

# CONTINUOUS PROBABILITY DISTRIBUTIONS

<https://phitter.io>

2024-03-28

## **Abstract**

This document provides an overview of the continuous probability distributions utilized in Phitter. It includes a detailed description for each distribution, covering aspects such as the definition, domain, parameter definitions and domains, probability density function, cumulative distribution function, percentile point function, raw moments, mean, variance, skewness, kurtosis, median, and mode in a concise and clear manner.

# Contents

<b>1</b>	<b>Alpha Distribution</b>	<b>24</b>
1.1	Distribution definition	24
1.2	Distribution domain	24
1.3	Parameters domain and parameters constraints	24
1.4	Cumulative distribution function	24
1.5	Probability density function	24
1.6	Percent point function/Sample	24
1.7	Parametric centered moments	24
1.8	Parametric mean	24
1.9	Parametric variance	24
1.10	Parametric skewness	24
1.11	Parametric kurtosis	24
1.12	Parametric median	24
1.13	Parametric mode	24
1.14	Additional information and definitions	25
1.15	Spreadsheet documents	25
<b>2</b>	<b>Arcsine Distribution</b>	<b>26</b>
2.1	Distribution definition	26
2.2	Distribution domain	26
2.3	Parameters domain and parameters constraints	26
2.4	Cumulative distribution function	26
2.5	Probability density function	26
2.6	Percent point function/Sample	26
2.7	Parametric centered moments	26
2.8	Parametric mean	26
2.9	Parametric variance	26
2.10	Parametric skewness	26
2.11	Parametric kurtosis	26
2.12	Parametric median	26
2.13	Parametric mode	26
2.14	Additional information and definitions	27
2.15	Spreadsheet documents	27
<b>3</b>	<b>Argus Distribution</b>	<b>28</b>
3.1	Distribution definition	28
3.2	Distribution domain	28
3.3	Parameters domain and parameters constraints	28
3.4	Cumulative distribution function	28
3.5	Probability density function	28
3.6	Percent point function/Sample	28
3.7	Parametric centered moments	28
3.8	Parametric mean	28
3.9	Parametric variance	28
3.10	Parametric skewness	28
3.11	Parametric kurtosis	28
3.12	Parametric median	28
3.13	Parametric mode	29
3.14	Additional information and definitions	29
3.15	Spreadsheet documents	29

<b>4</b>	<b>Beta Distribution</b>	<b>30</b>
4.1	Distribution definition	30
4.2	Distribution domain	30
4.3	Parameters domain and parameters constraints	30
4.4	Cumulative distribution function	30
4.5	Probability density function	30
4.6	Percent point function/Sample	30
4.7	Parametric centered moments	30
4.8	Parametric mean	30
4.9	Parametric variance	30
4.10	Parametric skewness	30
4.11	Parametric kurtosis	30
4.12	Parametric median	30
4.13	Parametric mode	30
4.14	Additional information and definitions	31
4.15	Spreadsheet documents	31
<b>5</b>	<b>Beta Prime Distribution</b>	<b>32</b>
5.1	Distribution definition	32
5.2	Distribution domain	32
5.3	Parameters domain and parameters constraints	32
5.4	Cumulative distribution function	32
5.5	Probability density function	32
5.6	Percent point function/Sample	32
5.7	Parametric centered moments	32
5.8	Parametric mean	32
5.9	Parametric variance	32
5.10	Parametric skewness	32
5.11	Parametric kurtosis	32
5.12	Parametric median	32
5.13	Parametric mode	33
5.14	Additional information and definitions	33
5.15	Spreadsheet documents	33
<b>6</b>	<b>Beta Prime 4P Distribution</b>	<b>34</b>
6.1	Distribution definition	34
6.2	Distribution domain	34
6.3	Parameters domain and parameters constraints	34
6.4	Cumulative distribution function	34
6.5	Probability density function	34
6.6	Percent point function/Sample	34
6.7	Parametric centered moments	34
6.8	Parametric mean	34
6.9	Parametric variance	34
6.10	Parametric skewness	34
6.11	Parametric kurtosis	34
6.12	Parametric median	34
6.13	Parametric mode	35
6.14	Additional information and definitions	35
6.15	Spreadsheet documents	35
<b>7</b>	<b>Bradford Distribution</b>	<b>36</b>
7.1	Distribution definition	36
7.2	Distribution domain	36
7.3	Parameters domain and parameters constraints	36
7.4	Cumulative distribution function	36
7.5	Probability density function	36

7.6	Percent point function/Sample	36
7.7	Parametric centered moments	36
7.8	Parametric mean	36
7.9	Parametric variance	36
7.10	Parametric skewness	36
7.11	Parametric kurtosis	36
7.12	Parametric median	36
7.13	Parametric mode	36
7.14	Additional information and definitions	37
7.15	Spreadsheet documents	37
<b>8</b>	<b>Burr Distribution</b>	<b>38</b>
8.1	Distribution definition	38
8.2	Distribution domain	38
8.3	Parameters domain and parameters constraints	38
8.4	Cumulative distribution function	38
8.5	Probability density function	38
8.6	Percent point function/Sample	38
8.7	Parametric centered moments	38
8.8	Parametric mean	38
8.9	Parametric variance	38
8.10	Parametric skewness	38
8.11	Parametric kurtosis	38
8.12	Parametric median	38
8.13	Parametric mode	38
8.14	Additional information and definitions	39
8.15	Spreadsheet documents	39
<b>9</b>	<b>Burr 4P Distribution</b>	<b>40</b>
9.1	Distribution definition	40
9.2	Distribution domain	40
9.3	Parameters domain and parameters constraints	40
9.4	Cumulative distribution function	40
9.5	Probability density function	40
9.6	Percent point function/Sample	40
9.7	Parametric centered moments	40
9.8	Parametric mean	40
9.9	Parametric variance	40
9.10	Parametric skewness	40
9.11	Parametric kurtosis	40
9.12	Parametric median	40
9.13	Parametric mode	41
9.14	Additional information and definitions	41
9.15	Spreadsheet documents	41
<b>10</b>	<b>Cauchy Distribution</b>	<b>42</b>
10.1	Distribution definition	42
10.2	Distribution domain	42
10.3	Parameters domain and parameters constraints	42
10.4	Cumulative distribution function	42
10.5	Probability density function	42
10.6	Percent point function/Sample	42
10.7	Parametric centered moments	42
10.8	Parametric mean	42
10.9	Parametric variance	42
10.10	Parametric skewness	42
10.11	Parametric kurtosis	42

10.12	Parametric median . . . . .	42
10.13	Parametric mode . . . . .	42
10.14	Additional information and definitions . . . . .	43
10.15	Spreadsheet documents . . . . .	43
<b>11</b>	<b>Chi Square Distribution</b>	<b>44</b>
11.1	Distribution definition . . . . .	44
11.2	Distribution domain . . . . .	44
11.3	Parameters domain and parameters constraints . . . . .	44
11.4	Cumulative distribution function . . . . .	44
11.5	Probability density function . . . . .	44
11.6	Percent point function/Sample . . . . .	44
11.7	Parametric centered moments . . . . .	44
11.8	Parametric mean . . . . .	44
11.9	Parametric variance . . . . .	44
11.10	Parametric skewness . . . . .	44
11.11	Parametric kurtosis . . . . .	44
11.12	Parametric median . . . . .	44
11.13	Parametric mode . . . . .	44
11.14	Additional information and definitions . . . . .	45
11.15	Spreadsheet documents . . . . .	45
<b>12</b>	<b>Chi Square 3P Distribution</b>	<b>46</b>
12.1	Distribution definition . . . . .	46
12.2	Distribution domain . . . . .	46
12.3	Parameters domain and parameters constraints . . . . .	46
12.4	Cumulative distribution function . . . . .	46
12.5	Probability density function . . . . .	46
12.6	Percent point function/Sample . . . . .	46
12.7	Parametric centered moments . . . . .	46
12.8	Parametric mean . . . . .	46
12.9	Parametric variance . . . . .	46
12.10	Parametric skewness . . . . .	46
12.11	Parametric kurtosis . . . . .	46
12.12	Parametric median . . . . .	46
12.13	Parametric mode . . . . .	46
12.14	Additional information and definitions . . . . .	47
12.15	Spreadsheet documents . . . . .	47
<b>13</b>	<b>Dagum Distribution</b>	<b>48</b>
13.1	Distribution definition . . . . .	48
13.2	Distribution domain . . . . .	48
13.3	Parameters domain and parameters constraints . . . . .	48
13.4	Cumulative distribution function . . . . .	48
13.5	Probability density function . . . . .	48
13.6	Percent point function/Sample . . . . .	48
13.7	Parametric centered moments . . . . .	48
13.8	Parametric mean . . . . .	48
13.9	Parametric variance . . . . .	48
13.10	Parametric skewness . . . . .	48
13.11	Parametric kurtosis . . . . .	48
13.12	Parametric median . . . . .	48
13.13	Parametric mode . . . . .	48
13.14	Additional information and definitions . . . . .	49
13.15	Spreadsheet documents . . . . .	49

<b>14 Dagum 4P Distribution</b>	<b>50</b>
14.1 Distribution definition . . . . .	50
14.2 Distribution domain . . . . .	50
14.3 Parameters domain and parameters constraints . . . . .	50
14.4 Cumulative distribution function . . . . .	50
14.5 Probability density function . . . . .	50
14.6 Percent point function/Sample . . . . .	50
14.7 Parametric centered moments . . . . .	50
14.8 Parametric mean . . . . .	50
14.9 Parametric variance . . . . .	50
14.10 Parametric skewness . . . . .	50
14.11 Parametric kurtosis . . . . .	50
14.12 Parametric median . . . . .	50
14.13 Parametric mode . . . . .	50
14.14 Additional information and definitions . . . . .	51
14.15 Spreadsheet documents . . . . .	51
<b>15 Erlang Distribution</b>	<b>52</b>
15.1 Distribution definition . . . . .	52
15.2 Distribution domain . . . . .	52
15.3 Parameters domain and parameters constraints . . . . .	52
15.4 Cumulative distribution function . . . . .	52
15.5 Probability density function . . . . .	52
15.6 Percent point function/Sample . . . . .	52
15.7 Parametric centered moments . . . . .	52
15.8 Parametric mean . . . . .	52
15.9 Parametric variance . . . . .	52
15.10 Parametric skewness . . . . .	52
15.11 Parametric kurtosis . . . . .	52
15.12 Parametric median . . . . .	52
15.13 Parametric mode . . . . .	52
15.14 Additional information and definitions . . . . .	53
15.15 Spreadsheet documents . . . . .	53
<b>16 Erlang 3P Distribution</b>	<b>54</b>
16.1 Distribution definition . . . . .	54
16.2 Distribution domain . . . . .	54
16.3 Parameters domain and parameters constraints . . . . .	54
16.4 Cumulative distribution function . . . . .	54
16.5 Probability density function . . . . .	54
16.6 Percent point function/Sample . . . . .	54
16.7 Parametric centered moments . . . . .	54
16.8 Parametric mean . . . . .	54
16.9 Parametric variance . . . . .	54
16.10 Parametric skewness . . . . .	54
16.11 Parametric kurtosis . . . . .	54
16.12 Parametric median . . . . .	54
16.13 Parametric mode . . . . .	54
16.14 Additional information and definitions . . . . .	55
16.15 Spreadsheet documents . . . . .	55
<b>17 Error Function Distribution</b>	<b>56</b>
17.1 Distribution definition . . . . .	56
17.2 Distribution domain . . . . .	56
17.3 Parameters domain and parameters constraints . . . . .	56
17.4 Cumulative distribution function . . . . .	56
17.5 Probability density function . . . . .	56

17.6	Percent point function/Sample	56
17.7	Parametric centered moments	56
17.8	Parametric mean	56
17.9	Parametric variance	56
17.10	Parametric skewness	56
17.11	Parametric kurtosis	56
17.12	Parametric median	56
17.13	Parametric mode	56
17.14	Additional information and definitions	57
17.15	Spreadsheet documents	57
<b>18</b>	<b>Exponential Distribution</b>	<b>58</b>
18.1	Distribution definition	58
18.2	Distribution domain	58
18.3	Parameters domain and parameters constraints	58
18.4	Cumulative distribution function	58
18.5	Probability density function	58
18.6	Percent point function/Sample	58
18.7	Parametric centered moments	58
18.8	Parametric mean	58
18.9	Parametric variance	58
18.10	Parametric skewness	58
18.11	Parametric kurtosis	58
18.12	Parametric median	58
18.13	Parametric mode	58
18.14	Additional information and definitions	59
18.15	Spreadsheet documents	59
<b>19</b>	<b>Exponential 2P Distribution</b>	<b>60</b>
19.1	Distribution definition	60
19.2	Distribution domain	60
19.3	Parameters domain and parameters constraints	60
19.4	Cumulative distribution function	60
19.5	Probability density function	60
19.6	Percent point function/Sample	60
19.7	Parametric centered moments	60
19.8	Parametric mean	60
19.9	Parametric variance	60
19.10	Parametric skewness	60
19.11	Parametric kurtosis	60
19.12	Parametric median	60
19.13	Parametric mode	60
19.14	Additional information and definitions	61
19.15	Spreadsheet documents	61
<b>20</b>	<b>F Distribution</b>	<b>62</b>
20.1	Distribution definition	62
20.2	Distribution domain	62
20.3	Parameters domain and parameters constraints	62
20.4	Cumulative distribution function	62
20.5	Probability density function	62
20.6	Percent point function/Sample	62
20.7	Parametric centered moments	62
20.8	Parametric mean	62
20.9	Parametric variance	62
20.10	Parametric skewness	62
20.11	Parametric kurtosis	62

