GeneralizedPareto Distribution

$$f(x) = (a + c/(x + b))(1 + x/b)^{-\mathrm{e}}\mathrm{e}^{-ax} \qquad x, a, b, c > 0$$

Transformation	General PDF	Example: GeneralizedPareto(2,3,4) PDF	CDF	HF	IDF	μ	σ^2	MF	MGF	HF Shape	Support	Comment
x^2	✓	✓	✓	✓		✓	✓	✓	∂	DFR	$0, \infty$	
$\sqrt{x}$	✓	✓	✓	✓		✓	✓	✓	∂	IFR	$0, \infty$	
x^{-1}	✓	✓	✓	✓	✓	✓	✓	✓	∂	UBT	$0, \infty$	
$\arctan(x)$	✓	✓	✓	✓		∂	∂	∂	∂	IFR	$0, \pi/2$	piecewise CDF
e^x	✓	✓	✓	✓		✓	✓	∂	∂	DFR	$1, \infty$	
$\ln(x)$	✓	✓	✓	✓		∂	∂	∂	∂	IFR	$-\infty, \infty$	
e^{-x}	✓	✓	✓	✓	∂	✓	✓	✓	∂	IFR	$0, 1$	
$-\ln(x)$	✓	✓	✓	✓	∂	∂	∂	∂	∂		$-\infty, \infty$	
$\ln(x + 1)$	✓	✓	✓	✓		∂	∂	∂	∂	IFR	$0, \infty$	
$1/\ln(x + 2)$	✓	✓	✓	✓		∂	∂	∂	∂	IFR	$0, 1/\ln(2)$	
$\tanh(x)$	✓	✓	✓	✓		∂	∂	∂	∂	IFR	$0, 1$	
$\sinh(x)$	✓	✓	✓	✓	✓	✓	✓	∂	∂	DFR	$0, \infty$	
$\mathrm{arcsinh}(x)$	✓	✓	✓	✓	∂	∂	∂	∂	∂		$0, \infty$	
$\mathrm{csch}(x + 1)$	✓	✓	∂	∂		∂	∂	∂	∂	IFR	$0, 2/(-\mathrm{e} + \mathrm{e}^{-1})$	
$\mathrm{arccsch}(x + 1)$	✓	✓	✓	✓		∂	∂	∂	∂	IFR	$0, \ln(1 + \sqrt{2})$	
$1/\tanh(x + 1)$	✓	✓	✓	✓		∂	∂	∂	∂	IFR	$1, (\mathrm{e} + \mathrm{e}^{-1})/(\mathrm{e} - \mathrm{e}^{-1})$	
$1/\sinh(\mathrm{x}+1)$	✓	✓	∂	∂		∂	∂	∂	∂	IFR	$2, 2/(\mathrm{e} - \mathrm{e}^{-1})$	
$1/\mathrm{arcsinh}(x + 1)$	✓	✓	✓	✓		∂	∂	∂	∂	IFR	$0, 1/\ln(1 + \sqrt{2})$	
$1/\mathrm{csch}(x) + 1$	✓	✓	∂	∂		∂	∂			DFR	$1, \infty$	
$\tanh(x^{-1})$	✓	✓	∂	∂		∂	∂	∂	∂	IFR	$0, 1$	
$\mathrm{csch}(x^{-1})$	✓	✓	∂	∂		∂	∂	∂	∂		$1, \infty$	
$\mathrm{arccsch}(x^{-1})$	✓	✓	✓	✓	∂	∂	∂	∂	∂		$0, \infty$	

Legend

Symbol	Meaning
✓	Exists, Closed Form
∂	Exists, Not Closed Form
$\varnothing$	Not Possible
	Not Calculated