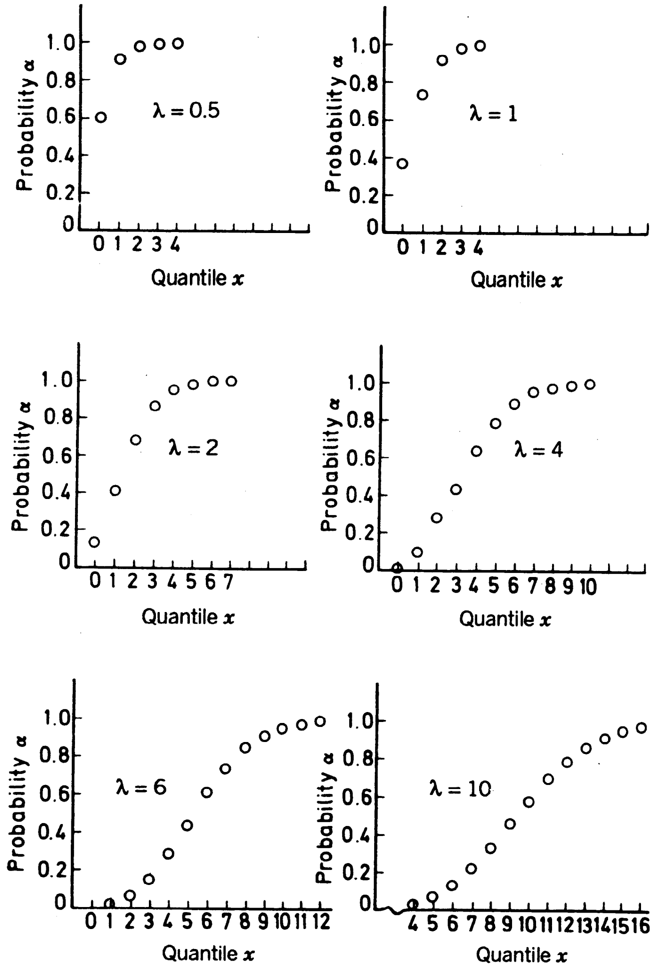

FIGURE 31.2. Distribution function for the Poisson variate $\boldsymbol{P}$: λ.

3. For large values of λ the Poisson variate $\boldsymbol{P}: \lambda$ may be approximated by the normal variate with mean λ and variance λ.
4. The probability that the Poisson variate $\boldsymbol{P}: \lambda$ is less than or equal to x is equal to the probability that the chi-squared variate with $2(1 + x)$ degrees of freedom, denoted $\boldsymbol{\chi}^2: 2(1 + x)$, is greater than 2λ.

$$\Pr[(\boldsymbol{P}: \lambda) \leq x] = \Pr[(\boldsymbol{\chi}^2: 2(1 + x)) > 2\lambda]$$

5. The hypergeometric variate $\boldsymbol{H}: N, X, n$ tends to a Poisson variate $\boldsymbol{P}: \lambda$ as X, N and n all tend to infinity, for X/N tending to zero, and nX/N tending to λ.
6. The Poisson variate $\boldsymbol{P}: \lambda$ is the power series variate with parameter λ and series function $\exp(\lambda)$.

31.3. Parameter Estimation

Parameter	*Estimator*	*Method / Properties*
λ	$\bar{x}$	Maximum likelihood Minimum variance unbiased

31.4. Random Number Generation

Calculate the distribution function $F(x)$ for $x = 0, 1, 2, \ldots, N$ where N is an arbitrary cutoff number. Choose random numbers of the unit rectangular variate $\boldsymbol{R}$. If $F(x) \leq \boldsymbol{R} < F(x + 1)$, then the corresponding Poisson random number is x.

32
Power Function Distribution

Range $0 \le x \le b$

Shape parameter c, scale parameter $b > 0$

Distribution function	$(x/b)^c$
Probability density function	cx^{c-1}/b^c
Inverse distribution function (of probability α)	$b\alpha^{1/c}$
Hazard function	$cx^{c-1}/(b^c - x^c)$
Cumulative hazard function	$-\log[1 - (x/b)^c]$
rth moment about the origin	$b^r c/(c + r)$
Mean	$bc/(c + 1)$
Variance	$b^2 c/\left[(c + 2)(c + 1)^2\right]$
Mode	b for $c > 1$, 0 for $c < 1$
Median	$b/2^{1/c}$
Coefficient of skewness	$\dfrac{2(1 - c)(2 + c)^{1/2}}{(3 + c)c^{1/2}}$
Coefficient of kurtosis	$\dfrac{3(c + 2)[2(c + 1)^2 + c(c - 5)]}{[c(c + 3)(c + 4)]}$
Coefficient of variation	$1/[c(c + 2)]^{1/2}$

32.1. Variate Relationships

1. The power function variate with scale parameter b and shape parameter c, here denoted X: b, c, is related to the power

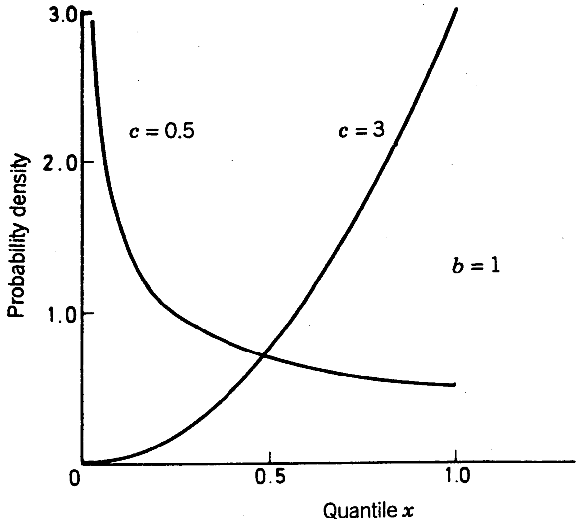

FIGURE 32.1. Probability density function for the power function variate.

function variate $X: 1/b, c$ by

$$[X: b, c]^{-1} \sim X: \frac{1}{b}, c$$

2. The standard power function variate, denoted $X: 1, c$, is a special case of the beta variate, $\boldsymbol{\beta}: \nu, \omega$, with $\nu = c$, $\omega = 1$.

$$X: 1, c \sim \boldsymbol{\beta}: c, 1$$

3. The standard power function, denoted $X: 1, c$, is related to the following variates:

   The exponential variate $\boldsymbol{E}: b$ with shape parameter $b = 1/c$:

$$-\log[X: 1, c] \sim \boldsymbol{E}: 1/c$$

   The Pareto variate with location parameter zero and shape parameter c, here denoted $Y: 0, c$:

$$[X: 1, c]^{-1} \sim Y: 0, c$$

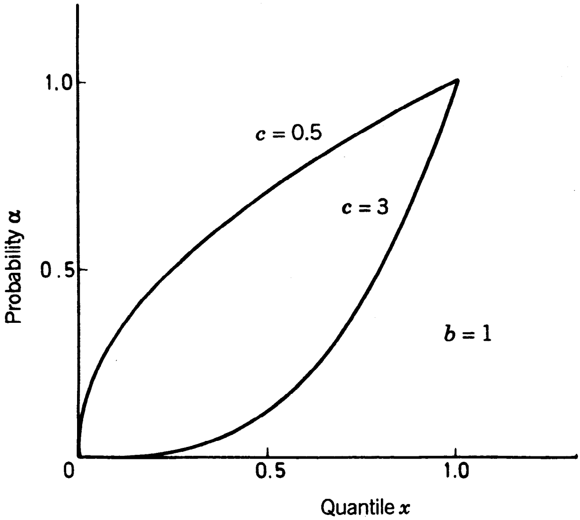

FIGURE 32.2. Distribution function for the power function variate.

The standard logistic variate, here denoted Y: 0, 1:

$$-\log\{(X\colon 1, c)^{-c} - 1\} \sim Y\colon 0, 1$$

The standard Weibull variate, with shape parameter k:

$$\left[-\log(X\colon 1, c)^{c}\right]^{1/k} \sim W\colon 1, k$$

The standard Gumbel extreme value variate, V: 0, 1:

$$-\log[-c \log(X\colon 1, c)] \sim V\colon 0, 1$$

4. The power function variate with shape parameter $c = 1$, denoted X: $b, 1$, corresponds to the rectangular variate R: $0, b$.

5. Two independent standard power function variates, denoted X: $1, c$, are related to the standard Laplace variate, L: 0, 1 by

$$-c \log[(X\colon 1, c)_1/(X\colon 1, c)_2] \sim L\colon 0, 1$$

32.2. Parameter Estimation

Parameter	*Estimator*	*Method / Properties*
c	$\left[n^{-1} \sum_{j=1}^{n} \log x_j\right]^{-1}$	Maximum likelihood
c	$\bar{x}/(1-\bar{x})$	Matching moments

32.3. Random Number Generation

The power function random variate $\boldsymbol{X}: b, c$ can be obtained from the unit rectangular variate $\boldsymbol{R}$ by

$$\boldsymbol{X}: b, c \sim b(\boldsymbol{R})^{1/c}$$

33
Power Series (Discrete) Distribution

Range of x is a countable set of integers for generalized power series distributions.

Parameter $c > 0$

Coefficient function $a_x > 0$, series function $A(c) = \Sigma a_x c^x$

Probability function	$a_x c^x / A(c)$
Probability generating function	$A(ct)/A(c)$
Moment generating function	$A[c \exp(t)]/A(c)$
Mean, μ_1	$c\frac{d}{dc}[\log A(c)]$
Variance, μ_2	$\mu_1 + c^2\frac{d^2}{dc^2}[\log A(c)]$
rth moment about the mean	$c\frac{d\mu_r}{dc} + r\mu_2\mu_{r-1}, r > 2$
First cumulant, κ_1	$c\frac{d}{dc}[\log A(c)] = \frac{c}{A(c)}\frac{dA(c)}{dc}$
rth cumulant, κ_r	$c\frac{d}{dc}\kappa_{r-1}$

33.1. Note

Power series distributions (PSD) can be extended to the multivariate case. Factorial series distributions are the analogue of power series distributions, for a discrete parameter c. [See Kotz and Johnson (1986), 7, 130]

Generalized hypergeometric (series) distributions are a subclass of power series distributions.

33.2. Variate Relationships

1. The binomial variate $\boldsymbol{B}$: n, p is a PSD variate with parameter $c = p/(1-p)$ and series function $A(c) = (1+c)^n = (1-p)^{-n}$.
2. The Poisson variate $\boldsymbol{P}$: λ is a PSD variate with parameter $c = \lambda$ and series function $A(c) = \exp(c)$ and is uniquely characterized by having equal mean and variance for any c.
3. The negative binomial variate $\boldsymbol{NB}$: x, p is a PSD variate with parameter $c = 1 - p$ and series function $A(c) = (1-c)^{-x} = p^{-x}$.
4. The logarithmic series variate is a PSD variate with parameter c and series function $A(c) = -\log(1-c)$.

