

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 θ is the location parameter, μ is the scale parameter and, σ 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 μ 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.