

Package ‘xkcd’

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Title xkcd distribution

Author Hongru Zhao <zhaoh1118@umn.edu>

Maintainer Hongru Zhao <zhaoh1118@umn.edu>

Depends R (>= 3.1.0)

Description

Density, distribution function, quantile function and random generation for the xkcd distribution.

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NeedsCompilation yes

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xkcd	<i>The xkcd Distribution</i>
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Description

Density, distribution function, quantile function and random generation for the xkcd distribution with standard deviation equal to *sd*.

Usage

```
dxkcd(x, sd = 1, log.p = FALSE, swap.end.points = FALSE)
pxkcd(q, sd = 1, log.p = FALSE, swap.end.points = FALSE)
qxkcd(p, sd = 1, log.p = FALSE, swap.end.points = FALSE)
rxkcd(n, sd = 1)
```

Arguments

<code>x, q</code>	vector of quantiles.
<code>p</code>	vector of probabilities.
<code>n</code>	number of observations. If <code>length(n) > 1</code> , the length is taken to be the number required.
<code>sd</code>	vector of standard deviations.
<code>log.p</code>	logical; if TRUE, probabilities <code>p</code> are given as <code>log(p)</code> .
<code>swap.end.points</code>	logical; if TRUE, probabilities are $P[X \leq x]$ otherwise, $P[X > x]$.

Details

This is the distribution introduced by xkcd comic 2118 (see references).

Suppose f is the probability density function (PDF) of a normal distribution, and we have a random vector (X, Y) uniformly distributed on the region bounded above by the graph of f and bounded below by the horizontal axis. Then the marginal distribution of X is this normal distribution, the conditional distribution of Y given X is uniform on the interval from zero to $f(X)$. The marginal distribution of Y is the xkcd distribution that we want R functions for.

Let $h(y)$ be the distance from the mean of X to either of the points where $f(x) = y$. Then the distribution function (DF) of Y is

$$G(y) = 1 - F(\mu + h(y)) + F(\mu - h(y)) + 2yh(y), 0 < y \leq f(\mu),$$

and the probability density function (PDF) of Y simplifies to

$$g(y) = 2h(y), 0 \leq y \leq f(\mu).$$

Value

`dxkcd` gives the density, `pxkcd` gives the distribution function, `qxkcd` gives the quantile function, and `rxkcd` generates random deviates.

The length of the result is determined by `n` for `rxkcd`, and is the maximum of the lengths of the numerical arguments for the other functions.

The numerical arguments other than `n` are recycled to the length of the result. Only the first elements of the logical arguments are used.

For `sd = 0` this gives the limit as `sd` decreases to 0, a point mass at `mu`. `sd < 0` is an error and returns `NaN`.

For `pxkcd`, if `swap.end.points = T`, `log.p = FALSE`, and $0 < q < 10^{-10}$, to avoid catastrophic cancellation the probability by Taylor expansion, it is approximated as

$$\frac{4}{3}(2 \times sd^3(2\pi)^{1/2})^{1/2}q^{3/2}$$

and if `swap.end.points = T`, `log.p = FALSE`, and $0 < q < 10^{-10}$, we consider

$$\log\left(\frac{4}{3}(2 \times sd^3(2\pi)^{1/2})^{1/2}\right) + \frac{3}{2}\log(q)$$

Otherwise, `pxkcd` performs the distribution function above directly.

Author(s)

Hongru Zhao

References

"Normal Distribution." Xkcd, <https://xkcd.com/2118/>.

Examples

```
require(graphics)

dxkcd(1/sqrt(2*pi)) == 0
dxkcd(0) == Inf
pxkcd(0) == 0
pxkcd(0, log.p = TRUE) == -Inf
pxkcd(1/sqrt(2*pi)) == 1
pxkcd(1/sqrt(2*pi), log.p = TRUE) == 0

## Using "log = TRUE" for an extended range :
par(mfrow = c(2,1))
plot(function(x) dxkcd(x, log = TRUE), 0, 1/sqrt(2*pi),
      main = "log { Xkcd density }")
curve(log(dxkcd(x)), add = TRUE, col = "red", lwd = 2)
mtext("dxkcd(x, log=TRUE)", adj = 0)
mtext("log(dxkcd(x))", col = "red", adj = 1)

plot(function(x) pxkcd(x, log.p = TRUE), 0, 1/sqrt(2*pi),
      main = "log { Xkcd Cumulative }")
curve(log(pxkcd(x)), add = TRUE, col = "red", lwd = 2)
mtext("pxkcd(x, log=TRUE)", adj = 0)
mtext("log(pxkcd(x))", col = "red", adj = 1)
```

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