20.12	Parametric median . . . . .	62
20.13	Parametric mode . . . . .	63
20.14	Additional information and definitions . . . . .	63
20.15	Spreadsheet documents . . . . .	63
<b>21</b>	<b>F 4P Distribution</b>	<b>64</b>
21.1	Distribution definition . . . . .	64
21.2	Distribution domain . . . . .	64
21.3	Parameters domain and parameters constraints . . . . .	64
21.4	Cumulative distribution function . . . . .	64
21.5	Probability density function . . . . .	64
21.6	Percent point function/Sample . . . . .	64
21.7	Parametric centered moments . . . . .	64
21.8	Parametric mean . . . . .	64
21.9	Parametric variance . . . . .	64
21.10	Parametric skewness . . . . .	64
21.11	Parametric kurtosis . . . . .	64
21.12	Parametric median . . . . .	64
21.13	Parametric mode . . . . .	65
21.14	Additional information and definitions . . . . .	65
21.15	Spreadsheet documents . . . . .	65
<b>22</b>	<b>Fatigue Life Distribution</b>	<b>66</b>
22.1	Distribution definition . . . . .	66
22.2	Distribution domain . . . . .	66
22.3	Parameters domain and parameters constraints . . . . .	66
22.4	Cumulative distribution function . . . . .	66
22.5	Probability density function . . . . .	66
22.6	Percent point function/Sample . . . . .	66
22.7	Parametric centered moments . . . . .	66
22.8	Parametric mean . . . . .	66
22.9	Parametric variance . . . . .	66
22.10	Parametric skewness . . . . .	66
22.11	Parametric kurtosis . . . . .	66
22.12	Parametric median . . . . .	66
22.13	Parametric mode . . . . .	67
22.14	Additional information and definitions . . . . .	67
22.15	Spreadsheet documents . . . . .	67
<b>23</b>	<b>Folded Normal Distribution</b>	<b>68</b>
23.1	Distribution definition . . . . .	68
23.2	Distribution domain . . . . .	68
23.3	Parameters domain and parameters constraints . . . . .	68
23.4	Cumulative distribution function . . . . .	68
23.5	Probability density function . . . . .	68
23.6	Percent point function/Sample . . . . .	68
23.7	Parametric centered moments . . . . .	68
23.8	Parametric mean . . . . .	68
23.9	Parametric variance . . . . .	68
23.10	Parametric skewness . . . . .	68
23.11	Parametric kurtosis . . . . .	68
23.12	Parametric median . . . . .	68
23.13	Parametric mode . . . . .	68
23.14	Additional information and definitions . . . . .	69
23.15	Spreadsheet documents . . . . .	69



<b>24 Frechet Distribution</b>	<b>70</b>
24.1 Distribution definition . . . . .	70
24.2 Distribution domain . . . . .	70
24.3 Parameters domain and parameters constraints . . . . .	70
24.4 Cumulative distribution function . . . . .	70
24.5 Probability density function . . . . .	70
24.6 Percent point function/Sample . . . . .	70
24.7 Parametric centered moments . . . . .	70
24.8 Parametric mean . . . . .	70
24.9 Parametric variance . . . . .	70
24.10 Parametric skewness . . . . .	70
24.11 Parametric kurtosis . . . . .	70
24.12 Parametric median . . . . .	70
24.13 Parametric mode . . . . .	70
24.14 Additional information and definitions . . . . .	71
24.15 Spreadsheet documents . . . . .	71
<b>25 Gamma Distribution</b>	<b>72</b>
25.1 Distribution definition . . . . .	72
25.2 Distribution domain . . . . .	72
25.3 Parameters domain and parameters constraints . . . . .	72
25.4 Cumulative distribution function . . . . .	72
25.5 Probability density function . . . . .	72
25.6 Percent point function/Sample . . . . .	72
25.7 Parametric centered moments . . . . .	72
25.8 Parametric mean . . . . .	72
25.9 Parametric variance . . . . .	72
25.10 Parametric skewness . . . . .	72
25.11 Parametric kurtosis . . . . .	72
25.12 Parametric median . . . . .	72
25.13 Parametric mode . . . . .	72
25.14 Additional information and definitions . . . . .	73
25.15 Spreadsheet documents . . . . .	73
<b>26 Gamma 3P Distribution</b>	<b>74</b>
26.1 Distribution definition . . . . .	74
26.2 Distribution domain . . . . .	74
26.3 Parameters domain and parameters constraints . . . . .	74
26.4 Cumulative distribution function . . . . .	74
26.5 Probability density function . . . . .	74
26.6 Percent point function/Sample . . . . .	74
26.7 Parametric centered moments . . . . .	74
26.8 Parametric mean . . . . .	74
26.9 Parametric variance . . . . .	74
26.10 Parametric skewness . . . . .	74
26.11 Parametric kurtosis . . . . .	74
26.12 Parametric median . . . . .	74
26.13 Parametric mode . . . . .	74
26.14 Additional information and definitions . . . . .	75
26.15 Spreadsheet documents . . . . .	75
<b>27 Generalized Extreme Value Distribution</b>	<b>76</b>
27.1 Distribution definition . . . . .	76
27.2 Distribution domain . . . . .	76
27.3 Parameters domain and parameters constraints . . . . .	76
27.4 Cumulative distribution function . . . . .	76
27.5 Probability density function . . . . .	76

27.6	Percent point function/Sample	76
27.7	Parametric centered moments	76
27.8	Parametric mean	76
27.9	Parametric variance	76
27.10	Parametric skewness	76
27.11	Parametric kurtosis	76
27.12	Parametric median	77
27.13	Parametric mode	77
27.14	Additional information and definitions	77
27.15	Spreadsheet documents	77
<b>28</b>	<b>Generalized Gamma Distribution</b>	<b>78</b>
28.1	Distribution definition	78
28.2	Distribution domain	78
28.3	Parameters domain and parameters constraints	78
28.4	Cumulative distribution function	78
28.5	Probability density function	78
28.6	Percent point function/Sample	78
28.7	Parametric centered moments	78
28.8	Parametric mean	78
28.9	Parametric variance	78
28.10	Parametric skewness	78
28.11	Parametric kurtosis	78
28.12	Parametric median	78
28.13	Parametric mode	78
28.14	Additional information and definitions	79
28.15	Spreadsheet documents	79
<b>29</b>	<b>Generalized Gamma 4P Distribution</b>	<b>80</b>
29.1	Distribution definition	80
29.2	Distribution domain	80
29.3	Parameters domain and parameters constraints	80
29.4	Cumulative distribution function	80
29.5	Probability density function	80
29.6	Percent point function/Sample	80
29.7	Parametric centered moments	80
29.8	Parametric mean	80
29.9	Parametric variance	80
29.10	Parametric skewness	80
29.11	Parametric kurtosis	80
29.12	Parametric median	80
29.13	Parametric mode	80
29.14	Additional information and definitions	81
29.15	Spreadsheet documents	81
<b>30</b>	<b>Generalized Logistic Distribution</b>	<b>82</b>
30.1	Distribution definition	82
30.2	Distribution domain	82
30.3	Parameters domain and parameters constraints	82
30.4	Cumulative distribution function	82
30.5	Probability density function	82
30.6	Percent point function/Sample	82
30.7	Parametric centered moments	82
30.8	Parametric mean	82
30.9	Parametric variance	82
30.10	Parametric skewness	82
30.11	Parametric kurtosis	82

30.12	Parametric median . . . . .	82
30.13	Parametric mode . . . . .	82
30.14	Additional information and definitions . . . . .	83
30.15	Spreadsheet documents . . . . .	83
<b>31</b>	<b>Generalized Normal Distribution</b>	<b>84</b>
31.1	Distribution definition . . . . .	84
31.2	Distribution domain . . . . .	84
31.3	Parameters domain and parameters constraints . . . . .	84
31.4	Cumulative distribution function . . . . .	84
31.5	Probability density function . . . . .	84
31.6	Percent point function/Sample . . . . .	84
31.7	Parametric centered moments . . . . .	84
31.8	Parametric mean . . . . .	84
31.9	Parametric variance . . . . .	84
31.10	Parametric skewness . . . . .	84
31.11	Parametric kurtosis . . . . .	84
31.12	Parametric median . . . . .	84
31.13	Parametric mode . . . . .	84
31.14	Additional information and definitions . . . . .	85
31.15	Spreadsheet documents . . . . .	85
<b>32</b>	<b>Generalized Pareto Distribution</b>	<b>86</b>
32.1	Distribution definition . . . . .	86
32.2	Distribution domain . . . . .	86
32.3	Parameters domain and parameters constraints . . . . .	86
32.4	Cumulative distribution function . . . . .	86
32.5	Probability density function . . . . .	86
32.6	Percent point function/Sample . . . . .	86
32.7	Parametric centered moments . . . . .	86
32.8	Parametric mean . . . . .	86
32.9	Parametric variance . . . . .	86
32.10	Parametric skewness . . . . .	86
32.11	Parametric kurtosis . . . . .	86
32.12	Parametric median . . . . .	86
32.13	Parametric mode . . . . .	86
32.14	Additional information and definitions . . . . .	87
32.15	Spreadsheet documents . . . . .	87
<b>33</b>	<b>Gibrat Distribution</b>	<b>88</b>
33.1	Distribution definition . . . . .	88
33.2	Distribution domain . . . . .	88
33.3	Parameters domain and parameters constraints . . . . .	88
33.4	Cumulative distribution function . . . . .	88
33.5	Probability density function . . . . .	88
33.6	Percent point function/Sample . . . . .	88
33.7	Parametric centered moments . . . . .	88
33.8	Parametric mean . . . . .	88
33.9	Parametric variance . . . . .	88
33.10	Parametric skewness . . . . .	88
33.11	Parametric kurtosis . . . . .	88
33.12	Parametric median . . . . .	88
33.13	Parametric mode . . . . .	88
33.14	Additional information and definitions . . . . .	89
33.15	Spreadsheet documents . . . . .	89

<b>34 Gumbel Left Distribution</b>	<b>90</b>
34.1 Distribution definition . . . . .	90
34.2 Distribution domain . . . . .	90
34.3 Parameters domain and parameters constraints . . . . .	90
34.4 Cumulative distribution function . . . . .	90
34.5 Probability density function . . . . .	90
34.6 Percent point function/Sample . . . . .	90
34.7 Parametric centered moments . . . . .	90
34.8 Parametric mean . . . . .	90
34.9 Parametric variance . . . . .	90
34.10 Parametric skewness . . . . .	90
34.11 Parametric kurtosis . . . . .	90
34.12 Parametric median . . . . .	90
34.13 Parametric mode . . . . .	90
34.14 Additional information and definitions . . . . .	91
34.15 Spreadsheet documents . . . . .	91
<b>35 Gumbel Right Distribution</b>	<b>92</b>
35.1 Distribution definition . . . . .	92
35.2 Distribution domain . . . . .	92
35.3 Parameters domain and parameters constraints . . . . .	92
35.4 Cumulative distribution function . . . . .	92
35.5 Probability density function . . . . .	92
35.6 Percent point function/Sample . . . . .	92
35.7 Parametric centered moments . . . . .	92
35.8 Parametric mean . . . . .	92
35.9 Parametric variance . . . . .	92
35.10 Parametric skewness . . . . .	92
35.11 Parametric kurtosis . . . . .	92
35.12 Parametric median . . . . .	92
35.13 Parametric mode . . . . .	92
35.14 Additional information and definitions . . . . .	93
35.15 Spreadsheet documents . . . . .	93
<b>36 Half Normal Distribution</b>	<b>94</b>
36.1 Distribution definition . . . . .	94
36.2 Distribution domain . . . . .	94
36.3 Parameters domain and parameters constraints . . . . .	94
36.4 Cumulative distribution function . . . . .	94
36.5 Probability density function . . . . .	94
36.6 Percent point function/Sample . . . . .	94
36.7 Parametric centered moments . . . . .	94
36.8 Parametric mean . . . . .	94
36.9 Parametric variance . . . . .	94
36.10 Parametric skewness . . . . .	94
36.11 Parametric kurtosis . . . . .	94
36.12 Parametric median . . . . .	94
36.13 Parametric mode . . . . .	94
36.14 Additional information and definitions . . . . .	95
36.15 Spreadsheet documents . . . . .	95
<b>37 Hyperbolic Secant Distribution</b>	<b>96</b>
37.1 Distribution definition . . . . .	96
37.2 Distribution domain . . . . .	96
37.3 Parameters domain and parameters constraints . . . . .	96
37.4 Cumulative distribution function . . . . .	96
37.5 Probability density function . . . . .	96

37.6	Percent point function/Sample	96
37.7	Parametric centered moments	96
37.8	Parametric mean	96
37.9	Parametric variance	96
37.10	Parametric skewness	96
37.11	Parametric kurtosis	96
37.12	Parametric median	96
37.13	Parametric mode	96
37.14	Additional information and definitions	97
37.15	Spreadsheet documents	97
<b>38</b>	<b>Inverse Gamma Distribution</b>	<b>98</b>
38.1	Distribution definition	98
38.2	Distribution domain	98
38.3	Parameters domain and parameters constraints	98
38.4	Cumulative distribution function	98
38.5	Probability density function	98
38.6	Percent point function/Sample	98
38.7	Parametric centered moments	98
38.8	Parametric mean	98
38.9	Parametric variance	98
38.10	Parametric skewness	98
38.11	Parametric kurtosis	98
38.12	Parametric median	98
38.13	Parametric mode	98
38.14	Additional information and definitions	99
38.15	Spreadsheet documents	99
<b>39</b>	<b>Inverse Gamma 3P Distribution</b>	<b>100</b>
39.1	Distribution definition	100
39.2	Distribution domain	100
39.3	Parameters domain and parameters constraints	100
39.4	Cumulative distribution function	100
39.5	Probability density function	100
39.6	Percent point function/Sample	100
39.7	Parametric centered moments	100
39.8	Parametric mean	100
39.9	Parametric variance	100
39.10	Parametric skewness	100
39.11	Parametric kurtosis	100
39.12	Parametric median	100
39.13	Parametric mode	100
39.14	Additional information and definitions	101
39.15	Spreadsheet documents	101
<b>40</b>	<b>Inverse Gaussian Distribution</b>	<b>102</b>
40.1	Distribution definition	102
40.2	Distribution domain	102
40.3	Parameters domain and parameters constraints	102
40.4	Cumulative distribution function	102
40.5	Probability density function	102
40.6	Percent point function/Sample	102
40.7	Parametric centered moments	102
40.8	Parametric mean	102
40.9	Parametric variance	102
40.10	Parametric skewness	102
40.11	Parametric kurtosis	102

