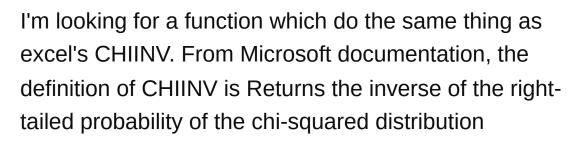
R function equal to excel CHIINV

Asked 10 years ago Modified 10 years ago Viewed 2k times





2





For example = CHIINV(0.2, 2) return 3.21



43

The closest function I can found in R is geoR's dinvchisq However,

dinvchisq(0.2,2) return 1.026062

Please help!



r

chi-squared

excel

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asked Dec 18, 2014 at 3:12

Decula

508 • 5 • 16

try ?Chisquare (? =help) or ??"chi square" (?? =search) similarly for any other distribution, which shows you the function calls for cdf, pdf, inverse cdf and random number generation – Glen_b Dec 18, 2014 at 5:02

1 Answer

Sorted by:

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What you want is ?qchisq. This takes a probability and a degrees of freedom, and outputs the associated quantile.



Consider:



```
> qchisq(p=0.2, df=2, lower.tail=FALSE)
[1] 3.218876
```





Furthermore, according the the <u>documentation</u>,

dinvchisq() is the density function (the height of the pdf at a given quantile) of the *inverse* of the chi-squared distribution. That is, 1/dchisq(). You need the quantile function, not the density function, and you don't want the inverse of the chi-squared distribution (although the confusion seems natural coming from Excel's function).

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edited Dec 18, 2014 at 14:54

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answered Dec 18, 2014 at 3:22