33.3. Parameter Estimation

The estimator $\hat{c}$ of the shape parameter, obtained by the methods of maximum likelihood or matching moments, is the solution of the equation

$$\bar{x} = \hat{c}\frac{d}{d\hat{c}}[\log A(\hat{c})] = \frac{\hat{c}}{A(\hat{c})}\frac{d[A(\hat{c})]}{d\hat{c}}$$

34
Rayleigh Distribution

Range $0 < x < \infty$
Scale parameter $b > 0$

Distribution function	$1 - \exp[-x^2/(2b^2)]$
Probability density function	$(x/b^2)\exp[-x^2/(2b^2)]$
Inverse distribution function (of probability α)	$[-2b^2 \log(1-\alpha)]^{1/2}$
Hazard function	x/b^2
rth moment about the origin	$(2^{1/2}b)^r(r/2)\Gamma(r/2)$
Mean	$b(\pi/2)^{1/2}$
Variance	$(2 - \pi/2)b^2$
Coefficient of skewness	$\dfrac{2(\pi-3)\pi^{1/2}}{(4-\pi)^{3/2}} \approx .63$
Coefficient of kurtosis	$\dfrac{(32-3\pi^2)}{(4-\pi)^2} \approx 3.25$
Coefficient of variation	$[4\pi - 1]^{1/2}$
Mode	b
Median	$b(\log 4)^{1/2}$

34.1. Variate Relationships

1. The Rayleigh variate corresponds to the Weibull variate with shape parameter $c = 2$, W: $b, 2$.
2. The Rayleigh variate with parameter $b = 1$ corresponds to the chi variate with 2 degrees of freedom, χ: 2.
3. The square of a Rayleigh variate with parameter b corresponds to an exponential variate with parameter $1/(2b^2)$.

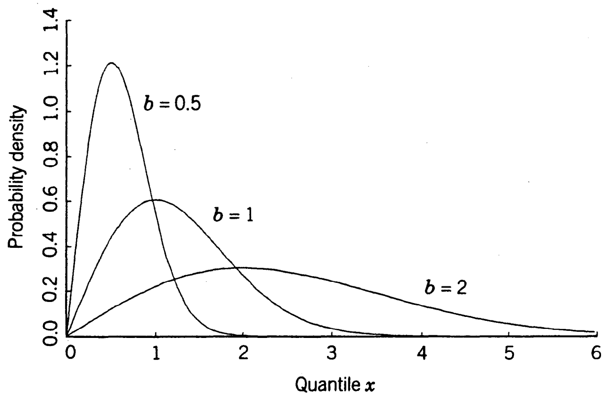

FIGURE 34.1. Probability density function for the Rayleigh variate.

4. The Rayleigh variate with parameter $b = \sigma$, here denoted $X: \sigma$, is related to independent normal variates $N: 0, \sigma$ by

$$X: \sigma \sim \left[(N: 0, \sigma)_1^2 + (N: 0, \sigma)_2^2\right]^{1/2}$$

5. A generalization of the Rayleigh variate, related to the sum of ν independent $N: 0, \sigma$ variates, has pdf

$$\frac{2x^{\nu-1}\exp(-x^2/2b^2)}{(2b^2)^{\nu/2}\Gamma(\nu/2)}$$

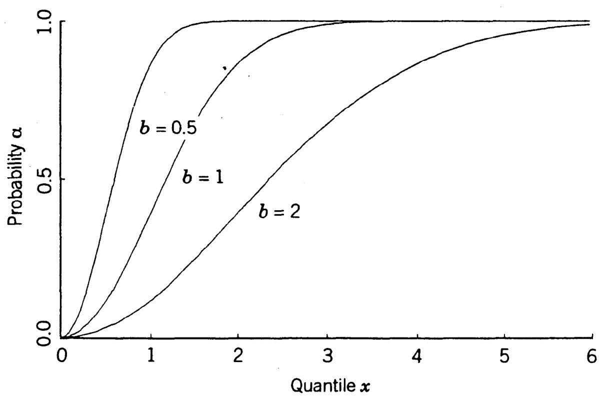

FIGURE 34.2. Distribution function for the Rayleigh variate.

with rth moment about the origin

$$\frac{(2^{1/2}b)^r\Gamma((r+\nu)/2)}{\Gamma(\nu/2)}$$

For $b = 1$, this corresponds to the chi variate χ: ν.

34.2. Parameter Estimation

Parameter	*Estimator*	*Method / Properties*
b	$\frac{\sum_{i=1}^{n} x_i^2}{2n}$	Maximum likelihood

35
Rectangular (Uniform) Continuous Distribution

Variate $\boldsymbol{R}: a, b$.

Where we write $\boldsymbol{R}$ without specifying parameters, we imply the standard or unit rectangular variate $\boldsymbol{R}: 0, 1$.

Range $a \leq x \leq b$
Location parameter a, the lower limit of the range
Parameter b, the upper limit of the range

Distribution function	$(x - a)/(b - a)$
Probability density function	$1/(b - a)$
Inverse distribution function (of probability α)	$a + \alpha(b - a)$
Inverse survival function (of probability α)	$b - \alpha(b - a)$
Hazard function	$1/(b - x)$
Cumulative hazard function	$-\log[(b - x)/(b - a)]$
Moment generating function	$[\exp(bt) - \exp(at)]/[t(b - a)]$
Characteristic function	$[\exp(ibt) - \exp(iat)]/[it(b - a)]$
rth moment about the origin	$\dfrac{b^{r+1} - a^{r+1}}{(b - a)(r + 1)}$
Mean	$(a + b)/2$
rth moment about the mean	$\begin{cases} 0, & r \text{ odd} \\ [(b - a)/2]^r/(r + 1), & r \text{ even} \end{cases}$
Variance	$(b - a)^2/12$

Mean deviation	$(b-a)/4$
Median	$(a+b)/2$
Coefficient of skewness	0
Coefficient of kurtosis	$9/5$
Coefficient of variation	$(b-a)/[(b+a)3^{1/2}]$
Information content	$\log_2 b$

35.1. Variate Relationships

1. Let X be any variate and G_X be the inverse distribution function of X, that is,

$$\Pr[X \leq G_X(\alpha)] = \alpha, \qquad 0 \leq \alpha \leq 1$$

Variate X is related to the unit rectangular variate $\boldsymbol{R}$ by

$$X \sim G_X(\boldsymbol{R})$$

For X any variate with a continuous density function f_X,

$$F_X(X) \sim \boldsymbol{R}: 0, 1$$

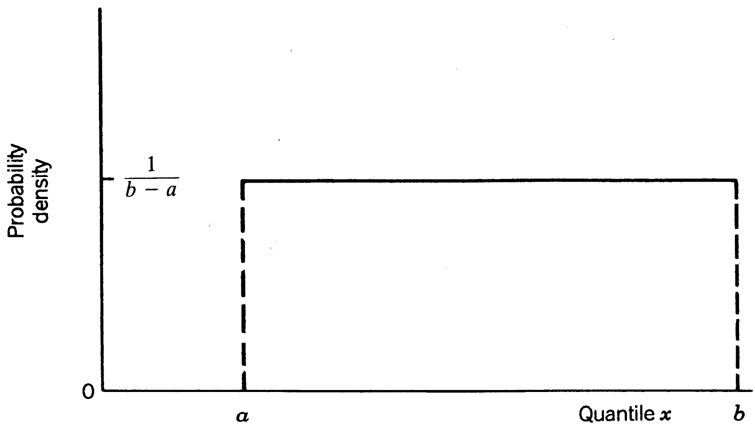

FIGURE 35.1. Probability density function for the rectangular variate $\boldsymbol{R}$: a, b.

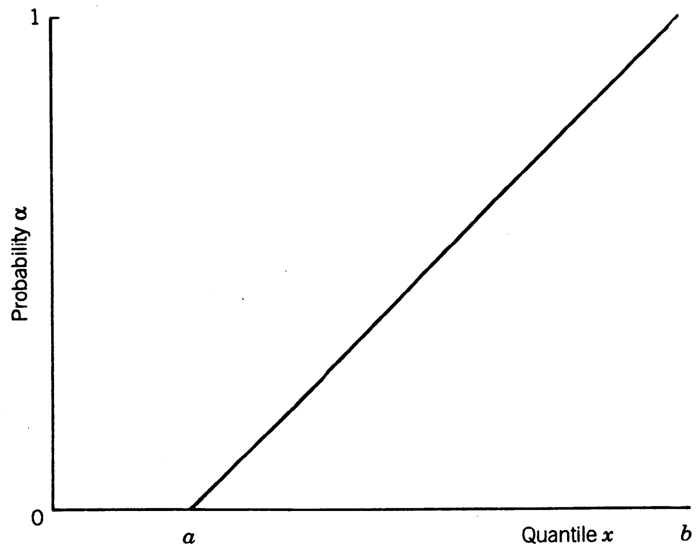

*FIGURE 35.2. Distribution function for the rectangular variate **R**: a, b.*

2. The distribution function of the sum of n-independent unit rectangular variates $\boldsymbol{R}_i$, $i = 1, \ldots, n$ is

$$\sum_{i=0}^{x} (-1)^i \binom{n}{i} (x-i)^n / n!, \qquad 0 \le x \le n$$

3. The unit parameter beta variate $\boldsymbol{\beta}$: 1, 1 and the power function variate, here denoted $\boldsymbol{X}$: 1, 1, correspond to a unit rectangular variate $\boldsymbol{R}$.
4. The mean of two independent unit rectangular variates is a standard symmetrical triangular variate.

35.2. Parameter Estimation

Parameter	*Estimator*	*Method*
Lower limit, a	$\bar{x} - 3^{1/2}s$	Matching moments
Upper limit, b	$\bar{x} + 3^{1/2}s$	Matching moments

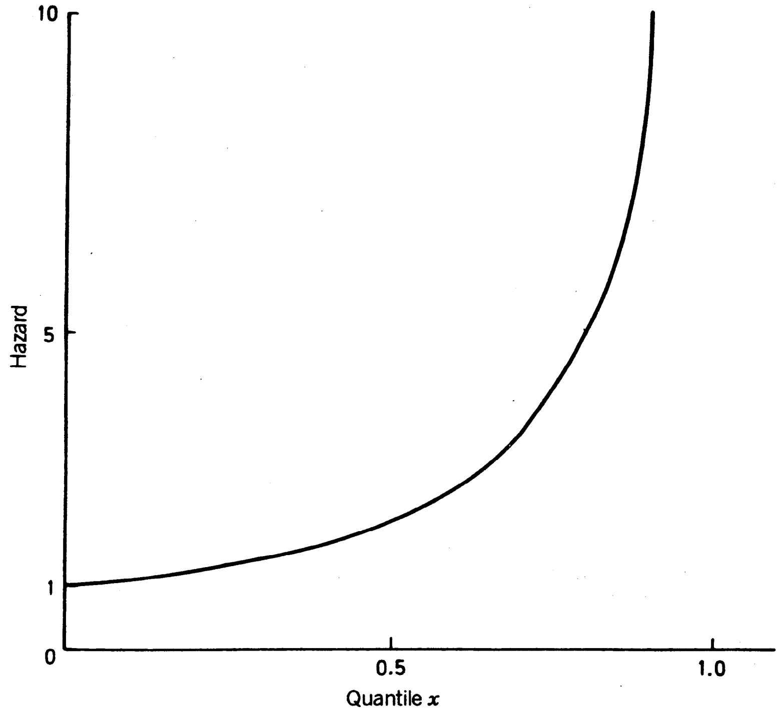

FIGURE 35.3. Hazard function for the unit rectangular variate $\boldsymbol{R}$: 0, 1.