40.12	Parametric median . . . . .	102
40.13	Parametric mode . . . . .	103
40.14	Additional information and definitions . . . . .	103
40.15	Spreadsheet documents . . . . .	103
<b>41</b>	<b>Inverse Gaussian 3P Distribution</b>	<b>104</b>
41.1	Distribution definition . . . . .	104
41.2	Distribution domain . . . . .	104
41.3	Parameters domain and parameters constraints . . . . .	104
41.4	Cumulative distribution function . . . . .	104
41.5	Probability density function . . . . .	104
41.6	Percent point function/Sample . . . . .	104
41.7	Parametric centered moments . . . . .	104
41.8	Parametric mean . . . . .	104
41.9	Parametric variance . . . . .	104
41.10	Parametric skewness . . . . .	104
41.11	Parametric kurtosis . . . . .	104
41.12	Parametric median . . . . .	104
41.13	Parametric mode . . . . .	105
41.14	Additional information and definitions . . . . .	105
41.15	Spreadsheet documents . . . . .	105
<b>42</b>	<b>Johnson SB Distribution</b>	<b>106</b>
42.1	Distribution definition . . . . .	106
42.2	Distribution domain . . . . .	106
42.3	Parameters domain and parameters constraints . . . . .	106
42.4	Cumulative distribution function . . . . .	106
42.5	Probability density function . . . . .	106
42.6	Percent point function/Sample . . . . .	106
42.7	Parametric centered moments . . . . .	106
42.8	Parametric mean . . . . .	106
42.9	Parametric variance . . . . .	106
42.10	Parametric skewness . . . . .	106
42.11	Parametric kurtosis . . . . .	106
42.12	Parametric median . . . . .	106
42.13	Parametric mode . . . . .	107
42.14	Additional information and definitions . . . . .	107
42.15	Spreadsheet documents . . . . .	107
<b>43</b>	<b>Johnson SU Distribution</b>	<b>108</b>
43.1	Distribution definition . . . . .	108
43.2	Distribution domain . . . . .	108
43.3	Parameters domain and parameters constraints . . . . .	108
43.4	Cumulative distribution function . . . . .	108
43.5	Probability density function . . . . .	108
43.6	Percent point function/Sample . . . . .	108
43.7	Parametric centered moments . . . . .	108
43.8	Parametric mean . . . . .	108
43.9	Parametric variance . . . . .	108
43.10	Parametric skewness . . . . .	108
43.11	Parametric kurtosis . . . . .	108
43.12	Parametric median . . . . .	108
43.13	Parametric mode . . . . .	108
43.14	Additional information and definitions . . . . .	109
43.15	Spreadsheet documents . . . . .	109

<b>44 Kumaraswamy Distribution</b>	<b>110</b>
44.1 Distribution definition	110
44.2 Distribution domain	110
44.3 Parameters domain and parameters constraints	110
44.4 Cumulative distribution function	110
44.5 Probability density function	110
44.6 Percent point function/Sample	110
44.7 Parametric centered moments	110
44.8 Parametric mean	110
44.9 Parametric variance	110
44.10 Parametric skewness	110
44.11 Parametric kurtosis	110
44.12 Parametric median	110
44.13 Parametric mode	110
44.14 Additional information and definitions	111
44.15 Spreadsheet documents	111
<b>45 Laplace Distribution</b>	<b>112</b>
45.1 Distribution definition	112
45.2 Distribution domain	112
45.3 Parameters domain and parameters constraints	112
45.4 Cumulative distribution function	112
45.5 Probability density function	112
45.6 Percent point function/Sample	112
45.7 Parametric centered moments	112
45.8 Parametric mean	112
45.9 Parametric variance	112
45.10 Parametric skewness	112
45.11 Parametric kurtosis	112
45.12 Parametric median	112
45.13 Parametric mode	112
45.14 Additional information and definitions	113
45.15 Spreadsheet documents	113
<b>46 Levy Distribution</b>	<b>114</b>
46.1 Distribution definition	114
46.2 Distribution domain	114
46.3 Parameters domain and parameters constraints	114
46.4 Cumulative distribution function	114
46.5 Probability density function	114
46.6 Percent point function/Sample	114
46.7 Parametric centered moments	114
46.8 Parametric mean	114
46.9 Parametric variance	114
46.10 Parametric skewness	114
46.11 Parametric kurtosis	114
46.12 Parametric median	114
46.13 Parametric mode	114
46.14 Additional information and definitions	115
46.15 Spreadsheet documents	115
<b>47 Loggamma Distribution</b>	<b>116</b>
47.1 Distribution definition	116
47.2 Distribution domain	116
47.3 Parameters domain and parameters constraints	116
47.4 Cumulative distribution function	116
47.5 Probability density function	116

47.6	Percent point function/Sample	116
47.7	Parametric centered moments	116
47.8	Parametric mean	116
47.9	Parametric variance	116
47.10	Parametric skewness	116
47.11	Parametric kurtosis	116
47.12	Parametric median	116
47.13	Parametric mode	116
47.14	Additional information and definitions	117
47.15	Spreadsheet documents	117
<b>48</b>	<b>Logistic Distribution</b>	<b>118</b>
48.1	Distribution definition	118
48.2	Distribution domain	118
48.3	Parameters domain and parameters constraints	118
48.4	Cumulative distribution function	118
48.5	Probability density function	118
48.6	Percent point function/Sample	118
48.7	Parametric centered moments	118
48.8	Parametric mean	118
48.9	Parametric variance	118
48.10	Parametric skewness	118
48.11	Parametric kurtosis	118
48.12	Parametric median	118
48.13	Parametric mode	118
48.14	Additional information and definitions	119
48.15	Spreadsheet documents	119
<b>49</b>	<b>Loglogistic Distribution</b>	<b>120</b>
49.1	Distribution definition	120
49.2	Distribution domain	120
49.3	Parameters domain and parameters constraints	120
49.4	Cumulative distribution function	120
49.5	Probability density function	120
49.6	Percent point function/Sample	120
49.7	Parametric centered moments	120
49.8	Parametric mean	120
49.9	Parametric variance	120
49.10	Parametric skewness	120
49.11	Parametric kurtosis	120
49.12	Parametric median	120
49.13	Parametric mode	120
49.14	Additional information and definitions	121
49.15	Spreadsheet documents	121
<b>50</b>	<b>Loglogistic 3P Distribution</b>	<b>122</b>
50.1	Distribution definition	122
50.2	Distribution domain	122
50.3	Parameters domain and parameters constraints	122
50.4	Cumulative distribution function	122
50.5	Probability density function	122
50.6	Percent point function/Sample	122
50.7	Parametric centered moments	122
50.8	Parametric mean	122
50.9	Parametric variance	122
50.10	Parametric skewness	122
50.11	Parametric kurtosis	122



50.12	Parametric median . . . . .	122
50.13	Parametric mode . . . . .	122
50.14	Additional information and definitions . . . . .	123
50.15	Spreadsheet documents . . . . .	123
<b>51</b>	<b>Lognormal Distribution</b>	<b>124</b>
51.1	Distribution definition . . . . .	124
51.2	Distribution domain . . . . .	124
51.3	Parameters domain and parameters constraints . . . . .	124
51.4	Cumulative distribution function . . . . .	124
51.5	Probability density function . . . . .	124
51.6	Percent point function/Sample . . . . .	124
51.7	Parametric centered moments . . . . .	124
51.8	Parametric mean . . . . .	124
51.9	Parametric variance . . . . .	124
51.10	Parametric skewness . . . . .	124
51.11	Parametric kurtosis . . . . .	124
51.12	Parametric median . . . . .	124
51.13	Parametric mode . . . . .	124
51.14	Additional information and definitions . . . . .	125
51.15	Spreadsheet documents . . . . .	125
<b>52</b>	<b>Maxwell Distribution</b>	<b>126</b>
52.1	Distribution definition . . . . .	126
52.2	Distribution domain . . . . .	126
52.3	Parameters domain and parameters constraints . . . . .	126
52.4	Cumulative distribution function . . . . .	126
52.5	Probability density function . . . . .	126
52.6	Percent point function/Sample . . . . .	126
52.7	Parametric centered moments . . . . .	126
52.8	Parametric mean . . . . .	126
52.9	Parametric variance . . . . .	126
52.10	Parametric skewness . . . . .	126
52.11	Parametric kurtosis . . . . .	126
52.12	Parametric median . . . . .	126
52.13	Parametric mode . . . . .	127
52.14	Additional information and definitions . . . . .	127
52.15	Spreadsheet documents . . . . .	127
<b>53</b>	<b>Moyal Distribution</b>	<b>128</b>
53.1	Distribution definition . . . . .	128
53.2	Distribution domain . . . . .	128
53.3	Parameters domain and parameters constraints . . . . .	128
53.4	Cumulative distribution function . . . . .	128
53.5	Probability density function . . . . .	128
53.6	Percent point function/Sample . . . . .	128
53.7	Parametric centered moments . . . . .	128
53.8	Parametric mean . . . . .	128
53.9	Parametric variance . . . . .	128
53.10	Parametric skewness . . . . .	128
53.11	Parametric kurtosis . . . . .	128
53.12	Parametric median . . . . .	128
53.13	Parametric mode . . . . .	128
53.14	Additional information and definitions . . . . .	129
53.15	Spreadsheet documents . . . . .	129

<b>54 Nakagami Distribution</b>	<b>130</b>
54.1 Distribution definition . . . . .	130
54.2 Distribution domain . . . . .	130
54.3 Parameters domain and parameters constraints . . . . .	130
54.4 Cumulative distribution function . . . . .	130
54.5 Probability density function . . . . .	130
54.6 Percent point function/Sample . . . . .	130
54.7 Parametric centered moments . . . . .	130
54.8 Parametric mean . . . . .	130
54.9 Parametric variance . . . . .	130
54.10 Parametric skewness . . . . .	130
54.11 Parametric kurtosis . . . . .	130
54.12 Parametric median . . . . .	131
54.13 Parametric mode . . . . .	131
54.14 Additional information and definitions . . . . .	131
54.15 Spreadsheet documents . . . . .	131
<b>55 Non Central Chi Square Distribution</b>	<b>132</b>
55.1 Distribution definition . . . . .	132
55.2 Distribution domain . . . . .	132
55.3 Parameters domain and parameters constraints . . . . .	132
55.4 Cumulative distribution function . . . . .	132
55.5 Probability density function . . . . .	132
55.6 Percent point function/Sample . . . . .	132
55.7 Parametric centered moments . . . . .	132
55.8 Parametric mean . . . . .	132
55.9 Parametric variance . . . . .	132
55.10 Parametric skewness . . . . .	132
55.11 Parametric kurtosis . . . . .	132
55.12 Parametric median . . . . .	132
55.13 Parametric mode . . . . .	132
55.14 Additional information and definitions . . . . .	133
55.15 Spreadsheet documents . . . . .	133
<b>56 Non Central F Distribution</b>	<b>134</b>
56.1 Distribution definition . . . . .	134
56.2 Distribution domain . . . . .	134
56.3 Parameters domain and parameters constraints . . . . .	134
56.4 Cumulative distribution function . . . . .	134
56.5 Probability density function . . . . .	134
56.6 Percent point function/Sample . . . . .	134
56.7 Parametric centered moments . . . . .	134
56.8 Parametric mean . . . . .	134
56.9 Parametric variance . . . . .	134
56.10 Parametric skewness . . . . .	134
56.11 Parametric kurtosis . . . . .	134
56.12 Parametric median . . . . .	134
56.13 Parametric mode . . . . .	135
56.14 Additional information and definitions . . . . .	135
56.15 Spreadsheet documents . . . . .	135
<b>57 Non Central T Student Distribution</b>	<b>136</b>
57.1 Distribution definition . . . . .	136
57.2 Distribution domain . . . . .	136
57.3 Parameters domain and parameters constraints . . . . .	136
57.4 Cumulative distribution function . . . . .	136
57.5 Probability density function . . . . .	136

57.6	Percent point function/Sample	136
57.7	Parametric centered moments	136
57.8	Parametric mean	136
57.9	Parametric variance	136
57.10	Parametric skewness	136
57.11	Parametric kurtosis	136
57.12	Parametric median	136
57.13	Parametric mode	137
57.14	Additional information and definitions	137
57.15	Spreadsheet documents	137
<b>58</b>	<b>Normal Distribution</b>	<b>138</b>
58.1	Distribution definition	138
58.2	Distribution domain	138
58.3	Parameters domain and parameters constraints	138
58.4	Cumulative distribution function	138
58.5	Probability density function	138
58.6	Percent point function/Sample	138
58.7	Parametric centered moments	138
58.8	Parametric mean	138
58.9	Parametric variance	138
58.10	Parametric skewness	138
58.11	Parametric kurtosis	138
58.12	Parametric median	138
58.13	Parametric mode	138
58.14	Additional information and definitions	139
58.15	Spreadsheet documents	139
<b>59</b>	<b>Pareto First Kind Distribution</b>	<b>140</b>
59.1	Distribution definition	140
59.2	Distribution domain	140
59.3	Parameters domain and parameters constraints	140
59.4	Cumulative distribution function	140
59.5	Probability density function	140
59.6	Percent point function/Sample	140
59.7	Parametric centered moments	140
59.8	Parametric mean	140
59.9	Parametric variance	140
59.10	Parametric skewness	140
59.11	Parametric kurtosis	140
59.12	Parametric median	140
59.13	Parametric mode	140
59.14	Additional information and definitions	141
59.15	Spreadsheet documents	141
<b>60</b>	<b>Pareto Second Kind Distribution</b>	<b>142</b>
60.1	Distribution definition	142
60.2	Distribution domain	142
60.3	Parameters domain and parameters constraints	142
60.4	Cumulative distribution function	142
60.5	Probability density function	142
60.6	Percent point function/Sample	142
60.7	Parametric centered moments	142
60.8	Parametric mean	142
60.9	Parametric variance	142
60.10	Parametric skewness	142
60.11	Parametric kurtosis	142

