Package 'truncatedNormals'

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Title R functions for truncated univariate normal distributions

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Depends R (>= 2.8)

Description R functions to simulate from and calculate densities and probabilities for univariate truncated normal distributions (left, right or interval truncated). Supported by the National Science Foundation under award number DMS-0604963.

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URL http://www.r-project.org, http://www.stat.osu.edu/~pfc/

R topics documented:

`dnorm.truncated` *Calculate density function for truncated normal random variables*

Description

Calculate density function for truncated normal random variables

Usage

```
dnorm.truncated(x, mu, sd, lower, upper, log)
```

Arguments

x	value to calculate density at
mu	mean
sd	standard deviation
lower	lower truncation point
upper	upper truncation point
log	if TRUE, calculate the log density

Value

A vector of density values

Author(s)

Peter F. Craigmile

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pnorm.truncated *Calculate distribution function for truncated normal random variables*

Description

Calculate distribution function for truncated normal random variables

Usage

```
pnorm.truncated(q, mu, sd, lower, upper, log.p)
```

Arguments

q	quantile to calculate
mu	mean
sd	standard deviation
lower	lower truncation point
upper	upper truncation point
log.p	if TRUE, probabilities are given as log(p)

Value

A vector of probabilities

Author(s)

Peter F. Craigmile

`rnorm.truncated` *Generate truncated normal random variables*

Description

Generate truncated normal random variables

Usage

```
rnorm.truncated(n, mu, sd, lower, upper)
```

Arguments

`n`	number of variables to generate
`mu`	mean
`sd`	standard deviation
`lower`	lower truncation point
`upper`	upper truncation point

Value

A vector of truncated random variables

Author(s)

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