35.3. Random Number Generation

Algorithms to generate pseudo-random numbers, which closely approximate independent standard unit rectangular variates, $\boldsymbol{R}$: 0, 1, are a standard feature in statistical software.

36
Rectangular (Uniform) Discrete Distribution

Variate D: $0, n$

Range $0 \le x \le n$, x an integer taking values $0, 1, 2, \ldots, n$

Distribution function	$(x+1)/(n+1)$
Probability function	$1/(n+1)$
Inverse distribution function (of probability α)	$\alpha(n+1)-1$
Survival function	$(n-x)/(n+1)$
Inverse survival function (of probability α)	$n-\alpha(n+1)$
Hazard function	$1/(n-x)$
Probability generating function	$(1-t^{n+1})/[(n+1)(1-t)]$
Characteristic function	$\{1-\exp[it(n+1)]\}/\{[1-\exp(it)](n+1)\}$
Moments about the origin	
Mean	$n/2$
Second	$n(2n+1)/6$
Third	$n^2(n+1)/4$
Variance	$n(n+2)/12$
Coefficient of skewness	0
Coefficient of kurtosis	$\frac{3}{5}\left[3-\frac{4}{n(n+2)}\right]$
Coefficient of variation	$[(n+2)/3n]^{1/2}$

36.1. General Form

Let $a < x < a + nh$, such that any point of the sample space is equally likely. The term a is a location parameter and h, the size

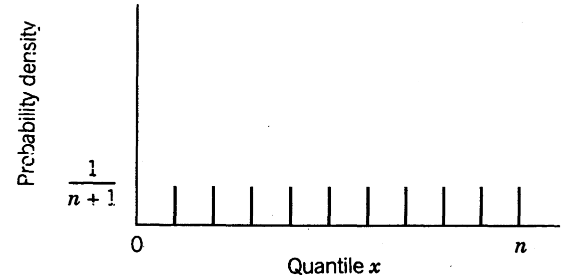

FIGURE 36.1. Probability function for the discrete rectangular variate $\boldsymbol{D}$: $0, n$.

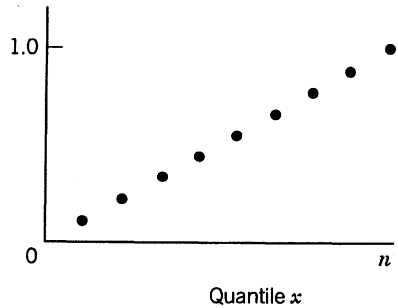

FIGURE 36.2. Distribution function for the discrete rectangular variate $\boldsymbol{D}$: $0, n$.

of the increments, is a scale parameter. The probability function is still $1/(n+1)$. The mean is $a + nh/2$, and the rth moments are those of the standard form $\boldsymbol{D}$: $0, 1$ multiplied by h^r.

As n tends to infinity and h tends to zero with $nh = b - a$, the discrete rectangular variate $\boldsymbol{D}$: $a, a + nh$ tends to the continuous rectangular variate $\boldsymbol{R}$: a, b

36.2. Parameter Estimation

Parameter	*Estimator*	*Method / Properties*
Location parameter, a	$\bar{x} - nh/2$	Matching moments
Increments, h	$\{12s^2/[n(n+2)]\}^{1/2}$	Matching moments

37

Student's *t* Distribution

Variate $t: \nu$

Range $-\infty < x < \infty$

Shape parameter ν, degrees of freedom, ν a positive integer

Distribution function

$$\begin{cases} \frac{1}{2} + \tan^{-1}\left(\frac{x}{\nu^{1/2}}\right) + \frac{x\nu^{1/2}}{\nu + x^2} \\ \quad \times \sum_{j=0}^{(\nu-3)/2} \frac{a_j}{(1 + x^2/\nu)^j}, \\ \nu \text{ odd} \\ \frac{1}{2} + \frac{x}{2(\nu + x^2)^{1/2}} \\ \quad \times \sum_{j=0}^{(\nu-2)/2} \frac{b_j}{\left(1 + \frac{x^2}{\nu}\right)^j}, \\ \nu \text{ even} \end{cases}$$

where $a_j = [2j/(2j + 1)]a_{j-1}$, $a_0 = 1$

$b_j = [(2j - 1)/2j]b_{j-1}$, $b_0 = 1$

Probability density function

$$\frac{\{\Gamma[(\nu + 1)/2]\}}{(\pi\nu)^{1/2}\Gamma(\nu/2)[1 + (x^2/\nu)]^{(\nu+1)/2}}$$

Mean $\quad 0, \nu > 1$

rth moment about the mean

$$\begin{cases} \mu_r = 0, & r \text{ odd} \\ \mu_r = \frac{1.3.5 \cdots (r - 1)\nu^{r/2}}{(\nu - 2)(\nu - 4) \cdots (\nu - r)}, & \\ r \text{ even}, & \nu > r \end{cases}$$

Variance	$\nu/(\nu - 2), \nu > 2$
Mean deviation	$\nu^{1/2}\Gamma[\frac{1}{2}(\nu - 1)]/[\pi^{\frac{1}{2}}\Gamma(\frac{1}{2}\nu)]$
Mode	0
Coefficient of skewness	$0, \nu > 3$ (but always symmetrical)
Coefficient of kurtosis	$3(\nu - 2)/(\nu - 4), \nu > 4$

37.1. Variate Relationships

1. The Student's t variate with ν degrees of freedom, $t: \nu$, is related to the independent chi-squared variate $\chi^2: \nu$, the F variate $F: 1, \nu$, and the unit normal variate $N: 0, 1$ by

$$(t: \nu)^2 \sim (\chi^2: 1)/[(\chi^2: \nu)/\nu]$$

$$\sim F: 1, \nu$$

$$\sim (N: 0, 1)^2/[(\chi^2: \nu)/\nu]$$

$$t: \nu \sim (N: 0, 1)/[(\chi^2: \nu)/\nu]^{1/2}$$

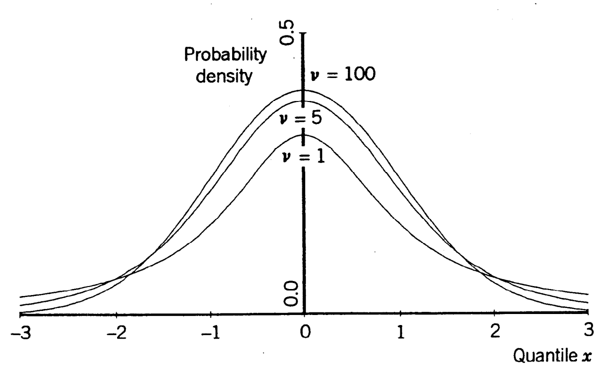

FIGURE 37.1. Probability density function for Student's t variate, $t: \nu$.

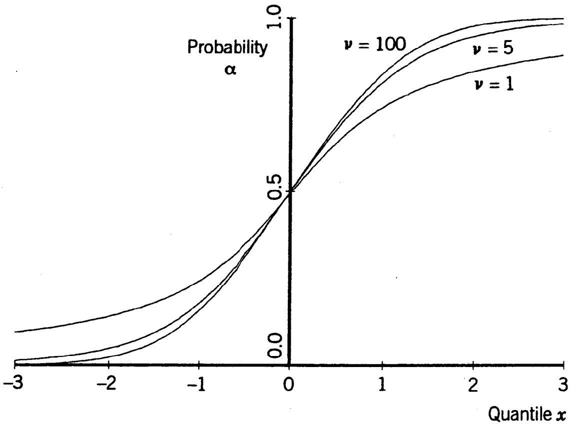

FIGURE 37.2. Distribution function for Student's t variate, t: ν.

Equivalently, in terms of a probability statement

$$\Pr[(t\colon \nu) \le x] = \tfrac{1}{2}\{1 + \Pr[(F\colon 1, \nu) \le x^2]\}$$

In terms of the inverse survival function of $t\colon \nu$ at probability level $\frac{1}{2}\alpha$, denoted $Z_t(\frac{1}{2}\alpha\colon \nu)$, and the survival function of the F variate $F\colon 1, \nu$ at probability level α, denoted $Z_F(\alpha\colon 1, \nu)$, the last equation is equivalent to

$$[Z_t(\tfrac{1}{2}\alpha\colon \nu)]^2 = Z_F(\alpha\colon 1, \nu)$$

2. As ν tends to infinity, the variate $t\colon \nu$ tends to the unit normal variate $N\colon 0, 1$. The approximation is reasonable for $\nu \ge 30$.

$$t\colon \nu \approx N\colon 0, 1; \qquad \nu \ge 30$$

3. Consider independent normal variates $N\colon \mu, \sigma$. Define variates $\bar{x}, s^2$ as follows

$$\bar{x} \sim \left(\frac{1}{n}\right)\sum_{i=1}^{n}(N\colon \mu, \sigma)_i, \qquad s^2 \sim \left(\frac{1}{n}\right)\sum_{i=1}^{n}[(N\colon \mu, \sigma)_i - \bar{x}]^2$$

Then

$$t\colon n - 1 \sim \frac{\bar{x} - \mu}{s/(n-1)^{1/2}}$$

4. Consider a set of n_1-independent normal variates $N: \mu_1, \sigma$, and a set of n_2-independent normal variates $N: \mu_2, \sigma$. Define variates $\bar{x}_1, \bar{x}_2, s_1^2, s_2^2$ as follows:

$$\bar{x}_1 \sim \left(\frac{1}{n_1}\right) \sum_{i=1}^{n_1} (N: \mu_1, \sigma)_i, \qquad \bar{x}_2 \sim \left(\frac{1}{n_2}\right) \sum_{j=1}^{n_2} (N: \mu_2, \sigma)_j$$

$$s_1^2 \sim \left(\frac{1}{n_1}\right) \sum_{i=1}^{n_1} [(N: \mu_1, \sigma)_i - \bar{x}_1]^2,$$

$$s_2^2 \sim \left(\frac{1}{n_2}\right) \sum_{j=1}^{n_2} [(N: \mu_2, \sigma)_j - \bar{x}_2]^2$$

