

The Normal Distribution

Description

Density, distribution function, quantile function and random generation for the normal distribution with mean equal to `mean` and standard deviation equal to `sd`.

Usage

```
dnorm(x, mean = 0, sd = 1, log = FALSE)
pnorm(q, mean = 0, sd = 1, lower.tail = TRUE, log.p = FALSE)
qnorm(p, mean = 0, sd = 1, lower.tail = TRUE, log.p = FALSE)
rnorm(n, mean = 0, sd = 1)
```

Arguments

<code>x</code> , <code>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>mean</code>	vector of means.
<code>sd</code>	vector of standard deviations.
<code>log</code> , <code>log.p</code>	logical; if TRUE, probabilities <code>p</code> are given as <code>log(p)</code> .
<code>lower.tail</code>	logical; if TRUE (default), probabilities are $P[X \leq x]$ otherwise, $P[X > x]$.

Details

If `mean` or `sd` are not specified they assume the default values of 0 and 1, respectively.

The normal distribution has density

$$f(x) = 1/(\sqrt{2 \pi} \sigma) e^{-(x - \mu)^2/(2 \sigma^2)}$$

where μ is the mean of the distribution and σ the standard deviation.

Value

`dnorm` gives the density, `pnorm` gives the distribution function, `qnorm` gives the quantile function, and `rnorm` generates random deviates.

The length of the result is determined by `n` for `rnorm`, 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`.

Source

For `pnorm`, based on

Cody, W. D. (1993) Algorithm 715: SPECFUN – A portable FORTRAN package of special function routines and test drivers. *ACM Transactions on Mathematical Software* **19**, 22–32.

For `qnorm`, the code is a C translation of

Wichura, M. J. (1988) Algorithm AS 241: The percentage points of the normal distribution. *Applied Statistics*, **37**, 477–484.

which provides precise results up to about 16 digits.

For `rnorm`, see [RNG](#) for how to select the algorithm and for references to the supplied methods.

References

Becker, R. A., Chambers, J. M. and Wilks, A. R. (1988) *The New S Language*. Wadsworth & Brooks/Cole.

Johnson, N. L., Kotz, S. and Balakrishnan, N. (1995) *Continuous Univariate Distributions*, volume 1, chapter 13. Wiley, New York.

See Also

[Distributions](#) for other standard distributions, including [dlnorm](#) for the *Lognormal* distribution.

Examples

```
require(graphics)

dnorm(0) == 1/sqrt(2*pi)
dnorm(1) == exp(-1/2)/sqrt(2*pi)
dnorm(1) == 1/sqrt(2*pi*exp(1))
```

```

## Using "log = TRUE" for an extended range :
par(mfrow = c(2,1))
plot(function(x) dnorm(x, log = TRUE), -60, 50,
      main = "log { Normal density }")
curve(log(dnorm(x)), add = TRUE, col = "red", lwd = 2)
mtext("dnorm(x, log=TRUE)", adj = 0)
mtext("log(dnorm(x))", col = "red", adj = 1)

plot(function(x) pnorm(x, log.p = TRUE), -50, 10,
      main = "log { Normal Cumulative }")
curve(log(pnorm(x)), add = TRUE, col = "red", lwd = 2)
mtext("pnorm(x, log=TRUE)", adj = 0)
mtext("log(pnorm(x))", col = "red", adj = 1)

## if you want the so-called 'error function'
erf <- function(x) 2 * pnorm(x * sqrt(2)) - 1
## (see Abramowitz and Stegun 29.2.29)
## and the so-called 'complementary error function'
erfc <- function(x) 2 * pnorm(x * sqrt(2), lower = FALSE)
## and the inverses
erfinv <- function (x) qnorm((1 + x)/2)/sqrt(2)
erfcinv <- function (x) qnorm(x/2, lower = FALSE)/sqrt(2)

```