

## StatsLogNormalCDF

where the scale parameter  $b>0$  and the shape parameter is  $a$ .

### See Also

Chapter III-12, **Statistics** for a function and operation overview; the **StatsLogisticCDF** and **StatsInvLogisticCDF** functions.

## StatsLogNormalCDF

**StatsLogNormalCDF(x, σ [, θ, μ])**

The StatsLogNormalCDF function returns the lognormal cumulative distribution function

$$F(x;\sigma,\theta,\mu) = \frac{1}{\sigma\sqrt{2\pi}} \int_0^x \frac{1}{t-\theta} \exp\left\{-\left[\ln\left(\frac{t-\theta}{\mu}\right)\right]^2 / 2\sigma^2\right\} dt,$$

for  $x > \theta$  and  $\sigma, \mu > 0$ . The standard lognormal distribution is for  $\theta=0$  and  $\mu=1$ , which are the optional parameter defaults.

### See Also

Chapter III-12, **Statistics** for a function and operation overview; the **StatsLogNormalPDF** and **StatsInvLogNormalCDF** functions.

## StatsLogNormalPDF

**StatsLogNormalPDF(x, σ [, θ, μ])**

The StatsLogNormalPDF function returns the lognormal probability distribution function

$$f(x;\sigma,\theta,\mu) = \frac{1}{\sigma\sqrt{2\pi}} \frac{1}{x-\theta} \exp\left\{-\left[\ln\left(\frac{x-\theta}{\mu}\right)\right]^2 / 2\sigma^2\right\},$$

for  $x > \theta$  and  $\sigma, \mu > 0$ , where  $\theta$  is the location parameter,  $\mu$  is the scale parameter and,  $\sigma$  is the shape parameter. The standard lognormal distribution is for  $\theta=0$  and  $\mu=1$ , which are the optional parameter defaults.

### See Also

Chapter III-12, **Statistics** for a function and operation overview; the **StatsLogNormalCDF** and **StatsInvLogNormalCDF** functions.

### Reference

The expression for the PDF follows the NIST definition at:

<https://www.itl.nist.gov/div898/handbook/eda/section3/eda3669.htm>. Note that alternate definitions use  $\mu$  differently.

## StatsMaxwellCDF

**StatsMaxwellCDF(x, k)**

The StatsMaxwellCDF function returns the Maxwell cumulative distribution function

$$F(x;k) = \text{gammp}\left(\frac{3}{2}, \frac{kx^2}{2}\right), \quad x > 0.$$

where **gammp** is the regularized incomplete gamma function.

### See Also

Chapter III-12, **Statistics** for a function and operation overview; the **StatsMaxwellPDF** and **StatsInvMaxwellCDF** functions.