60.12	Parametric median . . . . .	142
60.13	Parametric mode . . . . .	142
60.14	Additional information and definitions . . . . .	143
60.15	Spreadsheet documents . . . . .	143
<b>61</b>	<b>Pert Distribution</b>	<b>144</b>
61.1	Distribution definition . . . . .	144
61.2	Distribution domain . . . . .	144
61.3	Parameters domain and parameters constraints . . . . .	144
61.4	Cumulative distribution function . . . . .	144
61.5	Probability density function . . . . .	144
61.6	Percent point function/Sample . . . . .	144
61.7	Parametric centered moments . . . . .	144
61.8	Parametric mean . . . . .	144
61.9	Parametric variance . . . . .	144
61.10	Parametric skewness . . . . .	144
61.11	Parametric kurtosis . . . . .	144
61.12	Parametric median . . . . .	144
61.13	Parametric mode . . . . .	144
61.14	Additional information and definitions . . . . .	145
61.15	Spreadsheet documents . . . . .	145
<b>62</b>	<b>Power Function Distribution</b>	<b>146</b>
62.1	Distribution definition . . . . .	146
62.2	Distribution domain . . . . .	146
62.3	Parameters domain and parameters constraints . . . . .	146
62.4	Cumulative distribution function . . . . .	146
62.5	Probability density function . . . . .	146
62.6	Percent point function/Sample . . . . .	146
62.7	Parametric centered moments . . . . .	146
62.8	Parametric mean . . . . .	146
62.9	Parametric variance . . . . .	146
62.10	Parametric skewness . . . . .	146
62.11	Parametric kurtosis . . . . .	146
62.12	Parametric median . . . . .	146
62.13	Parametric mode . . . . .	146
62.14	Additional information and definitions . . . . .	147
62.15	Spreadsheet documents . . . . .	147
<b>63</b>	<b>Rayleigh Distribution</b>	<b>148</b>
63.1	Distribution definition . . . . .	148
63.2	Distribution domain . . . . .	148
63.3	Parameters domain and parameters constraints . . . . .	148
63.4	Cumulative distribution function . . . . .	148
63.5	Probability density function . . . . .	148
63.6	Percent point function/Sample . . . . .	148
63.7	Parametric centered moments . . . . .	148
63.8	Parametric mean . . . . .	148
63.9	Parametric variance . . . . .	148
63.10	Parametric skewness . . . . .	148
63.11	Parametric kurtosis . . . . .	148
63.12	Parametric median . . . . .	148
63.13	Parametric mode . . . . .	148
63.14	Additional information and definitions . . . . .	149
63.15	Spreadsheet documents . . . . .	149

<b>64 Reciprocal Distribution</b>	<b>150</b>
64.1 Distribution definition . . . . .	150
64.2 Distribution domain . . . . .	150
64.3 Parameters domain and parameters constraints . . . . .	150
64.4 Cumulative distribution function . . . . .	150
64.5 Probability density function . . . . .	150
64.6 Percent point function/Sample . . . . .	150
64.7 Parametric centered moments . . . . .	150
64.8 Parametric mean . . . . .	150
64.9 Parametric variance . . . . .	150
64.10 Parametric skewness . . . . .	150
64.11 Parametric kurtosis . . . . .	150
64.12 Parametric median . . . . .	150
64.13 Parametric mode . . . . .	150
64.14 Additional information and definitions . . . . .	151
64.15 Spreadsheet documents . . . . .	151
<b>65 Rice Distribution</b>	<b>152</b>
65.1 Distribution definition . . . . .	152
65.2 Distribution domain . . . . .	152
65.3 Parameters domain and parameters constraints . . . . .	152
65.4 Cumulative distribution function . . . . .	152
65.5 Probability density function . . . . .	152
65.6 Percent point function/Sample . . . . .	152
65.7 Parametric centered moments . . . . .	152
65.8 Parametric mean . . . . .	152
65.9 Parametric variance . . . . .	152
65.10 Parametric skewness . . . . .	152
65.11 Parametric kurtosis . . . . .	152
65.12 Parametric median . . . . .	152
65.13 Parametric mode . . . . .	152
65.14 Additional information and definitions . . . . .	153
65.15 Spreadsheet documents . . . . .	153
<b>66 Semicircular Distribution</b>	<b>154</b>
66.1 Distribution definition . . . . .	154
66.2 Distribution domain . . . . .	154
66.3 Parameters domain and parameters constraints . . . . .	154
66.4 Cumulative distribution function . . . . .	154
66.5 Probability density function . . . . .	154
66.6 Percent point function/Sample . . . . .	154
66.7 Parametric centered moments . . . . .	154
66.8 Parametric mean . . . . .	154
66.9 Parametric variance . . . . .	154
66.10 Parametric skewness . . . . .	154
66.11 Parametric kurtosis . . . . .	154
66.12 Parametric median . . . . .	154
66.13 Parametric mode . . . . .	154
66.14 Additional information and definitions . . . . .	155
66.15 Spreadsheet documents . . . . .	155
<b>67 T Student Distribution</b>	<b>156</b>
67.1 Distribution definition . . . . .	156
67.2 Distribution domain . . . . .	156
67.3 Parameters domain and parameters constraints . . . . .	156
67.4 Cumulative distribution function . . . . .	156
67.5 Probability density function . . . . .	156

67.6	Percent point function/Sample	156
67.7	Parametric centered moments	156
67.8	Parametric mean	156
67.9	Parametric variance	156
67.10	Parametric skewness	156
67.11	Parametric kurtosis	156
67.12	Parametric median	156
67.13	Parametric mode	156
67.14	Additional information and definitions	157
67.15	Spreadsheet documents	157
<b>68</b>	<b>T Student 3P Distribution</b>	<b>158</b>
68.1	Distribution definition	158
68.2	Distribution domain	158
68.3	Parameters domain and parameters constraints	158
68.4	Cumulative distribution function	158
68.5	Probability density function	158
68.6	Percent point function/Sample	158
68.7	Parametric centered moments	158
68.8	Parametric mean	158
68.9	Parametric variance	158
68.10	Parametric skewness	158
68.11	Parametric kurtosis	158
68.12	Parametric median	158
68.13	Parametric mode	159
68.14	Additional information and definitions	159
68.15	Spreadsheet documents	159
<b>69</b>	<b>Trapezoidal Distribution</b>	<b>160</b>
69.1	Distribution definition	160
69.2	Distribution domain	160
69.3	Parameters domain and parameters constraints	160
69.4	Cumulative distribution function	160
69.5	Probability density function	160
69.6	Percent point function/Sample	160
69.7	Parametric centered moments	160
69.8	Parametric mean	160
69.9	Parametric variance	160
69.10	Parametric skewness	160
69.11	Parametric kurtosis	160
69.12	Parametric median	160
69.13	Parametric mode	161
69.14	Additional information and definitions	161
69.15	Spreadsheet documents	161
<b>70</b>	<b>Triangular Distribution</b>	<b>162</b>
70.1	Distribution definition	162
70.2	Distribution domain	162
70.3	Parameters domain and parameters constraints	162
70.4	Cumulative distribution function	162
70.5	Probability density function	162
70.6	Percent point function/Sample	162
70.7	Parametric centered moments	162
70.8	Parametric mean	162
70.9	Parametric variance	162
70.10	Parametric skewness	162
70.11	Parametric kurtosis	162

70.12	Parametric median . . . . .	162
70.13	Parametric mode . . . . .	163
70.14	Additional information and definitions . . . . .	163
70.15	Spreadsheet documents . . . . .	163
<b>71</b>	<b>Uniform Distribution</b>	<b>164</b>
71.1	Distribution definition . . . . .	164
71.2	Distribution domain . . . . .	164
71.3	Parameters domain and parameters constraints . . . . .	164
71.4	Cumulative distribution function . . . . .	164
71.5	Probability density function . . . . .	164
71.6	Percent point function/Sample . . . . .	164
71.7	Parametric centered moments . . . . .	164
71.8	Parametric mean . . . . .	164
71.9	Parametric variance . . . . .	164
71.10	Parametric skewness . . . . .	164
71.11	Parametric kurtosis . . . . .	164
71.12	Parametric median . . . . .	164
71.13	Parametric mode . . . . .	164
71.14	Additional information and definitions . . . . .	164
71.15	Spreadsheet documents . . . . .	165
<b>72</b>	<b>Weibull Distribution</b>	<b>166</b>
72.1	Distribution definition . . . . .	166
72.2	Distribution domain . . . . .	166
72.3	Parameters domain and parameters constraints . . . . .	166
72.4	Cumulative distribution function . . . . .	166
72.5	Probability density function . . . . .	166
72.6	Percent point function/Sample . . . . .	166
72.7	Parametric centered moments . . . . .	166
72.8	Parametric mean . . . . .	166
72.9	Parametric variance . . . . .	166
72.10	Parametric skewness . . . . .	166
72.11	Parametric kurtosis . . . . .	166
72.12	Parametric median . . . . .	166
72.13	Parametric mode . . . . .	166
72.14	Additional information and definitions . . . . .	167
72.15	Spreadsheet documents . . . . .	167
<b>73</b>	<b>Weibull 3P Distribution</b>	<b>168</b>
73.1	Distribution definition . . . . .	168
73.2	Distribution domain . . . . .	168
73.3	Parameters domain and parameters constraints . . . . .	168
73.4	Cumulative distribution function . . . . .	168
73.5	Probability density function . . . . .	168
73.6	Percent point function/Sample . . . . .	168
73.7	Parametric centered moments . . . . .	168
73.8	Parametric mean . . . . .	168
73.9	Parametric variance . . . . .	168
73.10	Parametric skewness . . . . .	168
73.11	Parametric kurtosis . . . . .	168
73.12	Parametric median . . . . .	168
73.13	Parametric mode . . . . .	168
73.14	Additional information and definitions . . . . .	169
73.15	Spreadsheet documents . . . . .	169

# 1 Alpha Distribution

## 1.1 Distribution definition

$$X \sim \text{Alpha}(\alpha, \text{Loc}, \text{Sc})$$

## 1.2 Distribution domain

$$x \in (\text{Loc}, \infty)$$

## 1.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}, \text{Sc} \in \mathbb{R}^+$$

## 1.4 Cumulative distribution function

$$F_X(x) = \frac{\Phi\left(\alpha - \frac{1}{z(x)}\right)}{\Phi(\alpha)}$$

## 1.5 Probability density function

$$f_X(x) = \frac{1}{\text{Sc} \cdot z(x)^2 \cdot \Phi(\alpha) \cdot \sqrt{2\pi}} \exp\left(-\frac{1}{2} \left(\alpha - \frac{1}{z(x)}\right)^2\right)$$

## 1.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + \text{Sc} \times \frac{1}{\alpha - \Phi^{-1}(u\Phi(\alpha))}$$

## 1.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx$$

## 1.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \text{Sc} \cdot \tilde{\mu}'_1$$

## 1.9 Parametric variance

$$\text{Variance}(X) = \text{Sc}^2 \cdot (\tilde{\mu}'_2 - \tilde{\mu}'_1^2)$$

## 1.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}}$$

## 1.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2}$$

## 1.12 Parametric median

$$\text{Median}(X) = \text{Loc} + \frac{\text{Sc}}{\alpha - \Phi^{-1}\left(\frac{1}{2}\Phi(\alpha)\right)}$$

## 1.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \text{Sc} \frac{(\sqrt{\alpha^2 + 8} - \alpha)}{4}$$



#### 1.14 Additional information and definitions

- $\tilde{X} \sim \text{Alpha}(\alpha, 0, 1)$
- Loc : Location parameter
- Sc : Scale parameter
- $z(x) = (x - \text{Loc}) / \text{Sc}$
- $u : \text{Uniform}[0,1]$  random variable
- $\Phi(x) : \text{CDF normal standard distribution}$
- $\Phi^{-1}(x) : \text{PPF normal standard distribution}$

#### 1.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 2 Arcsine Distribution

### 2.1 Distribution definition

$$X \sim \text{Arcsine}(a, b)$$

### 2.2 Distribution domain

$$x \in (a, b)$$

### 2.3 Parameters domain and parameters constraints

$$a \in \mathbb{R}, b \in \mathbb{R}, a < b$$

### 2.4 Cumulative distribution function

$$F_X(x) = \frac{2}{\pi} \arcsin \left( \sqrt{\frac{x-a}{b-a}} \right)$$

### 2.5 Probability density function

$$f_X(x) = \frac{1}{\pi \sqrt{(x-a)(b-x)}}$$

### 2.6 Percent point function/Sample

$$F_X^{-1}(u) = a + (b-a) \times \sin^2 \left( \frac{\pi}{2} u \right)$$

### 2.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^1 x^k f_{\tilde{X}}(x) dx = \frac{1}{\pi} \text{Beta} \left( \frac{1}{2}, k + \frac{1}{2} \right) = \frac{(2k-1)!!}{2^k k!}$$

### 2.8 Parametric mean

$$\text{Mean}(X) = a + \tilde{\mu}'_1 (b-a) = a + \frac{1}{2} (b-a)$$

### 2.9 Parametric variance

$$\text{Variance}(X) = (b-a)^2 \times (\tilde{\mu}'_2 - \tilde{\mu}'_1^2) = \frac{(b-a)^2}{8}$$

### 2.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}} = 0$$

### 2.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2} = 3 - \frac{3}{2}$$

### 2.12 Parametric median

$$\text{Median}(X) = a + (b-a) \times \sin^2 \left( \frac{\pi}{4} \right)$$

### 2.13 Parametric mode

$$\text{Mode}(X) = \text{undefined}$$

#### 2.14 Additional information and definitions

- $\tilde{X} \sim \text{Arcsine}(0, 1)$
- $u : \text{Uniform}[0, 1]$  random variable
- $\text{Beta}(x, y) : \text{Beta function}$

#### 2.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

### 3 Argus Distribution

#### 3.1 Distribution definition

$$X \sim \text{Argus}(\chi, \text{Loc}, \text{Sc})$$

#### 3.2 Distribution domain

$$x \in (\text{Loc}, \text{Loc} + \text{Sc})$$

#### 3.3 Parameters domain and parameters constraints

$$\chi \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}, \text{Sc} \in \mathbb{R}^+$$

#### 3.4 Cumulative distribution function

$$F_X(x) = 1 - \frac{\Psi\left(\chi\sqrt{1-z(x)^2}\right)}{\Psi(\chi)}$$

#### 3.5 Probability density function

$$f_X(x) = \frac{1}{\text{Sc}} \cdot \frac{\chi^3}{\sqrt{2\pi}\Psi(\chi)} \cdot z(x)\sqrt{1-z(x)^2} \exp\left(-\frac{1}{2}\chi^2(1-z(x)^2)\right)$$

#### 3.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + \text{Sc} \sqrt{1 - \frac{2\text{P}^{-1}(\frac{3}{2}, (1-u)\text{P}(\frac{3}{2}, \frac{\chi^2}{2}))}{\chi^2}}$$

