

Here are the R commands to find probabilities and quantiles for the “named” distributions we have talked about in STAT 511, 512, and 513.

DISCRETE MODELS: Binomial, geometric, negative binomial, hypergeometric, Poisson.

| Model                            | $p_Y(y) = P(Y = y)$               | $F_Y(y) = P(Y \leq y)$            | $\phi_c$                          |
|----------------------------------|-----------------------------------|-----------------------------------|-----------------------------------|
| $Y \sim b(n, p)$                 | <code>dbinom(y, n, p)</code>      | <code>pbinom(y, n, p)</code>      | <code>qbinom(c, n, p)</code>      |
| $Y \sim \text{geom}(p)$          | <code>dgeom(y-1, p)</code>        | <code>pgeom(y-1, p)</code>        | <code>1+qgeom(c, p)</code>        |
| $Y \sim \text{nib}(r, p)$        | <code>dnbinom(y-r, r, p)</code>   | <code>pnbinom(y-r, r, p)</code>   | <code>r+nbinom(c, r, p)</code>    |
| $Y \sim \text{hyper}(N, n, r)$   | <code>dhyper(y, r, N-r, n)</code> | <code>phyper(y, r, N-r, n)</code> | <code>qhyper(c, r, N-r, n)</code> |
| $Y \sim \text{Poisson}(\lambda)$ | <code>dpois(y, \lambda)</code>    | <code>ppois(y, \lambda)</code>    | <code>qpois(c, \lambda)</code>    |

NOTE: In discrete distributions, the  $c$ th quantile  $\phi_c$  is taken to be the smallest value satisfying  $F_Y(\phi_c) = P(Y \leq \phi_c) \geq c$ . Note that  $0 < c < 1$ .

CONTINUOUS MODELS: Uniform, normal, exponential, gamma,  $\chi^2$ , beta,  $t$ ,  $F$ .

| Model                                    | $F_Y(y) = P(Y \leq y)$                    | $\phi_c$                                  |
|--|---|---|
| $Y \sim \mathcal{U}(\theta_1, \theta_2)$ | <code>punif(y, \theta_1, \theta_2)</code> | <code>qunif(c, \theta_1, \theta_2)</code> |
| $Y \sim \mathcal{N}(\mu, \sigma^2)$      | <code>pnorm(y, \mu, \sigma)</code>        | <code>qnorm(c, \mu, \sigma)</code>        |
| $Y \sim \text{exponential}(\beta)$       | <code>pexp(y, 1/\beta)</code>             | <code>qexp(c, 1/\beta)</code>             |
| $Y \sim \text{gamma}(\alpha, \beta)$     | <code>pgamma(y, \alpha, 1/\beta)</code>   | <code>qgamma(c, \alpha, 1/\beta)</code>   |
| $Y \sim \chi^2(\nu)$                     | <code>pchisq(y, \nu)</code>               | <code>qchisq(c, \nu)</code>               |
| $Y \sim \text{beta}(\alpha, \beta)$      | <code>pbeta(y, \alpha, \beta)</code>      | <code>qbeta(c, \alpha, \beta)</code>      |
| $Y \sim t(\nu)$                          | <code>pt(y, \nu)</code>                   | <code>qt(c, \nu)</code>                   |
| $Y \sim F(\nu_1, \nu_2)$                 | <code>pf(y, \nu_1, \nu_2)</code>          | <code>qf(c, \nu_1, \nu_2)</code>          |

NOTE: In continuous distributions, the  $c$ th quantile  $\phi_c$  satisfies  $F_Y(\phi_c) = P(Y \leq \phi_c) = c$ . Note that  $0 < c < 1$ .