Then

$$t: n_1 + n_2 - 2 \sim \frac{(\bar{x}_1 - \bar{x}_2) - (\mu_1 - \mu_2)}{\left(\dfrac{n_1 s_1^2 + n_2 s_2^2}{n_1 + n_2 - 2}\right)^{1/2} \left(\dfrac{1}{n_1} + \dfrac{1}{n_2}\right)^{1/2}}$$

5. The t: 1 variate corresponds to the standard Cauchy variate.

6. The $t: \nu$ variate is related to two independent $F: \nu, \nu$ variates by

$$(\nu^{1/2}/2)\left[(F: \nu, \nu)_1^{1/2} - (F: \nu, \nu)_2^{-1/2}\right] \sim t: \nu$$

7. Two independent chi-squared variates, $\chi^2: \nu$ are related to the $t: \nu$ variate by

$$(\nu^{1/2}/2) \frac{[(\chi^2: \nu)_1 - (\chi^2: \nu)_2]}{[(\chi^2: \nu)_1 (\chi^2: \nu)_2]^{1/2}} \sim t: \nu$$

37.2. Random Number Generation

From independent $N: 0, 1$ and $\chi^2: \nu$ variates

$$t: \nu \sim \frac{N: 0, 1}{\sqrt{(\chi^2: \nu)/\nu}}$$

or from a set of $\nu + 1$ independent $N: 0, 1$ variates

$$t: \nu \sim \frac{(N: 0, 1)_{\nu+1}}{\sqrt{\sum_{i=1}^{\nu} (N: 0, 1)_i^2 / \nu}}$$

38

Student's *t* (Noncentral) Distribution

Variate t: ν, δ

Range $-\infty < x < \infty$

Shape parameters ν a positive integer, the degrees of freedom and $-\infty < \delta < \infty$, the noncentrality parameter

Probability density function

$$\frac{(\nu)^{\nu/2} \exp[-\delta^2/2]}{\Gamma(\nu/2)\pi^{1/2}(\nu + x^2)^{(\nu+1)/2}} \times \sum_{i=0}^{\infty} \Gamma\left(\frac{\nu + i + 1}{2}\right)\left(\frac{x\delta}{i!}\right)^{i} \times \left(\frac{2}{\nu + x^2}\right)^{i/2}$$

rth moment about the origin

$$\frac{(\nu/2)^{r/2}\Gamma((\nu - r)/2)}{\Gamma(\nu/2)} \times \sum_{j=0}^{r/2} \binom{r}{2j} \frac{2j!}{2^j j!} \delta^{r-2j}, \quad \nu > r$$

Mean

$$\frac{\delta(\nu/2)^{1/2}\Gamma((\nu - 1)/2)}{\Gamma(\nu/2)}, \quad \nu > 1$$

Variance

$$\frac{\nu}{(\nu - 2)}(1 + \delta^2) - \frac{\nu}{2}\delta^2\left[\frac{\Gamma((\nu - 1)/2)}{\Gamma(\nu/2)}\right]^2, \quad \nu > 2$$

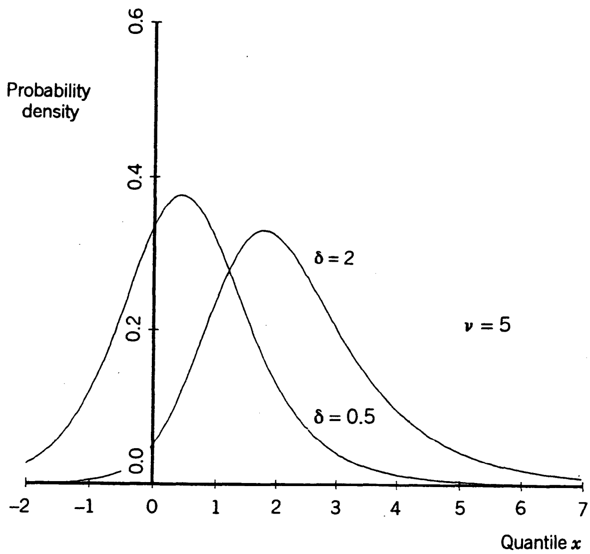

*FIGURE 38.1. Probability density function for the (noncentral) Student's **t** variate **t**:* ν, δ.

38.1. Variate Relationships

1. The noncentral t variate, t: ν, δ is related to the independent chi-squared variate, χ^2: ν, and normal variate, N: 0, 1, (or N: δ, 1) by

$$t: \nu, \delta \sim \frac{(N: 0, 1) + \delta}{\left[(\chi^2: \nu)/\nu\right]^{1/2}} \sim \frac{N: \delta, 1}{\left[(\chi^2: \nu)/\nu\right]^{1/2}}$$

2. The noncentral t variate t: ν, δ is the same as the (central) Student's t variate t: ν for $\delta = 0$.
3. The noncentral t variate, t: ν, δ, is related to the noncentral beta variate, β: $1, \nu, \delta^2$ with parameters 1, ν, and δ, by

$$\beta: 1, \nu, \delta^2 \sim (t: \nu, \delta)^2 / \left[\nu + (t: \nu, \delta)^2\right]$$

39
Triangular Distribution

Range $a \le x \le b$

Parameters: Shape parameter c, the mode.
Location parameter a, the lower limit
Parameter b, the upper limit.

Distribution function
$$\begin{cases} \dfrac{(x-a)^2}{(b-a)(c-a)}, & \text{if } a \le x \le c \\ 1 - \dfrac{(b-x)^2}{(b-a)(b-c)}, & \text{if } c \le x \le b \end{cases}$$

Probability density function
$$\begin{cases} 2(x-a)/[(b-a)(c-a)], & \text{if } a \le x \le c \\ 2(b-x)/[(b-a)(b-c)], & \text{if } c \le x \le b \end{cases}$$

Mean $(a+b+c)/3$

Variance $$\frac{a^2+b^2+c^2-ab-ac-bc}{18}$$

Mode c

39.1. Variate Relationships

1. The standard triangular variate corresponding to $a = 0$, $b = 1$, has median $\sqrt{c/2}$ for $c \le \frac{1}{2}$ and $1 - \sqrt{(1-c)/2}$ for $c \ge \frac{1}{2}$.
2. The standard symmetrical triangular variate is a special case of the triangular variate with $a = 0$, $b = 1$, $c = \frac{1}{2}$. It has even moments about the mean $\mu_r = [2^{r-1}(r+1)(r+2)]^{-1}$ and odd moments zero. The skewness coefficient is zero and kurtosis 12/5.

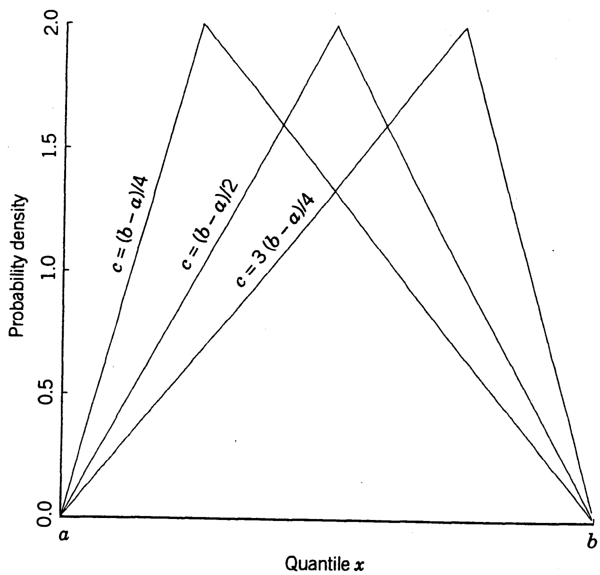

FIGURE 39.1. Probability density function for the triangular variate.

39.2. Random Number Generation

The standard symmetrical triangular variate is generated from independent unit rectangular variates $\boldsymbol{R}_1, \boldsymbol{R}_2$ by

$$(\boldsymbol{R}_1 + \boldsymbol{R}_2)/2$$

40
von Mises Distribution

Range $0 < x \leq 2\pi$, where x is a circular random variate
Scale parameter $b > 0$ is the concentration parameter
Location parameter $0 < a < 2\pi$ is the mean direction

Distribution function	$[2\pi I_0(b)]^{-1}\left\{xI_0(b) + 2\sum_{j=0}^{\infty}[I_j(b) \times [\sin j(x-a)]/j\right\}$ where $I_t(b) = \left(\frac{b}{2}\right)^t \sum_{i=0}^{\infty} \frac{(b^2/4)^i}{i!\Gamma(t+i+1)}$ is the modified Bessel function of the first kind of order t, and for order $t = 0$ $I_0(b) = \sum_{i=0}^{\infty} b^{2i}\Big/\left[2^{2i}(i!)^2\right]$
Probability density function	$\exp[b\cos(x-a)]/[2\pi I_0(b)]$
Characteristic function	$[I_t(b)/I_0(b)][\cos(at) + i\sin(at)]$
rth trigonometric moments about the origin	$\begin{cases}[I_r(b)/I_0(b)]\cos(ar)\\ [I_r(b)/I_0(b)]\sin(ar)\end{cases}$
Mean direction	a
Mode	a
Circular variance	$1 - I_1(b)/I_0(b)$

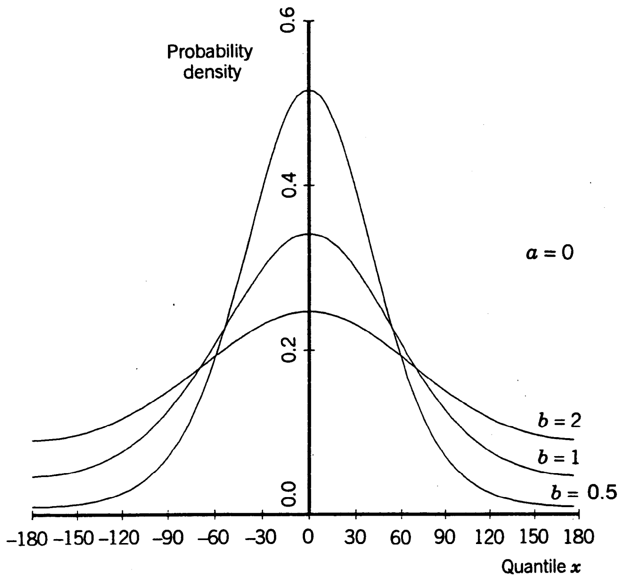

FIGURE 40.1. Probability density function for the von Mises variate.

40.1. Note

The von Mises distribution can be regarded as the circular analogue of the normal distribution on the line. The distribution is unimodal, symmetric about a, and is infinitely divisible. The minimum value occurs at $a \pm \pi$ [whichever is in range $(0, 2\pi)$], and the ratio of maximum to minimum values of the pdf is $\exp(2b)$.