#### 3.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{\text{Loc}}^{\text{Loc}+\text{Sc}} x^k f_X(x) dx$$

#### 3.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \text{Loc} + \text{Sc} \sqrt{\pi/8} \frac{\chi e^{-\frac{\chi^2}{4}} I_1(\frac{\chi^2}{4})}{\Psi(\chi)}$$

#### 3.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = \text{Sc}^2 \cdot \left(1 - \frac{3}{\chi^2} + \frac{\chi\phi(\chi)}{\Psi(\chi)}\right) - (\mu - \text{Loc})^2$$

#### 3.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}}$$

#### 3.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2}$$

#### 3.12 Parametric median

$$\text{Median}(X) = \text{Loc} + \text{Sc} \sqrt{1 - \frac{2\text{P}^{-1}(\frac{3}{2}, \frac{1}{2}\text{P}(\frac{3}{2}, \frac{\chi^2}{2}))}{\chi^2}}$$

### 3.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \frac{\text{Sc}}{\sqrt{2}\chi} \sqrt{(\chi^2 - 2) + \sqrt{\chi^4 + 4}}$$

### 3.14 Additional information and definitions

- Loc : Location parameter
- Sc : Scale parameter
- $z(x) = (x - \text{Loc}) / \text{Sc}$
- $u$  : Uniform[0,1] random variable
- $\Psi(\chi) = \Phi(\chi) - \chi\phi(\chi) - \frac{1}{2}$
- $\Phi(x)$  : CDF normal standard distribution
- $\phi(x)$  : PDF normal standard distribution
- $I_\alpha(x)$  : Modified Bessel function of the first kind of order  $\alpha \in \mathbb{N}$
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, y)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function

### 3.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 4 Beta Distribution

### 4.1 Distribution definition

$$X \sim \text{Beta}(\alpha, \beta, A, B)$$

### 4.2 Distribution domain

$$x \in (A, B)$$

### 4.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \beta \in \mathbb{R}^+, A \in \mathbb{R}, B \in \mathbb{R}, A < B$$

### 4.4 Cumulative distribution function

$$F_X(x) = I(z(x), \alpha, \beta)$$

### 4.5 Probability density function

$$f_X(x) = \frac{z(x)^{\alpha-1} (1 - z(x))^{\beta-1}}{\text{Beta}(\alpha, \beta)(B - A)}$$

### 4.6 Percent point function/Sample

$$F_X^{-1}(u) = A + (B - A) \times I^{-1}(u, \alpha, \beta)$$

### 4.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^1 x^k f_{\tilde{X}}(x) dx$$

### 4.8 Parametric mean

$$\text{Mean}(X) = A + (B - A) \cdot \tilde{\mu}'_1 = A + \frac{\alpha(B - A)}{\alpha + \beta}$$

### 4.9 Parametric variance

$$\text{Variance}(X) = (B - A)^2 \cdot (\tilde{\mu}'_2 - \tilde{\mu}'_1^2) = \frac{\alpha\beta(B - A)^2}{(\alpha + \beta)^2(\alpha + \beta + 1)}$$

### 4.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}} = \frac{2(\beta - \alpha)\sqrt{\alpha + \beta + 1}}{(\alpha + \beta + 2)\sqrt{\alpha\beta}}$$

### 4.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2} = 3 + \frac{6[(\alpha - \beta)^2(\alpha + \beta + 1) - \alpha\beta(\alpha + \beta + 2)]}{\alpha\beta(\alpha + \beta + 2)(\alpha + \beta + 3)}$$

### 4.12 Parametric median

$$\text{Median}(X) = A + (B - A) \times I^{-1}\left(\frac{1}{2}, \alpha, \beta\right) \quad \text{if } \alpha, \beta > 1$$

### 4.13 Parametric mode

$$\text{Mode}(X) = A + (B - A) \frac{\alpha - 1}{\alpha + \beta - 2} \quad \text{if } \alpha, \beta > 1$$

#### 4.14 Additional information and definitions

- $\tilde{X} \sim \text{Beta}(\alpha, \beta, 0, 1)$
- $z(x) = (x - A) / (B - A)$
- $u : \text{Uniform}[0,1]$  random variable
- $I(x, a, b)$  : Regularized incomplete beta function
- $I^{-1}(x, a, b)$  : Inverse of regularized incomplete beta function
- $\text{Beta}(x, y)$  : Beta function

#### 4.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 5 Beta Prime Distribution

### 5.1 Distribution definition

$$X \sim \text{BetaPrime}(\alpha, \beta)$$

### 5.2 Distribution domain

$$x \in [0, \infty)$$

### 5.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \beta \in \mathbb{R}^+$$

### 5.4 Cumulative distribution function

$$F_X(x) = I\left(\frac{x}{1+x}, \alpha, \beta\right)$$

### 5.5 Probability density function

$$f_X(x) = \frac{x^{\alpha-1}(1+x)^{-\alpha-\beta}}{\text{Beta}(\alpha, \beta)}$$

### 5.6 Percent point function/Sample

$$F_X^{-1}(u) = \frac{I^{-1}(u, \alpha, \beta)}{1 - I^{-1}(u, \alpha, \beta)}$$

### 5.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^\infty x^k f_X(x) dx = \frac{\Gamma(k+\alpha)\Gamma(\beta-k)}{\Gamma(\alpha)\Gamma(\beta)} \quad \text{if } \beta > k$$

### 5.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \frac{\alpha}{\beta-1} \quad \text{if } \beta > 1$$

### 5.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = \frac{\alpha(\alpha+\beta-1)}{(\beta-2)(\beta-1)^2} \quad \text{if } \beta > 2$$

### 5.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = \frac{2(2\alpha+\beta-1)}{\beta-3} \sqrt{\frac{\beta-2}{\alpha(\alpha+\beta-1)}} \quad \text{if } \beta > 3$$

### 5.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} \quad \text{if } \beta > 4$$

### 5.12 Parametric median

$$\text{Median}(X) = \frac{I^{-1}\left(\frac{1}{2}, \alpha, \beta\right)}{1 - I^{-1}\left(\frac{1}{2}, \alpha, \beta\right)}$$



### 5.13 Parametric mode

$$\text{Mode}(X) = \frac{\alpha - 1}{\beta + 1}$$

### 5.14 Additional information and definitions

- $u$  : Uniform[0,1] random variable
- $I(x, a, b)$  : Regularized incomplete beta function
- $I^{-1}(x, a, b)$  : Inverse of regularized incomplete beta function
- $\Gamma(x)$  : Gamma function
- Beta  $(x, y)$  : Beta function

### 5.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 6 Beta Prime 4P Distribution

### 6.1 Distribution definition

$$X \sim \text{BetaPrime}_{4P}(\alpha, \beta, \text{Loc}, \text{Sc})$$

### 6.2 Distribution domain

$$x \in [\text{Loc}, \infty)$$

### 6.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \beta \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}, \text{Sc} \in \mathbb{R}^+$$

### 6.4 Cumulative distribution function

$$F_X(x) = I\left(\frac{z(x)}{1+z(x)}, \alpha, \beta\right)$$

### 6.5 Probability density function

$$f_X(x) = \frac{z(x)^{\alpha-1}(1+z(x))^{-\alpha-\beta}}{\text{Sc} \times \text{Beta}(\alpha, \beta)}$$

### 6.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + \text{Sc} \frac{I^{-1}(u, \alpha, \beta)}{1 - I^{-1}(u, \alpha, \beta)}$$

### 6.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \frac{\Gamma(k+\alpha) \Gamma(\beta-k)}{\Gamma(\alpha) \Gamma(\beta)} \quad \text{if } \beta > k$$

### 6.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \text{Sc} \tilde{\mu}'_1 = \text{Loc} + \text{Sc} \frac{\alpha}{\beta-1} \quad \text{if } \beta > 1$$

### 6.9 Parametric variance

$$\text{Variance}(X) = \text{Sc}^2(\tilde{\mu}'_2 - \tilde{\mu}_1'^2) = \text{Sc}^2 \frac{\alpha(\alpha+\beta-1)}{(\beta-2)(\beta-1)^2} \quad \text{if } \beta > 2$$

### 6.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}_1'^3}{(\tilde{\mu}'_2 - \tilde{\mu}_1'^2)^{1.5}} = \frac{2(2\alpha+\beta-1)}{\beta-3} \sqrt{\frac{\beta-2}{\alpha(\alpha+\beta-1)}} \quad \text{if } \beta > 3$$

### 6.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}_1'^2\tilde{\mu}'_2 - 3\tilde{\mu}_1'^4}{(\tilde{\mu}'_2 - \tilde{\mu}_1'^2)^2} \quad \text{if } \beta > 4$$

### 6.12 Parametric median

$$\text{Median}(X) = \text{Loc} + \text{Sc} \frac{I^{-1}\left(\frac{1}{2}, \alpha, \beta\right)}{1 - I^{-1}\left(\frac{1}{2}, \alpha, \beta\right)}$$

### 6.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \text{Sc} \frac{\alpha - 1}{\beta + 1}$$

### 6.14 Additional information and definitions

- $\tilde{X} \sim \text{BetaPrime}(\alpha, \beta)$
- Loc : Location parameter
- Sc : Scale parameter
- $z(x) = (x - \text{Loc}) / \text{Sc}$
- $u$  : Uniform[0,1] random variable
- $I(x, a, b)$  : Regularized incomplete beta function
- $I^{-1}(x, a, b)$  : Inverse of regularized incomplete beta function
- $\Gamma(x)$  : Gamma function
- Beta( $x, y$ ) : Beta function

### 6.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 7 Bradford Distribution

### 7.1 Distribution definition

$$X \sim \text{Bradford}(c, \min, \max)$$

### 7.2 Distribution domain

$$x \in (\min, \max)$$

### 7.3 Parameters domain and parameters constraints

$$c \in \mathbb{R}^+, \min \in \mathbb{R}, \max \in \mathbb{R}, \min < \max$$

### 7.4 Cumulative distribution function

$$F_X(x) = \frac{\ln(1 + c \cdot z(x))}{k}$$

### 7.5 Probability density function

$$f_X(x) = \frac{c}{k(1 + c \cdot z(x))(\max - \min)}$$

### 7.6 Percent point function/Sample

$$F_X^{-1}(u) = \min + (\max - \min) \times \frac{(1 + c)^u - 1}{c}$$

### 7.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^1 x^k f_{\tilde{X}}(x) dx$$

### 7.8 Parametric mean

$$\text{Mean}(X) = \min + (\max - \min) \cdot \tilde{\mu}'_1 = \min + (\max - \min) \cdot \frac{c - k}{ck}$$

### 7.9 Parametric variance

$$\text{Variance}(X) = (\max - \min)^2 \cdot (\tilde{\mu}'_2 - \tilde{\mu}_1'^2) = (\max - \min)^2 \cdot \frac{(c + 2)k - 2c}{2ck^2}$$

### 7.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}_1'^3}{(\tilde{\mu}'_2 - \tilde{\mu}_1'^2)^{1.5}} = \frac{\sqrt{2}(12c^2 - 9kc(c + 2) + 2k^2(c(c + 3) + 3))}{\sqrt{c(c(k - 2) + 2k)}(3c(k - 2) + 6k)}$$

### 7.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_2\tilde{\mu}'_2 - 3\tilde{\mu}_1'^4}{(\tilde{\mu}'_2 - \tilde{\mu}_1'^2)^2} = 3 + \frac{c^3(k - 3)(k(3k - 16) + 24) + 12kc^2(k - 4)(k - 3) + 6ck^2(3k - 14) + 1}{3c(c(k - 2) + 2k)^2}$$

### 7.12 Parametric median

$$\text{Median}(X) = \min + (\max - \min) \cdot \frac{(1 + c)^{\frac{1}{2}} - 1}{c}$$

### 7.13 Parametric mode

$$\text{Mode}(X) = \min$$

#### 7.14 Additional information and definitions

- $\tilde{X} \sim \text{Bradford}(c, 0, 1)$
- $k = \ln(1 + c)$
- $z(x) = (x - \min) / (\max - \min)$
- $u : \text{Uniform}[0,1]$  random variable

#### 7.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 8 Burr Distribution

### 8.1 Distribution definition

$$X \sim \text{Burr}(A, B, C)$$

### 8.2 Distribution domain

$$x \in [0, \infty)$$

### 8.3 Parameters domain and parameters constraints

$$A \in \mathbb{R}^+, B \in \mathbb{R}, C \in \mathbb{R}^+$$

### 8.4 Cumulative distribution function

$$F_X(x) = 1 - \left[1 + \left(\frac{x}{A}\right)^B\right]^{-C}$$

### 8.5 Probability density function

$$f_X(x) = \frac{BC}{A} \left(\frac{x}{A}\right)^{B-1} \left[1 + \left(\frac{x}{A}\right)^B\right]^{-C-1}$$

### 8.6 Percent point function/Sample

$$F_X^{-1}(u) = A \left[ (1-u)^{-\frac{1}{C}} - 1 \right]^{\frac{1}{B}}$$

### 8.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^\infty x^k f_X(x) dx = A^k C \times \text{Beta}\left(\frac{BC-k}{B}, \frac{B+K}{B}\right)$$

### 8.8 Parametric mean

$$\text{Mean}(X) = \mu'_1$$

### 8.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2$$

### 8.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}}$$

### 8.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2}$$

### 8.12 Parametric median

$$\text{Median}(X) = A \left[ \left(\frac{1}{2}\right)^{-\frac{1}{C}} - 1 \right]^{\frac{1}{B}}$$

### 8.13 Parametric mode

$$\text{Mode}(X) = A \left( \frac{B-1}{BC+1} \right)^{\frac{1}{B}}$$

#### 8.14 Additional information and definitions

- $u$  : Uniform[0,1] random variable
- Beta  $(x, y)$  : Beta function

#### 8.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 9 Burr 4P Distribution

### 9.1 Distribution definition

$$X \sim \text{Burr}_{4P}(A, B, C, \text{Loc})$$

### 9.2 Distribution domain

$$x \in [\text{Loc}, \infty)$$

### 9.3 Parameters domain and parameters constraints

$$A \in \mathbb{R}^+, B \in \mathbb{R}, C \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}$$

### 9.4 Cumulative distribution function

$$F_X(x) = 1 - \left[ 1 + \left( \frac{x - \text{Loc}}{A} \right)^B \right]^{-C}$$

