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Probability Density for the Normal and Gamma Distributions

$$f(y \mid \mu, \sigma^2) = \frac{1}{\sqrt{2\pi}\sigma} \cdot e^{-\frac{(y-\mu)^2}{(2\sigma^2)}},$$

The probability density for the normal distribution is

where μ and σ are the location and scale parameters, respectively, in PROC GENMOD.

$$f(y \mid \nu, \mu) = \frac{1}{\Gamma(\nu) \cdot y} \cdot \left(\frac{y\nu}{\mu}\right)^{\nu} \cdot e^{-\left(\frac{y\nu}{\mu}\right)},$$

The probability density for the gamma distribution is

where μ and v are the location and scale parameters, respectively, for PROC GENMOD.

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