40.2. Variate Relationships

1. For $b = 0$, the von Mises variate reduces to the rectangular variate $\boldsymbol{R}$: a, b with $a = -\pi$, $b = \pi$ with pdf $1/(2\pi)$.
2. For large b, the von Mises variate tends to the normal variate N: μ, σ with $\mu = 0$, $\sigma = 1/b$.

3. For independent normal variates, with means $\sin(a)$ and $\cos(a)$, respectively, let their corresponding polar coordinates be R and θ. The conditional distribution of θ, given $R = 1$, is the von Mises distribution with parameters a, b.

40.3. Parameter Estimation

Parameter	*Estimator*	*Method / Properties*
a	$\tan^{-1}\left[\sum_{i=1}^{n} \sin x_i \Big/ \sum_{i=1}^{n} \cos x_i\right]$	Maximum likelihood
$I_1(b)/I_0(b)$ (a measure of precision)	$\frac{1}{n}\left\{\left(\sum_{i=1}^{n} \cos x_i\right)^2 + \left(\sum_{i=1}^{n} \sin x_i\right)^2\right\}^{1/2}$	Maximum likelihood

41
Weibull Distribution

Variate W: b, c
Range $0 \le x < \infty$
Scale parameter $b > 0$ is the characteristic life
Shape parameter $c > 0$

Distribution function	$1 - \exp\left[-(x/b)^c\right]$
Probability density function	$(cx^{c-1}/b^c)\exp\left[-(x/b)^c\right]$
Inverse distribution function (of probability α)	$b\{\log[1/(1-\alpha)]\}^{1/c}$
Survival function	$\exp\left[-(x/b)^c\right]$
Inverse survival function (of probability α)	$b\left[\log(1/\alpha)^{1/c}\right]$
Hazard function	cx^{c-1}/b^c
Cumulative hazard function	$(x/b)^c$
rth moment about the mean	$b^r\Gamma[(c+r)/c]$
Mean	$b\Gamma[(c+1)/c]$
Variance	$b^2(\Gamma[(c+2)/c] - \{\Gamma[(c+1)/c]\}^2)$
Mode	$\begin{cases} b(1-1/c)^{1/c}, & c \ge 1 \\ 0, & c \le 1 \end{cases}$
Median	$b(\log 2)^{1/2}$
Coefficient of variation	$\left[\dfrac{\Gamma[(c+2)/c]}{\{\Gamma[(c+1)/c]\}^2} - 1\right]^{1/2}$
Factorial moment generating function	$t^r\Gamma(1 + t/c)$

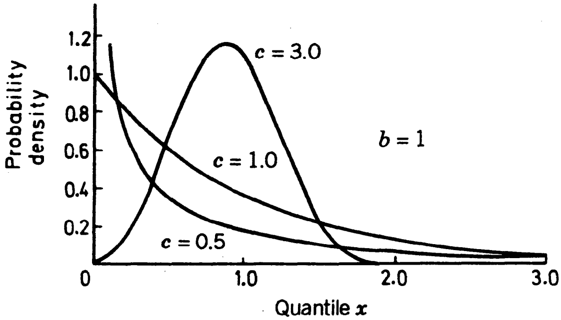

FIGURE 41.1. Probability density function for the Weibull variate W: 1, c.

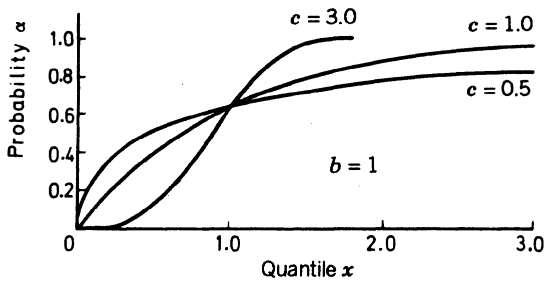

FIGURE 41.2. Distribution function for the Weibull variate W: 1, c.

41.1. Note

The characteristic life b has the property that

$$\Pr[(W: b, c) \leq b] = 1 - \exp(-1) = 0.632 \quad \text{for every } c$$

Thus b is approximately the 63rd percentile.

41.2. Variate Relationships

$$W: b, c, \sim b(W: 1, c), \text{ standard Weibull variate}$$

1. The Weibull variate W: b, c with shape parameter $c = 1$ is the exponential variate E: b with mean b,

$$W: b, 1 \sim E: b$$

The Weibull variate W: b, c is related to E: b by $(W\colon b, c)^c \sim E\colon b$

2. The Weibull variate W: $b, 2$ is the Rayleigh variate, and the Weibull variate W: b, c is also known as the truncated Rayleigh variate.
3. The Weibull variate W: b, c is related to the standard extreme value variate V: $0, 1$ by

$$-c \log[(W\colon b, c)/b] \sim V\colon 0, 1$$

41.3. Parameter Estimation

By the method of maximum likelihood the estimators, $\hat{b}$, $\hat{c}$, of the shape and scale parameters are the solution of the simultaneous equations:

$$\hat{b} = \left[\left(\frac{1}{n}\right)\sum_{i=1}^{n} x_i^{\hat{c}}\right]^{1/\hat{c}}$$

$$\hat{c} = \frac{n}{\left(1/\hat{b}\right)^{\hat{c}} \sum_{i=1}^{n} x_i^{\hat{c}} \log x_i - \sum_{i=1}^{n} \log x_i}$$

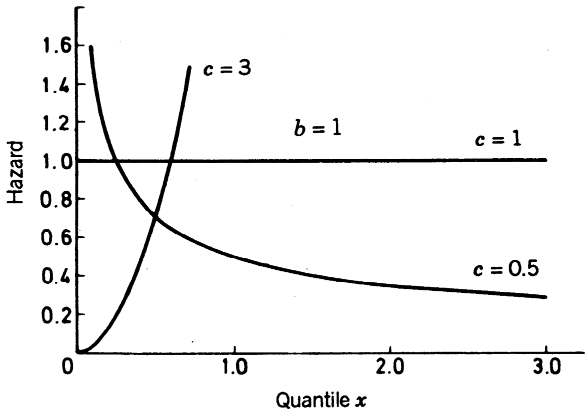

FIGURE 41.3. Hazard function for the Weibull variate W: $1, c$.

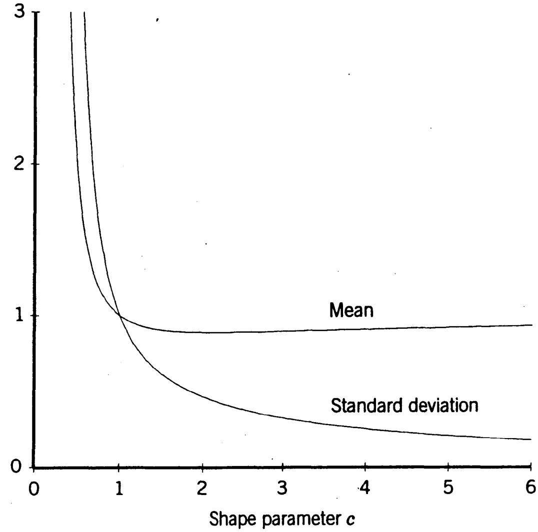

FIGURE 41.4. Weibull W: $1, c$ *mean and standard deviation as a function of the shape parameter* c.

41.4. Random Number Generation

Random numbers of the Weibull variate W: b, c can be generated from those of the unit rectangular variate R using the relationship

$$W: b, c \sim b(-\log R)^{1/c}$$

42
Wishart (Central) Distribution

Matrix variate: $WC: k, n, \boldsymbol{\Sigma}$

Formed from n-independent multinormal variates $MN: \boldsymbol{\mu}, \boldsymbol{\Sigma}$ by

$$WC: k, n, \boldsymbol{\Sigma} \sim \sum_{i=1}^{n} (MN: \boldsymbol{\mu}_i, \boldsymbol{\Sigma} - \boldsymbol{\mu}_i)(MN: \boldsymbol{\mu}_i, \boldsymbol{\Sigma} - \boldsymbol{\mu}_i)'$$

Matrix quantile $\mathbf{X}$ a $k \times k$ positive semidefinite matrix, with elements X_{ij}

Parameters k, $n \geq k$, $\boldsymbol{\Sigma}$, where

k is the dimension of the n-associated multinormal multivariates

n is the degrees of freedom, $n \geq k$

$\boldsymbol{\Sigma}$ is the $k \times k$ variance-covariance matrix of the associated multinormal multivariates, with elements $\Sigma_{ij} = \sigma_{ij}$

Distribution function	$\dfrac{\Gamma_k[(k+1)/2]\lvert\mathbf{X}\rvert^{n/2}\, {}_1F_1(n/2; (k+1)/2; -\frac{1}{2}\boldsymbol{\Sigma}^{-1}\mathbf{X})}{\Gamma_k[\frac{1}{2}(n+k+1)]\lvert 2\boldsymbol{\Sigma}\rvert^{n/2}}$ where ${}_1F_1$ is a hypergeometric function of matrix argument
Probability density function	$\exp(-\frac{1}{2}\operatorname{tr}\boldsymbol{\Sigma}^{-1}\mathbf{X})\lvert\mathbf{X}\rvert^{(1/2)(n-k-1)} \Big/ \left\{\Gamma_k\left(\frac{n}{2}\right)\lvert 2\boldsymbol{\Sigma}\rvert^{n/2}\right\}$
Characteristic function	$\lvert\mathbf{I}_k - 2i\boldsymbol{\Sigma}\mathbf{T}\rvert^{-n/2}$ where $\mathbf{T}$ is a symmetric $k \times k$ matrix such that $\boldsymbol{\Sigma}^{-1} - 2\mathbf{T}$ is positive definite
Moment generating function	$\lvert\mathbf{I}_k - 2\boldsymbol{\Sigma}\mathbf{T}\rvert^{-n/2}$
rth moment about origin	$\lvert 2\boldsymbol{\Sigma}\rvert^{r}\Gamma_k(\frac{1}{2}n + r)/\Gamma_k(\frac{1}{2}n)$
Mean	$n\boldsymbol{\Sigma}$
Individual elements	$E(X_{ij}) = n\sigma_{ij}$ $\operatorname{cov}(X_{ij}, X_{rs}) = n(\sigma_{ir}\sigma_{js} + \sigma_{is}\sigma_{jr})$

42.1. Note

The Wishart variate is a k-dimensional generalization of the chi-squared variate, which is the sum of squared normal variates. It performs a corresponding role for multivariate normal problems as the chi-squared does for the univariate normal.