### 9.5 Probability density function

$$f_X(x) = \frac{BC}{A} \left( \frac{x - \text{Loc}}{A} \right)^{B-1} \left[ 1 + \left( \frac{x - \text{Loc}}{A} \right)^B \right]^{-C-1}$$

### 9.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + A \left[ (1 - u)^{-\frac{1}{C}} - 1 \right]^{\frac{1}{B}}$$

### 9.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}} = A^k C \times \text{Beta} \left( \frac{BC - k}{B}, \frac{B + K}{B} \right)$$

### 9.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \tilde{\mu}'_1$$

### 9.9 Parametric variance

$$\text{Variance}(X) = \tilde{\mu}'_2 - \tilde{\mu}'_1^2$$

### 9.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}}$$

### 9.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2}$$

### 9.12 Parametric median

$$\text{Median}(X) = \text{Loc} + A \left[ \left( \frac{1}{2} \right)^{-\frac{1}{C}} - 1 \right]^{\frac{1}{B}}$$



### 9.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + A \left( \frac{B-1}{BC+1} \right)^{\frac{1}{B}}$$

### 9.14 Additional information and definitions

- $\tilde{X} \sim \text{Burr}(A, B, C)$
- Loc : Location parameter
- $u$  : Uniform[0,1] random variable
- Beta( $x, y$ ) : Beta function

### 9.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 10 Cauchy Distribution

### 10.1 Distribution definition

$$X \sim \text{Cauchy}(x_0, \gamma)$$

### 10.2 Distribution domain

$$x \in (-\infty, +\infty)$$

### 10.3 Parameters domain and parameters constraints

$$x_0 \in \mathbb{R}, \gamma \in \mathbb{R}^+$$

### 10.4 Cumulative distribution function

$$F_X(x) = \frac{1}{\pi} \arctan\left(\frac{x - x_0}{\gamma}\right) + \frac{1}{2}$$

### 10.5 Probability density function

$$f_X(x) = \frac{1}{\pi\gamma \left[1 + \left(\frac{x - x_0}{\gamma}\right)^2\right]}$$

### 10.6 Percent point function/Sample

$$F_X^{-1}(u) = x_0 + \gamma \tan\left[\pi\left(u - \frac{1}{2}\right)\right]$$

### 10.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx$$

### 10.8 Parametric mean

$$\text{Mean}(X) = \text{undefined}$$

### 10.9 Parametric variance

$$\text{Variance}(X) = \text{undefined}$$

### 10.10 Parametric skewness

$$\text{Skewness}(X) = \text{undefined}$$

### 10.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \text{undefined}$$

### 10.12 Parametric median

$$\text{Median}(X) = x_0$$

### 10.13 Parametric mode

$$\text{Mode}(X) = x_0$$

#### 10.14 Additional information and definitions

- $x_0$  : Location parameter
- $\gamma$  : Scale parameter
- $u$  : Uniform[0,1] random variable

#### 10.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 11 Chi Square Distribution

### 11.1 Distribution definition

$$X \sim \chi^2(\text{df})$$

### 11.2 Distribution domain

$$x \in (0, \infty)$$

### 11.3 Parameters domain and parameters constraints

$$\text{df} \in \mathbb{N}^+$$

### 11.4 Cumulative distribution function

$$F_X(x) = \frac{\gamma(\frac{\text{df}}{2}, \frac{x}{2})}{\Gamma(\frac{\text{df}}{2})} = P\left(\frac{\text{df}}{2}, \frac{x}{2}\right)$$

### 11.5 Probability density function

$$f_X(x) = \frac{1}{2^{\text{df}/2} \Gamma(\text{df}/2)} x^{\text{df}/2-1} e^{-x/2}$$

### 11.6 Percent point function/Sample

$$F_X^{-1}(u) = 2P^{-1}\left(\frac{\text{df}}{2}, u\right)$$

### 11.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^\infty x^k f_X(x) dx = \text{df}(\text{df} + 2) \cdots (\text{df} + 2k - 2) = 2^k \frac{\Gamma(k + \frac{\text{df}}{2})}{\Gamma(\frac{\text{df}}{2})}$$

### 11.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \text{df}$$

### 11.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = 2\text{df}$$

### 11.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = \sqrt{\frac{8}{\text{df}}}$$

### 11.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = 3 + \frac{12}{\text{df}}$$

### 11.12 Parametric median

$$\text{Median}(X) = 2P^{-1}\left(\frac{\text{df}}{2}, \frac{1}{2}\right)$$

### 11.13 Parametric mode

$$\text{Mode}(X) = \max(\text{df} - 2, 0)$$

#### 11.14 Additional information and definitions

- $u$  : Uniform[0,1] random variable
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function

#### 11.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 12 Chi Square 3P Distribution

### 12.1 Distribution definition

$$X \sim \chi_{3P}^2(\text{df}, \text{Loc}, \text{Sc})$$

### 12.2 Distribution domain

$$x \in (\text{Loc}, \infty)$$

### 12.3 Parameters domain and parameters constraints

$$\text{df} \in \mathbb{N}^+, \text{Loc} \in \mathbb{R}, \text{Sc} \in \mathbb{R}^+$$

### 12.4 Cumulative distribution function

$$F_X(x) = \frac{\gamma(\frac{\text{df}}{2}, \frac{z(x)}{2})}{\Gamma(\frac{\text{df}}{2})} = \text{P}\left(\frac{\text{df}}{2}, \frac{z(x)}{2}\right)$$

### 12.5 Probability density function

$$f_X(x) = \frac{1}{\text{Sc}} \frac{1}{2^{\text{df}/2} \Gamma(\text{df}/2)} x^{\text{df}/2-1} e^{-z(x)/2}$$

### 12.6 Percent point function/Sample

$$F_X^{-1}(u) = 2\text{P}^{-1}\left(\frac{\text{df}}{2}, u\right)$$

### 12.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \text{df}(\text{df} + 2) \cdots (\text{df} + 2k - 2) = 2^k \frac{\Gamma(k + \frac{\text{df}}{2})}{\Gamma(\frac{\text{df}}{2})}$$

### 12.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \text{Sc} \cdot \tilde{\mu}'_1 = \text{Loc} + \text{Sc} \cdot \text{df}$$

### 12.9 Parametric variance

$$\text{Variance}(X) = \text{Sc}^2 \cdot (\tilde{\mu}'_2 - \tilde{\mu}'_1^2) = 2 \cdot \text{df} \cdot \text{Sc}^2$$

### 12.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}} = \sqrt{\frac{8}{\text{df}}}$$

### 12.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2} = 3 + \frac{12}{\text{df}}$$

### 12.12 Parametric median

$$\text{Median}(X) = \text{Loc} + \text{Sc} \times 2\text{P}^{-1}\left(\frac{\text{df}}{2}, \frac{1}{2}\right)$$

### 12.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \text{Sc} \times \max(\text{df} - 2, 0)$$

#### 12.14 Additional information and definitions

- $\tilde{X} \sim \chi^2(\text{df})$
- Loc : Location parameter
- Sc : Scale parameter
- $z(x) = (x - \text{Loc}) / \text{Sc}$
- $u$  : Uniform[0,1] random variable
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function

#### 12.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 13 Dagum Distribution

### 13.1 Distribution definition

$$X \sim \text{Dagum}(a, b, p)$$

### 13.2 Distribution domain

$$x \in (0, \infty)$$

### 13.3 Parameters domain and parameters constraints

$$a \in \mathbb{R}^+, b \in \mathbb{R}^+, p \in \mathbb{R}^+$$

### 13.4 Cumulative distribution function

$$F_X(x) = \left(1 + \left(\frac{x}{b}\right)^{-a}\right)^{-p}$$

### 13.5 Probability density function

$$f_X(x) = \frac{ap}{x} \left( \frac{\left(\frac{x}{b}\right)^{ap}}{\left(\left(\frac{x}{b}\right)^a + 1\right)^{p+1}} \right)$$

### 13.6 Percent point function/Sample

$$F_X^{-1}(u) = b(u^{-1/p} - 1)^{-1/a}$$

### 13.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^\infty x^k f_X(x) dx = pb^k \cdot \text{Beta}\left(\frac{ap+k}{a}, \frac{a-k}{a}\right)$$

### 13.8 Parametric mean

$$\text{Mean}(X) = \mu'_1$$

### 13.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2$$

### 13.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}}$$

### 13.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2}$$

### 13.12 Parametric median

$$\text{Median}(X) = b \left( -1 + 2^{\frac{1}{p}} \right)^{-\frac{1}{a}}$$

### 13.13 Parametric mode

$$\text{Mode}(X) = b \left( \frac{ap-1}{a+1} \right)^{\frac{1}{a}}$$



#### 13.14 Additional information and definitions

- $b$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $\text{Beta}(x, y)$  : Beta function

#### 13.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 14 Dagum 4P Distribution

### 14.1 Distribution definition

$$X \sim \text{Dagum}_{4P}(a, b, p, \text{Loc})$$

### 14.2 Distribution domain

$$x \in (\text{Loc}, \infty)$$

### 14.3 Parameters domain and parameters constraints

$$a \in \mathbb{R}^+, b \in \mathbb{R}^+, p \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}$$

### 14.4 Cumulative distribution function

$$F_X(x) = \left(1 + \left(\frac{x - \text{Loc}}{b}\right)^{-a}\right)^{-p}$$

### 14.5 Probability density function

$$f_X(x) = \frac{ap}{x - \text{Loc}} \left( \frac{\left(\frac{x - \text{Loc}}{b}\right)^{ap}}{\left(\left(\frac{x - \text{Loc}}{b}\right)^a + 1\right)^{p+1}} \right)$$

### 14.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + b(u^{-1/p} - 1)^{-1/a}$$

### 14.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = pb^k \cdot \text{Beta}\left(\frac{ap+k}{a}, \frac{a-k}{a}\right)$$

### 14.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \tilde{\mu}'_1$$

### 14.9 Parametric variance

$$\text{Variance}(X) = \tilde{\mu}'_2 - \tilde{\mu}'_1^2$$

### 14.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}}$$

### 14.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2}$$

### 14.12 Parametric median

$$\text{Median}(X) = \text{Loc} + b\left(-1 + 2^{\frac{1}{p}}\right)^{-\frac{1}{a}}$$

### 14.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + b\left(\frac{ap-1}{a+1}\right)^{\frac{1}{a}}$$

#### 14.14 Additional information and definitions

- $\bar{X} \sim \text{Dagum}(a, b, p)$
- $\text{Loc}$  : Location parameter
- $b$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $\text{Beta}(x, y)$  : Beta function

#### 14.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 15 Erlang Distribution

### 15.1 Distribution definition

$$X \sim \text{Erlang}(k, \beta)$$

### 15.2 Distribution domain

$$x \in [0, \infty)$$

### 15.3 Parameters domain and parameters constraints

$$k \in \mathbb{N}^+, \beta \in \mathbb{R}^+$$

### 15.4 Cumulative distribution function

$$F_X(x) = P(k, \frac{x}{\beta}) = \frac{\gamma(k, \frac{x}{\beta})}{(k-1)!}$$

### 15.5 Probability density function

$$f_X(x) = \frac{x^{k-1} e^{-\frac{x}{\beta}}}{\beta^k (k-1)!}$$

### 15.6 Percent point function/Sample

$$F_X^{-1}(u) = \beta P^{-1}(k, u)$$

### 15.7 Parametric centered moments

$$\mu'_n = E[X^n] = \int_0^\infty x^n f_X(x) dx = \beta^k \frac{\Gamma(n+k)}{\Gamma(k)}$$

### 15.8 Parametric mean

$$\text{Mean}(X) = \mu'_1$$

### 15.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2$$

### 15.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}}$$

### 15.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2}$$

### 15.12 Parametric median

$$\text{Median}(X) = P(k, \frac{1}{2\beta})$$

### 15.13 Parametric mode

$$\text{Mode}(X) = \beta(k-1)$$

#### 15.14 Additional information and definitions

- $\beta$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function

#### 15.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 16 Erlang 3P Distribution

### 16.1 Distribution definition

$$X \sim \text{Erlang}_{3P}(k, \beta, \text{Loc})$$

### 16.2 Distribution domain

$$x \in [\text{Loc}, \infty)$$

### 16.3 Parameters domain and parameters constraints

$$k \in \mathbb{N}^+, \beta \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}$$

### 16.4 Cumulative distribution function

$$F_X(x) = P(k, \frac{x - \text{Loc}}{\beta}) = \frac{\gamma(k, \frac{x - \text{Loc}}{\beta})}{(k - 1)!}$$

### 16.5 Probability density function

$$f_X(x) = \frac{(x - \text{Loc})^{k-1} e^{-\frac{x - \text{Loc}}{\beta}}}{\beta^k (k - 1)!}$$

### 16.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + \beta P^{-1}(k, u)$$

### 16.7 Parametric centered moments

$$\tilde{\mu}'_n = E[\tilde{X}^n] = \int_0^\infty x^n f_{\tilde{X}}(x) dx = \beta^k \frac{\Gamma(n + k)}{\Gamma(k)}$$

### 16.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \tilde{\mu}'_1$$

### 16.9 Parametric variance

$$\text{Variance}(X) = \tilde{\mu}'_2 - \tilde{\mu}'_1{}^2$$

### 16.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1{}^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2)^{1.5}}$$

### 16.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1{}^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1{}^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2)^2}$$

### 16.12 Parametric median

$$\text{Median}(X) = \text{Loc} + P(k, \frac{1}{2\beta})$$

### 16.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \beta \cdot (k - 1)$$

#### 16.14 Additional information and definitions

- $\tilde{X} \sim \text{Erlang}(k, \beta)$
- $\text{Loc}$  : Location parameter
- $\beta$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function

#### 16.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 17 Error Function Distribution

### 17.1 Distribution definition

$$X \sim \text{ErrorFunction}(h)$$

### 17.2 Distribution domain

$$x \in (-\infty, \infty)$$

### 17.3 Parameters domain and parameters constraints

$$h \in \mathbb{R}^+$$

### 17.4 Cumulative distribution function

$$F_X(x) = \Phi(\sqrt{2}hx)$$

### 17.5 Probability density function

$$f_X(x) = \frac{h}{\sqrt{\pi}} e^{-h^2 x^2}$$

### 17.6 Percent point function/Sample

$$F_X^{-1}(u) = \frac{\Phi^{-1}(u)}{\sqrt{2}h}$$

### 17.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx$$

### 17.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = 0$$

### 17.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu'^2_1 = \frac{1}{2h^2}$$

### 17.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}} = 0$$

### 17.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2} = 3$$

### 17.12 Parametric median

$$\text{Median}(X) = 0$$

### 17.13 Parametric mode

$$\text{Mode}(X) = 0$$



#### 17.14 Additional information and definitions

- $h$  : Inverse of scale parameter
- $u$  : Uniform[0,1] random variable
- $\Phi(x)$  : CDF normal standard distribution

#### 17.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 18 Exponential Distribution

### 18.1 Distribution definition

$$X \sim \text{Exponential}(\lambda)$$

### 18.2 Distribution domain

$$x \in [0, \infty)$$

### 18.3 Parameters domain and parameters constraints

$$\lambda \in \mathbb{R}^+$$

### 18.4 Cumulative distribution function

$$F_X(x) = 1 - e^{-\lambda x}$$

### 18.5 Probability density function

$$f_X(x) = \lambda e^{-\lambda x}$$

### 18.6 Percent point function/Sample

$$F_X^{-1}(u) = -\frac{\ln(1-u)}{\lambda}$$

### 18.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^\infty x^k f_X(x) dx = \frac{k!}{\lambda^k}$$

### 18.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \frac{1}{\lambda}$$

### 18.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = \frac{1}{\lambda^2}$$

### 18.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = 2$$

### 18.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = 9$$

### 18.12 Parametric median

$$\text{Median}(X) = \frac{\ln 2}{\lambda}$$

### 18.13 Parametric mode

$$\text{Mode}(X) = 0$$

#### 18.14 Additional information and definitions

- $\lambda$  : Inverse of scale parameter
- $u$  : Uniform[0,1] random variable

#### 18.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 19 Exponential 2P Distribution

### 19.1 Distribution definition

$$X \sim \text{Exponential}_{2P}(\lambda, \text{Loc})$$

### 19.2 Distribution domain

$$x \in [\text{Loc}, \infty)$$

### 19.3 Parameters domain and parameters constraints

$$\lambda \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}$$

### 19.4 Cumulative distribution function

$$F_X(x) = 1 - e^{-\lambda(x-\text{Loc})}$$

### 19.5 Probability density function

$$f_X(x) = \lambda e^{-\lambda(x-\text{Loc})}$$

### 19.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} - \frac{\ln(1-u)}{\lambda}$$

### 19.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \frac{k!}{\lambda^k}$$

### 19.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \tilde{\mu}'_1 = \text{Loc} + \frac{1}{\lambda}$$

### 19.9 Parametric variance

$$\text{Variance}(X) = \tilde{\mu}'_2 - \tilde{\mu}'_1^2 = \frac{1}{\lambda^2}$$

### 19.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}} = 2$$

### 19.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2} = 9$$

### 19.12 Parametric median

$$\text{Median}(X) = \text{Loc} + \frac{\ln 2}{\lambda}$$

### 19.13 Parametric mode

$$\text{Mode}(X) = \text{Loc}$$

#### 19.14 Additional information and definitions

- $\tilde{X} \sim \text{Exponential}(\lambda)$
- Loc : Location parameter
- $\lambda$  : Inverse of scale parameter
- $u$  : Uniform[0,1] random variable

#### 19.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 20 F Distribution

### 20.1 Distribution definition

$$X \sim F(df_1, df_2)$$

### 20.2 Distribution domain

$$x \in [0, \infty)$$

### 20.3 Parameters domain and parameters constraints

$$df_1 \in \mathbb{R}^+, df_2 \in \mathbb{R}^+$$

### 20.4 Cumulative distribution function

$$F_X(x) = I_{df_1 x / (df_1 x + df_2)}\left(\frac{df_1}{2}, \frac{df_2}{2}\right)$$

### 20.5 Probability density function

$$f_X(x) = \frac{\sqrt{\frac{(df_1 x)^{df_1} df_2^{df_2}}{(df_1 x + df_2)^{df_1 + df_2}}}}{x \times \text{Beta}\left(\frac{df_1}{2}, \frac{df_2}{2}\right)}$$

### 20.6 Percent point function/Sample

$$F_X^{-1}(u) = \frac{df_2 \times I^{-1}\left(u, \frac{df_1}{2}, \frac{df_2}{2}\right)}{df_1 \times \left(1 - I^{-1}\left(u, \frac{df_1}{2}, \frac{df_2}{2}\right)\right)}$$

### 20.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^\infty x^k f_X(x) dx = \left(\frac{df_2}{df_1}\right)^k \frac{\Gamma\left(\frac{df_1}{2} + k\right) \Gamma\left(\frac{df_2}{2} - k\right)}{\Gamma\left(\frac{df_1}{2}\right) \Gamma\left(\frac{df_2}{2}\right)} \quad \text{if } df_2 > 2k$$

### 20.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \frac{df_2}{df_2 - 2} \quad \text{if } df_2 > 2$$

### 20.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = \frac{2 df_2^2 (df_1 + df_2 - 2)}{df_1 (df_2 - 2)^2 (df_2 - 4)} \quad \text{if } df_2 > 4$$

### 20.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = \frac{(2df_1 + df_2 - 2)\sqrt{8(df_2 - 4)}}{(df_2 - 6)\sqrt{df_1(df_1 + df_2 - 2)}} \quad \text{if } df_2 > 6$$

### 20.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = \frac{3(8 + (df_2 - 6) \times \text{Skewness}(X)^2)}{2df_2 - 16} + 3 \quad \text{if } df_2 > 8$$

### 20.12 Parametric median

$$\text{Median}(X) = \frac{df_2 \times I^{-1}\left(\frac{1}{2}, \frac{df_1}{2}, \frac{df_2}{2}\right)}{df_1 \times \left(1 - I^{-1}\left(\frac{1}{2}, \frac{df_1}{2}, \frac{df_2}{2}\right)\right)}$$

### 20.13 Parametric mode

$$\text{Mode}(X) = \frac{\text{df}_2 (\text{df}_1 - 2)}{\text{df}_1 (\text{df}_2 + 2)} \quad \text{if } \text{df}_1 > 2$$

### 20.14 Additional information and definitions

- $u$  : Uniform[0,1] random variable
- $I(x, a, b)$  : Regularized incomplete beta function
- $I^{-1}(x, a, b)$  : Inverse of regularized incomplete beta function
- Beta  $(x, y)$  : Beta function

### 20.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 21 F 4P Distribution

### 21.1 Distribution definition

$$X \sim F_{4P}(\text{df}_1, \text{df}_2, \text{Loc}, \text{Sc})$$

### 21.2 Distribution domain

$$x \in [\text{Loc}, \infty)$$

### 21.3 Parameters domain and parameters constraints

$$\text{df}_1 \in \mathbb{R}^+, \text{df}_2 \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}, \text{Sc} \in \mathbb{R}^+$$

### 21.4 Cumulative distribution function

$$F_X(x) = I_{\text{df}_1 z(x)/(\text{df}_1 z(x) + \text{df}_2)}\left(\frac{\text{df}_1}{2}, \frac{\text{df}_2}{2}\right)$$

### 21.5 Probability density function

$$f_X(x) = \frac{1}{\text{Sc}} \times \frac{\sqrt{\frac{(\text{df}_1 z(x))^{\text{df}_1} \text{df}_2^{\text{df}_2}}{(\text{df}_1 z(x) + \text{df}_2)^{\text{df}_1 + \text{df}_2}}}}{z(x) \text{Beta}\left(\frac{\text{df}_1}{2}, \frac{\text{df}_2}{2}\right)}$$

### 21.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + \text{Sc} \frac{\text{df}_2 \times I^{-1}\left(u, \frac{\text{df}_1}{2}, \frac{\text{df}_2}{2}\right)}{\text{df}_1 \times \left(1 - I^{-1}\left(u, \frac{\text{df}_1}{2}, \frac{\text{df}_2}{2}\right)\right)}$$

### 21.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \frac{\Gamma\left(\frac{\text{df}_1}{2} + k\right)}{\Gamma\left(\frac{\text{df}_1}{2}\right)} \frac{\Gamma\left(\frac{\text{df}_2}{2} - k\right)}{\Gamma\left(\frac{\text{df}_2}{2}\right)} \left(\frac{\text{df}_2}{\text{df}_1}\right)^k \quad \text{if } \text{df}_2 > 2k$$

### 21.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \text{Sc} \tilde{\mu}'_1 = \text{Loc} + \text{Sc} \frac{\text{df}_2}{\text{df}_2 - 2} \quad \text{if } \text{df}_2 > 2$$

### 21.9 Parametric variance

$$\text{Variance}(X) = \text{Sc}^2(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2) = \text{Sc}^2 \frac{2 \text{df}_2^2 (\text{df}_1 + \text{df}_2 - 2)}{\text{df}_1 (\text{df}_2 - 2)^2 (\text{df}_2 - 4)} \quad \text{if } \text{df}_2 > 4$$

### 21.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1{}^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2)^{1.5}} = \frac{(2\text{df}_1 + \text{df}_2 - 2)\sqrt{8(\text{df}_2 - 4)}}{(\text{df}_2 - 6)\sqrt{\text{df}_1(\text{df}_1 + \text{df}_2 - 2)}} \quad \text{if } \text{df}_2 > 6$$

### 21.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1{}^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1{}^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2)^2} = \frac{3(8 + (\text{df}_2 - 6) \times \text{Skewness}(X)^2)}{2\text{df}_2 - 16} + 3 \quad \text{if } \text{df}_2 > 8$$

### 21.12 Parametric median

$$\text{Median}(X) = \text{Loc} + \text{Sc} \frac{\text{df}_2 \times I^{-1}\left(\frac{1}{2}, \frac{\text{df}_1}{2}, \frac{\text{df}_2}{2}\right)}{\text{df}_1 \times \left(1 - I^{-1}\left(\frac{1}{2}, \frac{\text{df}_1}{2}, \frac{\text{df}_2}{2}\right)\right)}$$



### 21.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \text{Sc} \frac{\text{df}_2 (\text{df}_1 - 2)}{\text{df}_1 (\text{df}_2 + 2)} \quad \text{if } \text{df}_1 > 2$$

### 21.14 Additional information and definitions

- $\tilde{X} \sim F(\text{df}_1, \text{df}_2)$
- Loc : Location parameter
- Sc : Scale parameter
- $z(x) = (x - \text{Loc}) / \text{Sc}$
- $u$  : Uniform[0,1] random variable
- $I(x, a, b)$  : Regularized incomplete beta function
- $I^{-1}(x, a, b)$  : Inverse of regularized incomplete beta function
- Beta( $x, y$ ) : Beta function

### 21.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 22 Fatigue Life Distribution

### 22.1 Distribution definition

$$X \sim \text{FatigueLife}(\gamma, \text{Loc}, \text{Sc})$$

### 22.2 Distribution domain

$$x \in (\text{Loc}, \infty)$$

### 22.3 Parameters domain and parameters constraints

$$\gamma \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}, \text{Sc} \in \mathbb{R}^+$$

### 22.4 Cumulative distribution function

$$F_X(x) = \Phi\left(\frac{\sqrt{z(x)} - \sqrt{\frac{1}{z(x)}}}{\gamma}\right)$$

### 22.5 Probability density function

$$f_X(x) = \frac{\sqrt{z(x)} + \sqrt{\frac{1}{z(x)}}}{2\gamma z(x)} \phi\left(\frac{\sqrt{z(x)} - \sqrt{\frac{1}{z(x)}}}{\gamma}\right)$$

### 22.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + \text{Sc} \frac{1}{4} \left[ \gamma \Phi^{-1}(u) + \sqrt{4 + (\gamma \Phi^{-1}(u))^2} \right]^2$$

### 22.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx$$

### 22.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \text{Sc} \cdot \tilde{\mu}'_1 = \text{Loc} + \text{Sc} \left(1 + \frac{\gamma^2}{2}\right)$$

### 22.9 Parametric variance

$$\text{Variance}(X) = \text{Sc}^2 \cdot (\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2) = \text{Sc}^2 \gamma^2 \left(1 + \frac{5\gamma^2}{4}\right)$$

### 22.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = \frac{4\gamma(6 + 11\gamma^2)}{(4 + 5\gamma^2)^{1.5}}$$

### 22.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = 3 + \frac{6\gamma^2(93\gamma^2 + 40)}{(5\gamma^2 + 4)^2}$$

### 22.12 Parametric median

$$\text{Median}(X) = \text{Loc} + \text{Sc} \frac{1}{4} \left[ \gamma \Phi^{-1}(1/2) + \sqrt{4 + (\gamma \Phi^{-1}(1/2))^2} \right]^2$$

### 22.13 Parametric mode

$$\text{Mode}(X) = \arg \max_x f_X(x)$$

### 22.14 Additional information and definitions

- Loc : Location parameter
- Sc : Scale parameter
- $z(x) = (x - \text{Loc}) / \text{Sc}$
- $u$  : Uniform[0,1] random variable
- $\Phi(x)$  : CDF normal standard distribution
- $\phi(x)$  : PDF normal standard distribution

### 22.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 23 Folded Normal Distribution

### 23.1 Distribution definition

$$X \sim \text{FoldedNormal}(\mu, \sigma)$$

### 23.2 Distribution domain

$$x \in [0, \infty)$$

### 23.3 Parameters domain and parameters constraints

$$\mu \in \mathbb{R}, \sigma \in \mathbb{R}^+$$

### 23.4 Cumulative distribution function

$$F_X(x) = \frac{1}{2} \left[ \operatorname{erf}\left(\frac{x+\mu}{\sigma\sqrt{2}}\right) + \operatorname{erf}\left(\frac{x-\mu}{\sigma\sqrt{2}}\right) \right]$$

### 23.5 Probability density function

$$f_X(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}} + \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(x+\mu)^2}{2\sigma^2}}$$

### 23.6 Percent point function/Sample

$$\text{Sample}_X(u) = |\mu + \sigma\Phi^{-1}(u)|$$

### 23.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^\infty x^k f_X(x) dx$$

### 23.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \sigma\sqrt{\frac{2}{\pi}} e^{(-\mu^2/2\sigma^2)} + \mu(1 - 2\Phi(-\frac{\mu}{\sigma}))$$

### 23.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu'^2_1 = \mu^2 + \sigma^2 - \text{Mean}(X)^2$$

### 23.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}}$$

### 23.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'^2_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2}$$