42.2. Variate Relationships

1. The Wishart $k \times k$ matrix variate $\boldsymbol{WC}$: $k, n, \boldsymbol{\Sigma}$ is related to n-independent multinormal multivariates of dimension k, $\boldsymbol{MN}$: $\boldsymbol{\mu}, \boldsymbol{\Sigma}$, by

$$\boldsymbol{WC}: k, n, \boldsymbol{\Sigma} \sim \sum_{i=1}^{n} (\boldsymbol{MN}: \boldsymbol{\mu}_i, \boldsymbol{\Sigma} - \boldsymbol{\mu}_i)(\boldsymbol{MN}: \boldsymbol{\mu}_i, \boldsymbol{\Sigma} - \boldsymbol{\mu}_i)'$$

2. The sum of mutually independent Wishart varies $\boldsymbol{WC}$: $k, n_i, \boldsymbol{\Sigma}$ is also a Wishart variate with parameters k, Σn_i, $\boldsymbol{\Sigma}$.

$$\sum (\boldsymbol{WC}: k, n_i, \boldsymbol{\Sigma}) \sim \boldsymbol{WC}: k, \sum n_i, \boldsymbol{\Sigma}$$

43
Computing References

Chapter Variate	Density Function	Distribution Function	Inverse of Distribution Function	Random Number Generation
4. Bernoulli	EXECUSTAT MATHEMATICA MINITAB	EXECUSTAT MATHEMATICA MINITAB	 MATHEMATICA MINITAB	EXECUSTAT MATHEMATICA MINITAB
5. Beta	EXECUSTAT MATHEMATICA MINITAB @RISK	EXECUSTAT GAUSS IMSL MATHEMATICA MINITAB @RISK SYSTAT A.S. 63,109	EXECUSTAT IMSL MATHEMATICA MINITAB SYSTAT A.S. 64,109	EXECUSTAT IMSL MATHEMATICA MINITAB @RISK SYSTAT
6. Binomial	EXECUSTAT IMSL MATHEMATICA MINITAB @RISK	EXECUSTAT IMSL MATHEMATICA MINITAB @RISK	 MATHEMATICA MINITAB	EXECUSTAT IMSL MATHEMATICA MINITAB @RISK
7. Cauchy	 MATHEMATICA MINITAB	 MATHEMATICA MINITAB	 MATHEMATICA MINITAB	ISML MATHEMATICA MINITAB
8. Chi-Square	EXECUSTAT MATHEMATICA MINITAB @RISK	EXECUSTAT GAUSS IMSL MATHEMATICA MINITAB @RISK SYSTAT A.S. 239	EXECUSTAT IMSL MATHEMATICA MINITAB SYSTAT A.S. 91	EXECUSTAT IMSL MATHEMATICA MINITAB @RISK SYSTAT
9. Chi-Square (Noncentral)		GAUSS IMSL		
11. Erlang (See also Gamma)	EXECUSTAT @RISK	EXECUSTAT @RISK		EXECUSTAT @RISK
13. Exponential	EXECUSTAT MATHEMATICA MINITAB @RISK	EXECUSTAT MATHEMATICA MINITAB @RISK SYSTAT	 MATHEMATICA MINITAB SYSTAT	EXECUSTAT IMSL MATHEMATICA MINITAB @RISK SYSTAT

Chapter Variate	*Density Function*	*Distribution Function*	*Inverse of Distribution Function*	*Random Number Generation*
15. Extreme Value (Gumbel)	EXECUSTAT MATHEMATICA	EXECUSTAT MATHEMATICA	MATHEMATICA	EXECUSTAT MATHEMATICA
16. *F* (Variance-Ratio)	EXECUSTAT MATHEMATICA MINITAB	EXECUSTAT GAUSS IMSL MATHEMATICA MINITAB SYSTAT	EXECUSTAT IMSL MATHEMATICA MINITAB SYSTAT	EXECUSTAT MATHEMATICA MINITAB SYSTAT
17. *F* (Noncentral)		GAUSS		
18. Gamma	EXECUSTAT MATHEMATICA MINITAB @RISK	EXECUSTAT GAUSS IMSL MATHEMATICA MINITAB @RISK SYSTAT A.S. 32,147,239	MATHEMATICA MINITAB SYSTAT	EXECUSTAT IMSL MATHEMATICA MINITAB @RISK SYSTAT
19. Geometric	EXECUSTAT MATHEMATICA @RISK	EXECUSTAT MATHEMATICA @RISK	MATHEMATICA	EXECUSTAT MATHEMATICA @RISK
20. Hyper-geometric	IMSL MATHEMATICA @RISK A.S. 59	IMSL MATHEMATICA @RISK A.S. 152	MATHEMATICA	IMSL MATHEMATICA @RISK
22. Laplace	EXECUSTAT MATHEMATICA MINITAB	EXECUSTAT MATHEMATICA MINITAB	MATHEMATICA MINITAB	EXECUSTAT MATHEMATICA MINITAB
24. Logistic	EXECUSTAT MATHEMATICA MINITAB @RISK	EXECUSTAT MATHEMATICA MINITAB @RISK	MATHEMATICA MINITAB	EXECUSTAT MATHEMATICA MINITAB @RISK
25. Lognormal	EXECUSTAT MATHEMATICA MINITAB @RISK	EXECUSTAT MATHEMATICA MINITAB @RISK	MATHEMATICA MINITAB	EXECUSTAT MATHEMATICA IMSL MINITAB @RISK
26. MULTINOMIAL				IMSL
27. MULTIVARIATE Normal		GAUSS ($k = 2, 3$) IMSL ($k = 2$)		IMSL

Variate	*Density function*	*Distribution Function*	*Inverse of Distribution Function*	*Random number Generation*
28. Negative Binomial	EXECUSTAT MATHEMATICA @RISK	EXECUSTAT MATHEMATICA @RISK	 MATHEMATICA	EXECUSTAT IMSL MATHEMATICA @RISK
29. Normal	EXECUSTAT GAUSS MATHEMATICA MINITAB @RISK	EXECUSTAT GAUSS IMSL MATHEMATICA MINITAB @RISK SYSTAT A.S. 2,66	EXECUSTAT IMSL MATHEMATICA MINITAB SYSTAT A.S. 24,70,111,241	EXECUSTAT GAUSS IMSL MATHEMATICA MINITAB @RISK SYSTAT
30. Pareto	EXECUSTAT @RISK	EXECUSTAT @RISK		EXECUSTAT @RISK
31. Poisson	EXECUSTAT IMSL MATHEMATICA MINITAB	EXECUSTAT IMSL MATHEMATICA MINITAB	 MATHEMATICA MINITAB	EXECUSTAT IMSL MATHEMATICA MINITAB @RISK
35. Rectangular/ Uniform (Continuous)	EXECUSTAT MINITAB @RISK	EXECUSTAT MINITAB @RISK SYSTAT	 MINITAB SYSTAT	EXECUSTAT GAUSS IMSL MINITAB @RISK SYSTAT
36. Rectangular/ Uniform (Discrete)	EXECUSTAT MINITAB @RISK	EXECUSTAT MINITAB @RISK	 MINITAB	EXECUSTAT IMSL MINITAB @RISK
37. Student's *t*	EXECUSTAT MATHEMATICA MINITAB	EXECUSTAT GAUSS IMSL MATHEMATICA MINITAB SYSTAT A.S. 3,27	EXECUSTAT IMSL MATHEMATICA MINITAB SYSTAT	EXECUSTAT MATHEMATICA MINITAB SYSTAT
38. Student's *t* (Noncentral)		GAUSS IMSL		
39. Triangular	 @RISK	 @RISK		IMSL @RISK
40. von Mises		 A.S. 86		IMSL

Chapter Variate	Density Function	Distribution Function	Inverse of Distribution Function	Random Number Generation
40. Weibull	EXECUSTAT	EXECUSTAT		EXECUSTAT
				IMSL
	MATHEMATICA	MATHEMATICA	MATHEMATICA	MATHEMATICA
	MINITAB	MINITAB	MINITAB	MINITAB
	@RISK	@RISK		@RISK
41. Wishart				A.S. 53

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GLIM, Numerical Algorithms Group, Oxford, U.K.
IMSL—Version 1.1, IMSL, Houston, TX, U.S.A.
MATHEMATICA—Version 2.0, Wolfran. Research Inc., Champaign, IL, U.S.A.
MINITAB™—Version 8, Minitab, Inc., State College, PA, U.S.A.
@RISK—Release 1.02, Risk Analysis and Simulation Add-In for Microsoft Excel, Palisade Corporation, Newfield, NY, U.S.A.
SYSTAT: The System for Statistics. Evanston, IL, U.S.A.

44
Statistical Tables

TABLE 44.1
Normal Distribution Function – $F(x)$

x	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
.7	.7580	.7611	.7642	.7673	.7704	.7734	.7764	.7794	.7823	.7852
.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
.9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
1.0	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
1.1	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
1.2	.8849	.8869	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
1.3	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
1.4	.9192	.9207	.9222	.9236	.9251	.9265	.9279	.9292	.9306	.9319
1.5	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9429	.9441
1.6	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
1.7	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
1.8	.9641	.9649	.9656	.9664	.9671	.9678	.9686	.9693	.9699	.9706
1.9	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9761	.9767
2.0	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
2.1	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
2.2	.9861	.9864	.9868	.9871	.9875	.9878	.9881	.9884	.9887	.9890
2.3	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
2.4	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
2.5	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
2.6	.9953	.9955	.9956	.9957	.9959	.9960	.9961	.9962	.9963	.9964
2.7	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
2.8	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
2.9	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
3.0	.9987	.9987	.9987	.9988	.9988	.9989	.9989	.9989	.9990	.9990
3.1	.9990	.9991	.9991	.9991	.9992	.9992	.9992	.9992	.9993	.9993
3.2	.9993	.9993	.9994	.9994	.9994	.9994	.9994	.9995	.9995	.9995
3.3	.9995	.9995	.9995	.9996	.9996	.9996	.9996	.9996	.9996	.9997
3.4	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9998

TABLE 44.2

Percentiles of the Chi-squared Distribution = $G(1-\alpha)$

ν \ $1-\alpha$	0·990	0·975	0·950	0·900	0·100	0·050	0·025	0·010
1	157088.10^{-9}	982069.10^{-9}	393214.10^{-8}	0·015790	2·70554	3·84146	5·02389	6·63490
2	0·0201007	0·0506356	0·102587	0·210720	4·60517	5·99147	7·37776	9·21034
3	0·114832	0·215795	0·351846	0·584375	6·25139	7·81473	9·34840	11·3449
4	0·297110	0·484419	0·710721	1·063623	7·77944	9·48773	11·1433	13·2767
5	0·554300	0·831211	1·145476	1·61031	9·23635	11·0705	12·8325	16·0863
6	0·872085	1·237347	1·63539	2·20413	10·6446	12·5916	14·4494	16·8119
7	1·239043	1·68987	2·16735	2·83311	12·0170	14·0671	16·0128	18·4753
8	1·646482	2·17973	2·73264	3·48954	13·3616	15·5073	17·5346	20·0902
9	2·087912	2·70039	3·32511	4·16816	14·6837	16·9190	19·0228	21·6660
10	2·55821	3·24697	3·94030	4·86518	15·9871	18·3070	20·4831	23·2093
11	3·05347	3·81575	4·57481	5·57779	17·2750	19·6751	21·9200	24·7250
12	3·57056	4·40379	5·22603	6·30380	18·5494	21·0261	23·3367	26·2170
13	4·10691	5·00874	5·89186	7·04150	19·8119	22·3621	24·7356	27·6883
14	4·66043	5·62872	6·57063	7·78953	21·0642	23·6848	26·1190	29·1413
15	5·22935	6·26214	7·26094	8·54675	22·3072	24·9958	27·4884	30·5779
16	5·81221	6·90766	7·96164	9·31223	23·5418	26·2962	28·8454	31·9999
17	6·40776	7·56418	8·67176	10·0852	24·7690	27·5871	30·1910	33·4087
18	7·01491	8·23075	9·39046	10·8649	25·9894	28·8693	31·5264	34·8053
19	7·63273	8·90655	10·1170	11·6509	27·2036	30·1435	32·8523	36·1908
20	8·26040	9·59083	10·8508	12·4426	28·4120	31·4104	34·1696	37·5662
21	8·89720	10·28293	11·5913	13·2396	29·6151	32·6705	35·4789	38·9321
22	9·54249	10·9823	12·3380	14·0415	30·8133	33·9244	36·7807	40·2894
23	10·19567	11·6885	13·0905	14·8479	32·0069	35·1725	38·0757	41·6384
24	10·8564	12·4011	13·8484	15·6587	33·1963	36·4151	39·3641	42·9798
25	11·5240	13·1197	14·6114	16·4734	34·3816	37·6525	40·6465	44·3141
26	12·1981	13·8439	15·3791	17·2919	35·5631	38·8852	41·9232	45·6417
27	12·8786	14·5733	16·1513	18·1138	36·7412	40·1133	43·1944	46·9630
28	13·5648	15·3079	16·9279	18·9392	37·9159	41·3372	44·4607	48·2782
29	14·2565	16·0471	17·7083	19·7677	39·0875	42·5569	45·7222	49·5879
30	14·9535	16·7908	18·4926	20·5992	40·2560	43·7729	46·9792	50·8922
40	22·1643	24·4331	26·5093	29·0505	51·8050	55·7585	59·3417	63·6907
50	29·7067	32·3574	34·7642	37·6886	63·1671	67·5048	71·4202	76·1539
60	37·4848	40·4817	43·1879	46·4589	74·3970	79·0819	83·2976	88·3794
70	45·4418	48·7576	51·7393	55·3290	85·5271	90·5312	95·0231	100·425
80	53·5400	57·1532	60·3915	64·2778	96·5782	101·879	106·629	112·329
90	61·7541	65·6466	69·1260	73·2912	107·565	113·145	118·136	124·116
100	70·0648	74·2219	77·9295	82·3581	118·498	124·342	129·561	135·807

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TABLE 44.3
Percentiles of the F Distribution

Upper 5% points = G(.95)

ω \ ν	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	∞
1	161·4	199·5	215·7	224·6	230·2	234·0	236·8	238·9	240·5	241·9	243·9	245·9	248·0	249·1	250·1	251·1	252·2	253·3	254·3
2	18·51	19·00	19·16	19·25	19·30	19·33	19·35	19·37	19·38	19·40	19·41	19·43	19·45	19·45	19·46	19·47	19·48	19·49	19·50
3	10·13	9·55	9·28	9·12	9·01	8·94	8·89	8·85	8·81	8·79	8·74	8·70	8·66	8·64	8·62	8·59	8·57	8·55	8·53
4	7·71	6·94	6·59	6·39	6·26	6·16	6·09	6·04	6·00	5·96	5·91	5·86	5·80	5·77	5·75	5·72	5·69	5·66	5·63
5	6·61	5·79	5·41	5·19	5·05	4·95	4·88	4·82	4·77	4·74	4·68	4·62	4·56	4·53	4·50	4·46	4·43	4·40	4·36
6	5·99	5·14	4·76	4·53	4·39	4·28	4·21	4·15	4·10	4·06	4·00	3·94	3·87	3·84	3·81	3·77	3·74	3·70	3·67
7	5·59	4·74	4·35	4·12	3·97	3·87	3·79	3·73	3·68	3·64	3·57	3·51	3·44	3·41	3·38	3·34	3·30	3·27	3·23
8	5·32	4·46	4·07	3·84	3·69	3·58	3·50	3·44	3·39	3·35	3·28	3·22	3·15	3·12	3·08	3·04	3·01	2·97	2·93
9	5·12	4·26	3·86	3·63	3·48	3·37	3·29	3·23	3·18	3·14	3·07	3·01	2·94	2·90	2·86	2·83	2·79	2·75	2·71
10	4·96	4·10	3·71	3·48	3·33	3·22	3·14	3·07	3·02	2·98	2·91	2·85	2·77	2·74	2·70	2·66	2·62	2·58	2·54
11	4·84	3·98	3·59	3·36	3·20	3·09	3·01	2·95	2·90	2·85	2·79	2·72	2·65	2·61	2·57	2·53	2·49	2·45	2·40
12	4·75	3·89	3·49	3·26	3·11	3·00	2·91	2·85	2·80	2·75	2·69	2·62	2·54	2·51	2·47	2·43	2·38	2·34	2·30
13	4·67	3·81	3·41	3·18	3·03	2·92	2·83	2·77	2·71	2·67	2·60	2·53	2·46	2·42	2·38	2·34	2·30	2·25	2·21
14	4·60	3·74	3·34	3·11	2·96	2·85	2·76	2·70	2·65	2·60	2·53	2·46	2·39	2·35	2·31	2·27	2·22	2·18	2·13
15	4·54	3·68	3·29	3·06	2·90	2·79	2·71	2·64	2·59	2·54	2·48	2·40	2·33	2·29	2·25	2·20	2·16	2·11	2·07
16	4·49	3·63	3·24	3·01	2·85	2·74	2·66	2·59	2·54	2·49	2·42	2·35	2·28	2·24	2·19	2·15	2·11	2·06	2·01
17	4·45	3·59	3·20	2·96	2·81	2·70	2·61	2·55	2·49	2·45	2·38	2·31	2·23	2·19	2·15	2·10	2·06	2·01	1·96
18	4·41	3·55	3·16	2·93	2·77	2·66	2·58	2·51	2·46	2·41	2·34	2·27	2·19	2·15	2·11	2·06	2·02	1·97	1·92
19	4·38	3·52	3·13	2·90	2·74	2·63	2·54	2·48	2·42	2·38	2·31	2·23	2·16	2·11	2·07	2·03	1·98	1·93	1·88
20	4·35	3·49	3·10	2·87	2·71	2·60	2·51	2·45	2·39	2·35	2·28	2·20	2·12	2·08	2·04	1·99	1·95	1·90	1·84
21	4·32	3·47	3·07	2·84	2·68	2·57	2·49	2·42	2·37	2·32	2·25	2·18	2·10	2·05	2·01	1·96	1·92	1·87	1·81
22	4·30	3·44	3·05	2·82	2·66	2·55	2·46	2·40	2·34	2·30	2·23	2·15	2·07	2·03	1·98	1·94	1·89	1·84	1·78
23	4·28	3·42	3·03	2·80	2·64	2·53	2·44	2·37	2·32	2·27	2·20	2·13	2·05	2·01	1·96	1·91	1·86	1·81	1·76
24	4·26	3·40	3·01	2·78	2·62	2·51	2·42	2·36	2·30	2·25	2·18	2·11	2·03	1·98	1·94	1·89	1·84	1·79	1·73
25	4·24	3·39	2·99	2·76	2·60	2·49	2·40	2·34	2·28	2·24	2·16	2·09	2·01	1·96	1·92	1·87	1·82	1·77	1·71
26	4·23	3·37	2·98	2·74	2·59	2·47	2·39	2·32	2·27	2·22	2·15	2·07	1·99	1·95	1·90	1·85	1·80	1·75	1·69
27	4·21	3·35	2·96	2·73	2·57	2·46	2·37	2·31	2·25	2·20	2·13	2·06	1·97	1·93	1·88	1·84	1·79	1·73	1·67
28	4·20	3·34	2·95	2·71	2·56	2·45	2·36	2·29	2·24	2·19	2·12	2·04	1·96	1·91	1·87	1·82	1·77	1·71	1·65
29	4·18	3·33	2·93	2·70	2·55	2·43	2·35	2·28	2·22	2·18	2·10	2·03	1·94	1·90	1·85	1·81	1·75	1·70	1·64
30	4·17	3·32	2·92	2·69	2·53	2·42	2·33	2·27	2·21	2·16	2·09	2·01	1·93	1·89	1·84	1·79	1·74	1·68	1·62
40	4·08	3·23	2·84	2·61	2·45	2·34	2·25	2·18	2·12	2·08	2·00	1·92	1·84	1·79	1·74	1·69	1·64	1·58	1·51
60	4·00	3·15	2·76	2·53	2·37	2·25	2·17	2·10	2·04	1·99	1·92	1·84	1·75	1·70	1·65	1·59	1·53	1·47	1·39
120	3·92	3·07	2·68	2·45	2·29	2·17	2·09	2·02	1·96	1·91	1·83	1·75	1·66	1·61	1·55	1·50	1·43	1·35	1·25
∞	3·84	3·00	2·60	2·37	2·21	2·10	2·01	1·94	1·88	1·83	1·75	1·67	1·57	1·52	1·46	1·39	1·32	1·22	1·00

Upper 1% points = G(.99)

ω \ ν	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	∞
1	4052	4999·5	5403	5625	5764	5859	5928	5982	6022	6056	6106	6157	6209	6235	6261	6287	6313	6339	6366
2	98·50	99·00	99·17	99·25	99·30	99·33	99·36	99·37	99·39	99·40	99·42	99·43	99·45	99·46	99·47	99·47	99·48	99·49	99·50
3	34·12	30·82	29·46	28·71	28·24	27·91	27·67	27·49	27·35	27·23	27·05	26·87	26·69	26·60	26·50	26·41	26·32	26·22	26·13
4	21·20	18·00	16·69	15·98	15·52	15·21	14·98	14·80	14·66	14·55	14·37	14·20	14·02	13·93	13·84	13·75	13·65	13·56	13·46
5	16·26	13·27	12·06	11·39	10·97	10·67	10·46	10·29	10·16	10·05	9·89	9·72	9·55	9·47	9·38	9·29	9·20	9·11	9·02
6	13·75	10·92	9·78	9·15	8·75	8·47	8·26	8·10	7·98	7·87	7·72	7·56	7·40	7·31	7·23	7·14	7·06	6·97	6·88
7	12·25	9·55	8·45	7·85	7·46	7·19	6·99	6·84	6·72	6·62	6·47	6·31	6·16	6·07	5·99	5·91	5·82	5·74	5·65
8	11·26	8·65	7·59	7·01	6·63	6·37	6·18	6·03	5·91	5·81	5·67	5·52	5·36	5·28	5·20	5·12	5·03	4·95	4·86
9	10·56	8·02	6·99	6·42	6·06	5·80	5·61	5·47	5·35	5·26	5·11	4·96	4·81	4·73	4·65	4·57	4·48	4·40	4·31
10	10·04	7·56	6·55	5·99	5·64	5·39	5·20	5·06	4·94	4·85	4·71	4·56	4·41	4·33	4·25	4·17	4·08	4·00	3·91
11	9·65	7·21	6·22	5·67	5·32	5·07	4·89	4·74	4·63	4·54	4·40	4·25	4·10	4·02	3·94	3·86	3·78	3·69	3·60
12	9·33	6·93	5·95	5·41	5·06	4·82	4·64	4·50	4·39	4·30	4·16	4·01	3·86	3·78	3·70	3·62	3·54	3·45	3·36
13	9·07	6·70	5·74	5·21	4·86	4·62	4·44	4·30	4·19	4·10	3·96	3·82	3·66	3·59	3·51	3·43	3·34	3·25	3·17
14	8·86	6·51	5·56	5·04	4·69	4·46	4·28	4·14	4·03	3·94	3·80	3·66	3·51	3·43	3·35	3·27	3·18	3·09	3·00
15	8·68	6·36	5·42	4·89	4·56	4·32	4·14	4·00	3·89	3·80	3·67	3·52	3·37	3·29	3·21	3·13	3·05	2·96	2·87
16	8·53	6·23	5·29	4·77	4·44	4·20	4·03	3·89	3·78	3·69	3·55	3·41	3·26	3·18	3·10	3·02	2·93	2·84	2·75
17	8·40	6·11	5·18	4·67	4·34	4·10	3·93	3·79	3·68	3·59	3·46	3·31	3·16	3·08	3·00	2·92	2·83	2·75	2·65
18	8·29	6·01	5·09	4·58	4·25	4·01	3·84	3·71	3·60	3·51	3·37	3·23	3·08	3·00	2·92	2·84	2·75	2·66	2·57
19	8·18	5·93	5·01	4·50	4·17	3·94	3·77	3·63	3·52	3·43	3·30	3·15	3·00	2·92	2·84	2·76	2·67	2·58	2·49
20	8·10	5·85	4·94	4·43	4·10	3·87	3·70	3·56	3·46	3·37	3·23	3·09	2·94	2·86	2·78	2·69	2·61	2·52	2·42
21	8·02	5·78	4·87	4·37	4·04	3·81	3·64	3·51	3·40	3·31	3·17	3·03	2·88	2·80	2·72	2·64	2·55	2·46	2·36
22	7·95	5·72	4·82	4·31	3·99	3·76	3·59	3·45	3·35	3·26	3·12	2·98	2·83	2·75	2·67	2·58	2·50	2·40	2·31
23	7·88	5·66	4·76	4·26	3·94	3·71	3·54	3·41	3·30	3·21	3·07	2·93	2·78	2·70	2·62	2·54	2·45	2·35	2·26
24	7·82	5·61	4·72	4·22	3·90	3·67	3·50	3·36	3·26	3·17	3·03	2·89	2·74	2·66	2·58	2·49	2·40	2·31	2·21
25	7·77	5·57	4·68	4·18	3·85	3·63	3·46	3·32	3·22	3·13	2·99	2·85	2·70	2·62	2·54	2·45	2·36	2·27	2·17
26	7·72	5·53	4·64	4·14	3·82	3·59	3·42	3·29	3·18	3·09	2·96	2·81	2·66	2·58	2·50	2·42	2·33	2·23	2·13
27	7·68	5·49	4·60	4·11	3·78	3·56	3·39	3·26	3·15	3·06	2·93	2·78	2·63	2·55	2·47	2·38	2·29	2·20	2·10
28	7·64	5·45	4·57	4·07	3·75	3·53	3·36	3·23	3·12	3·03	2·90	2·75	2·60	2·52	2·44	2·35	2·26	2·17	2·06
29	7·60	5·42	4·54	4·04	3·73	3·50	3·33	3·20	3·09	3·00	2·87	2·73	2·57	2·49	2·41	2·33	2·23	2·14	2·03
30	7·56	5·39	4·51	4·02	3·70	3·47	3·30	3·17	3·07	2·98	2·84	2·70	2·55	2·47	2·39	2·30	2·21	2·11	2·01
40	7·31	5·18	4·31	3·83	3·51	3·29	3·12	2·99	2·89	2·80	2·66	2·52	2·37	2·29	2·20	2·11	2·02	1·92	1·80
60	7·08	4·98	4·13	3·65	3·34	3·12	2·95	2·82	2·72	2·63	2·50	2·35	2·20	2·12	2·03	1·94	1·84	1·73	1·60
120	6·85	4·79	3·95	3·48	3·17	2·96	2·79	2·66	2·56	2·47	2·34	2·19	2·03	1·95	1·86	1·76	1·66	1·53	1·38
∞	6·63	4·61	3·78	3·32	3·02	2·80	2·64	2·51	2·41	2·32	2·18	2·04	1·88	1·79	1·70	1·59	1·47	1·32	1·00

TABLE 44.4
Percentiles of the Student's t Distribution

ν	$(1-\alpha)=0·4$ $(1-2\alpha)=0·8$	0·25 0·5	0·1 0·2	0·05 0·1	0·025 0·05	0·01 0·02	0·005 0·01	0·0025 0·005	0·001 0·002	0·0005 0·001
1	0·325	1·000	3·078	6·314	12·706	31·821	63·657	127·32	318·31	636·62
2	·289	0·816	1·886	2·920	4·303	6·965	9·925	14·089	22·326	31·598
3	·277	·765	1·638	2·353	3·182	4·541	5·841	7·453	10·213	12·924
4	·271	·741	1·533	2·132	2·776	3·747	4·604	5·598	7·173	8·610
5	0·267	0·727	1·476	2·015	2·571	3·365	4·032	4·773	5·893	6·869
6	·265	·718	1·440	1·943	2·447	3·143	3·707	4·317	5·208	5·959
7	·263	·711	1·415	1·895	2·365	2·998	3·499	4·029	4·785	5·408
8	·262	·706	1·397	1·860	2·306	2·896	3·355	3·833	4·501	5·041
9	·261	·703	1·383	1·833	2·262	2·821	3·250	3·690	4·297	4·781
10	0·260	0·700	1·372	1·812	2·228	2·764	3·169	3·581	4·144	4·587
11	·260	·697	1·363	1·796	2·201	2·718	3·106	3·497	4·025	4·437
12	·259	·695	1·356	1·782	2·179	2·681	3·055	3·428	3·930	4·318
13	·259	·694	1·350	1·771	2·160	2·650	3·012	3·372	3·852	4·221
14	·258	·692	1·345	1·761	2·145	2·624	2·977	3·326	3·787	4·140
15	0·258	0·691	1·341	1·753	2·131	2·602	2·947	3·286	3·733	4·073
16	·258	·690	1·337	1·746	2·120	2·583	2·921	3·252	3·686	4·015
17	·257	·689	1·333	1·740	2·110	2·567	2·898	3·222	3·646	3·965
18	·257	·688	1·330	1·734	2·101	2·552	2·878	3·197	3·610	3·922
19	·257	·688	1·328	1·729	2·093	2·539	2·861	3·174	3·579	3·883
20	0·257	0·687	1·325	1·725	2·086	2·528	2·845	3·153	3·552	3·850
21	·257	·686	1·323	1·721	2·080	2·518	2·831	3·135	3·527	3·819
22	·256	·686	1·321	1·717	2·074	2·508	2·819	3·119	3·505	3·792
23	·256	·685	1·319	1·714	2·069	2·500	2·807	3·104	3·485	3·767
24	·256	·685	1·318	1·711	2·064	2·492	2·797	3·091	3·467	3·745
25	0·256	0·684	1·316	1·708	2·060	2·485	2·787	3·078	3·450	3·725
26	·256	·684	1·315	1·706	2·056	2·479	2·779	3·067	3·435	3·707
27	·256	·684	1·314	1·703	2·052	2·473	2·771	3·057	3·421	3·690
28	·256	·683	1·313	1·701	2·048	2·467	2·763	3·047	3·408	3·674
29	·256	·683	1·311	1·699	2·045	2·462	2·756	3·038	3·396	3·659
30	0·256	0·683	1·310	1·697	2·042	2·457	2·750	3·030	3·385	3·646
40	·255	·681	1·303	1·684	2·021	2·423	2·704	2·971	3·307	3·551
60	·254	·679	1·296	1·671	2·000	2·390	2·660	2·915	3·232	3·460
120	·254	·677	1·289	1·658	1·980	2·358	2·617	2·860	3·160	3·373
∞	·253	·674	1·282	1·645	1·960	2·326	2·576	2·807	3·090	3·291

$1 - \alpha$ is the upper-tail area of the distribution for ν degrees of freedom, appropriate for use in a single-tail test. For a two-tail test, $1 - 2\alpha$ must be used.

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TABLE 44.5
Partial Expectations for the Standard Normal Distribution

Partial expectation $P(x) = \int_x^{\infty} (u - x)f(u)\,du$

When $x < -3.0$, use $-x$ as an approximation for the partial expectation

x	**P(x)**	**x**	**P(x)**	**x**	**P(x)**
−2.9	2.9005	−0.9	1.0004	1.1	0.0686
−2.8	2.8008	−0.8	0.9202	1.2	0.0561
−2.7	2.7011	−0.7	0.8429	1.3	0.0455
−2.6	2.6015	−0.6	0.7687	1.4	0.0367
−2.5	2.5020	−0.5	0.6987	1.5	0.0293
−2.4	2.4027	−0.4	0.6304	1.6	0.0232
−2.3	2.3037	−0.3	0.5668	1.7	0.0183
−2.2	2.2049	−0.2	0.5069	1.8	0.0143
−2.1	2.1065	−0.1	0.4509	1.9	0.0111
−2.0	2.0085	0.0	0.3989	2.0	0.0085
−1.9	1.9111	0.1	0.3509	2.1	0.0065
−1.8	1.8143	0.2	0.3069	2.2	0.0049
−1.7	1.7183	0.3	0.2668	2.3	0.0037
−1.6	1.6232	0.4	0.2304	2.4	0.0027
−1.5	1.5293	0.5	0.1978	2.5	0.0020
−1.4	1.4367	0.6	0.1687	2.6	0.0015
−1.3	1.3455	0.7	0.1429	2.7	0.0011
−1.2	1.2561	0.8	0.1202	2.8	0.0008
−1.1	1.1686	0.9	0.1004	2.9	0.0005
−1.0	1.0833	1.0	0.0833	3.0	0.0004

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