### 23.12 Parametric median

$$\text{Median}(X) = |\mu + \sigma\Phi^{-1}(1/2)|$$

### 23.13 Parametric mode

$$\text{Mode}(X) = \arg \max_x f_X(x)$$

### 23.14 Additional information and definitions

- Computing an analytic expression for the inverse of the cumulative distribution function is not feasible. Nonetheless, it is possible to generate a random sample from the distribution.
- $\mu$  : Location parameter
- $\sigma$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $\Phi(x)$  : CDF normal standard distribution
- $\phi(x)$  : PDF normal standard distribution
- $\Phi^{-1}(x)$  : PPF normal standard distribution

### 23.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 24 Frechet Distribution

### 24.1 Distribution definition

$$X \sim \text{Frechet}(\alpha, \text{Loc}, \text{Sc})$$

### 24.2 Distribution domain

$$x \in [\text{Loc}, \infty)$$

### 24.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}, \text{Sc} \in \mathbb{R}^+$$

### 24.4 Cumulative distribution function

$$F_X(x) = e^{(-z(x))^{-\alpha}}$$

### 24.5 Probability density function

$$f_X(x) = \frac{\alpha}{\text{Sc}} (z(x))^{-1-\alpha} e^{-(z(x))^{-\alpha}}$$

### 24.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + \text{Sc} (-\ln(u))^{-\frac{1}{\alpha}}$$

### 24.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{\text{Loc}}^{\infty} x^k f_X(x) dx = \Gamma\left(1 - \frac{k}{\alpha}\right)$$

### 24.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \text{Sc} \cdot \tilde{\mu}'_1 \quad \text{if } \alpha > 1$$

### 24.9 Parametric variance

$$\text{Variance}(X) = \text{Sc}^2 \cdot (\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2) \quad \text{if } \alpha > 2$$

### 24.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}} \quad \text{if } \alpha > 3$$

### 24.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2} \quad \text{if } \alpha > 4$$

### 24.12 Parametric median

$$\text{Median}(X) = \text{Loc} + \frac{\text{Sc}}{\sqrt[\alpha]{\ln(2)}}$$

### 24.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \text{Sc} \left( \frac{\alpha}{1 + \alpha} \right)^{1/\alpha}$$

#### 24.14 Additional information and definitions

- $\text{Loc}$  : Location parameter
- $\text{Sc}$  : Scale parameter
- $z(x) = (x - \text{Loc}) / \text{Sc}$
- $u$  : Uniform[0,1] random variable
- $\Gamma(x)$  : Gamma function

#### 24.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 25 Gamma Distribution

### 25.1 Distribution definition

$$X \sim \text{Gamma}(\alpha, \beta)$$

### 25.2 Distribution domain

$$x \in (0, \infty)$$

### 25.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \beta \in \mathbb{R}^+$$

### 25.4 Cumulative distribution function

$$F_X(x) = P\left(\alpha, \frac{x}{\beta}\right) = \frac{1}{\Gamma(\alpha)} \gamma\left(\alpha, \frac{x}{\beta}\right)$$

### 25.5 Probability density function

$$f_X(x) = \frac{1}{\Gamma(\alpha)\beta^\alpha} x^{\alpha-1} e^{-\frac{x}{\beta}}$$

### 25.6 Percent point function/Sample

$$F_X^{-1}(u) = \beta P^{-1}(\alpha, u)$$

### 25.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^\infty x^k f_X(x) dx = \beta^k \frac{\Gamma(k + \alpha)}{\Gamma(\alpha)}$$

### 25.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \alpha\beta$$

### 25.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = \alpha\beta^2$$

### 25.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = \frac{2}{\sqrt{\alpha}}$$

### 25.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = 3 + \frac{6}{\alpha}$$

### 25.12 Parametric median

$$\text{Median}(X) = (\alpha - 1)\beta \quad \text{if } \alpha > 1$$

### 25.13 Parametric mode

$$\text{Mode}(X) = \beta P^{-1}\left(\alpha, \frac{1}{2}\right)$$



#### 25.14 Additional information and definitions

- $\beta$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function

#### 25.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 26 Gamma 3P Distribution

### 26.1 Distribution definition

$$X \sim \text{Gamma}_{3P}(\alpha, \text{Loc}, \beta)$$

### 26.2 Distribution domain

$$x \in (\text{Loc}, \infty)$$

### 26.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}, \beta \in \mathbb{R}^+$$

### 26.4 Cumulative distribution function

$$F_X(x) = P\left(\alpha, \frac{x - \text{Loc}}{\beta}\right) = \frac{1}{\Gamma(\alpha)} \gamma\left(\alpha, \frac{x - \text{Loc}}{\beta}\right)$$

### 26.5 Probability density function

$$f_X(x) = \frac{1}{\Gamma(\alpha)\beta^\alpha} (x - \text{Loc})^{\alpha-1} e^{-\frac{x - \text{Loc}}{\beta}}$$

### 26.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + \beta P^{-1}(\alpha, u)$$

### 26.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \beta^k \frac{\Gamma(k + \alpha)}{\Gamma(\alpha)}$$

### 26.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \tilde{\mu}'_1 = \text{Loc} + \alpha\beta$$

### 26.9 Parametric variance

$$\text{Variance}(X) = \tilde{\mu}'_2 - \tilde{\mu}'_1{}^2 = \alpha\beta^2$$

### 26.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1{}^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2)^{1.5}} = \frac{2}{\sqrt{\alpha}}$$

### 26.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1{}^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1{}^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2)^2} = 3 + \frac{6}{\alpha}$$

### 26.12 Parametric median

$$\text{Median}(X) = \text{Loc} + (\alpha - 1)\beta \quad \text{if } \alpha > 1$$

### 26.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \beta P^{-1}\left(\alpha, \frac{1}{2}\right)$$

#### 26.14 Additional information and definitions

- $\tilde{X} \sim \text{Gamma}(\alpha, \beta)$
- $\text{Loc}$  : Location parameter
- $\beta$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function

#### 26.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 27 Generalized Extreme Value Distribution

### 27.1 Distribution definition

$$X \sim \text{GeneralizedExtremeValue}(\xi, \mu, \sigma)$$

### 27.2 Distribution domain

$$\text{if } \xi > 0 : x \in (z(x), \infty), \quad \text{if } \xi = 0 : x \in (-\infty, \infty), \quad \text{if } \xi < 0 : x \in (-\infty, z(x))$$

### 27.3 Parameters domain and parameters constraints

$$\xi \in \mathbb{R}, \mu \in \mathbb{R}, \sigma \in \mathbb{R}^+$$

### 27.4 Cumulative distribution function

$$F_X(x) = \begin{cases} \exp(-\exp(-z(x))) & \text{if } \xi = 0 \\ \exp(-(1 + \xi z(x))^{-1/\xi}) & \text{if } \xi \neq 0 \end{cases}$$

### 27.5 Probability density function

$$f_X(x) = \begin{cases} \frac{1}{\sigma} \exp(-z(x)) \exp(-\exp(-z(x))) & \text{if } \xi = 0 \\ \frac{1}{\sigma} (1 + \xi z(x))^{-(1+1/\xi)} \exp(-(1 + \xi z(x))^{-1/\xi}) & \text{if } \xi \neq 0 \end{cases}$$

### 27.6 Percent point function/Sample

$$F_X^{-1}(u) = \begin{cases} \mu - \sigma \ln(-\ln(u)) & \text{if } \xi = 0 \\ \mu + \frac{\sigma}{\xi} \left( (-\ln(u))^{-\xi} - 1 \right) & \text{if } \xi \neq 0 \end{cases}$$

### 27.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx = \Gamma(1 - k\xi)$$

### 27.8 Parametric mean

$$\text{Mean}(X) = \begin{cases} \mu + \sigma(\mu'_1 - 1)/\xi & \text{if } \xi \neq 0, \xi < 1 \\ \mu + \sigma \gamma & \text{if } \xi = 0 \end{cases}$$

### 27.9 Parametric variance

$$\text{Variance}(X) = \begin{cases} \sigma^2 (\mu'_2 - \mu'^2_1)/\xi^2 & \text{if } \xi \neq 0, \xi < \frac{1}{2} \\ \sigma^2 \frac{\pi^2}{6} & \text{if } \xi = 0 \end{cases}$$

### 27.10 Parametric skewness

$$\text{Skewness}(X) = \begin{cases} \text{sign}(\xi) \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}} & \text{if } \xi \neq 0, \xi < \frac{1}{3} \\ \frac{12\sqrt{6}\zeta(3)}{\pi^3} & \text{if } \xi = 0 \end{cases}$$

### 27.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \begin{cases} 3 + \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2} & \text{if } \xi \neq 0, \xi < \frac{1}{4} \\ 3 + \frac{12}{5} & \text{if } \xi = 0 \end{cases}$$

### 27.12 Parametric median

$$\text{Median}(X) = \begin{cases} \mu + \sigma \frac{(\ln 2)^{-\xi} - 1}{\xi} & \text{if } \xi \neq 0 \\ \mu - \sigma \ln \ln 2 & \text{if } \xi = 0 \end{cases}$$

### 27.13 Parametric mode

$$\text{Mode}(X) = \begin{cases} \mu + \sigma \frac{(1+\xi)^{-\xi} - 1}{\xi} & \text{if } \xi \neq 0 \\ \mu & \text{if } \xi = 0 \end{cases}$$

### 27.14 Additional information and definitions

- $\mu$  : Location parameter
- $\sigma$  : Scale parameter
- $z(x) = (x - \mu) / \sigma$
- $u$  : Uniform[0,1] random variable
- $\Gamma(x)$  : Gamma function
- $\gamma$  : Euler-Mascheroni constant = 0.5772156649

### 27.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 28 Generalized Gamma Distribution

### 28.1 Distribution definition

$$X \sim \text{GeneralizedGamma}(a, d, p)$$

### 28.2 Distribution domain

$$x \in (0, \infty)$$

### 28.3 Parameters domain and parameters constraints

$$a \in \mathbb{R}^+, d \in \mathbb{R}^+, p \in \mathbb{R}^+$$

### 28.4 Cumulative distribution function

$$F_X(x) = P(d/p, (x/a)^p) = \frac{\gamma(d/p, (x/a)^p)}{\Gamma(d/p)}$$

### 28.5 Probability density function

$$f_X(x) = \frac{p/a^d}{\Gamma(d/p)} x^{d-1} e^{-(x/a)^p}$$

### 28.6 Percent point function/Sample

$$F_X^{-1}(u) = aP^{-1}\left(\frac{d}{p}, u\right)^{\frac{1}{p}}$$

### 28.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^\infty x^k f_X(x) dx = a^k \frac{\Gamma(\frac{d+k}{p})}{\Gamma(\frac{d}{p})}$$

### 28.8 Parametric mean

$$\text{Mean}(X) = \mu'_1$$

### 28.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2$$

### 28.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}}$$

### 28.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2}$$

### 28.12 Parametric median

$$\text{Median}(X) = aP^{-1}\left(\frac{d}{p}, \frac{1}{2}\right)^{\frac{1}{p}}$$

### 28.13 Parametric mode

$$\text{Mode}(X) = a\left(\frac{d-1}{p}\right)^{\frac{1}{p}} \quad \text{if } d > 1$$

#### 28.14 Additional information and definitions

- $a$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function

#### 28.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 29 Generalized Gamma 4P Distribution

### 29.1 Distribution definition

$$X \sim \text{GeneralizedGamma}_{4P}(a, d, p, \text{Loc})$$

### 29.2 Distribution domain

$$x \in (\text{Loc}, \infty)$$

### 29.3 Parameters domain and parameters constraints

$$a \in \mathbb{R}^+, d \in \mathbb{R}^+, p \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}$$

### 29.4 Cumulative distribution function

$$F_X(x) = P(d/p, ((x - \text{Loc})/a)^p) = \frac{\gamma(d/p, ((x - \text{Loc})/a)^p)}{\Gamma(d/p)}$$

### 29.5 Probability density function

$$f_X(x) = \frac{p/a^d}{\Gamma(d/p)} (x - \text{Loc})^{d-1} e^{-((x - \text{Loc})/a)^p}$$

### 29.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + aP^{-1}\left(\frac{d}{p}, u\right)^{\frac{1}{p}}$$

### 29.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = a^k \frac{\Gamma(\frac{d+k}{p})}{\Gamma(\frac{d}{p})}$$

### 29.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \tilde{\mu}'_1$$

### 29.9 Parametric variance

$$\text{Variance}(X) = \tilde{\mu}'_2 - \tilde{\mu}'_1^2$$

### 29.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}}$$

### 29.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2}$$

### 29.12 Parametric median

$$\text{Median}(X) = \text{Loc} + aP^{-1}\left(\frac{d}{p}, \frac{1}{2}\right)^{\frac{1}{p}}$$

### 29.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + a\left(\frac{d-1}{p}\right)^{\frac{1}{p}} \quad \text{if } d > 1$$



#### 29.14 Additional information and definitions

- $\tilde{X} \sim \text{GeneralizedGamma}(a, d, p)$
- $\text{Loc}$  : Location parameter
- $a$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function

#### 29.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 30 Generalized Logistic Distribution

### 30.1 Distribution definition

$$X \sim \text{GeneralizedLogistic}(c, \text{Loc}, \text{Sc})$$

### 30.2 Distribution domain

$$x \in (\text{Loc}, \infty)$$

### 30.3 Parameters domain and parameters constraints

$$c \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}, \text{Sc} \in \mathbb{R}^+$$

### 30.4 Cumulative distribution function

$$F_X(x) = \frac{1}{(1 + \exp(-z(x)))^c}$$

### 30.5 Probability density function

$$f_X(x) = \frac{c \exp(-z(x))}{\text{Sc} (1 + \exp(-z(x)))^{c+1}}$$

### 30.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} - \text{Sc} \ln(u^{-1/c} - 1)$$

### 30.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx$$

### 30.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \text{Sc} \cdot \tilde{\mu}'_1 = \text{Loc} + \text{Sc} (\gamma + \psi_0(c))$$

### 30.9 Parametric variance

$$\text{Variance}(X) = \text{Sc}^2 \cdot (\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2) = \text{Sc}^2 \left( \frac{\pi^2}{6} + \psi_1(c) \right)$$

### 30.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = \frac{\psi_2(c) + 2\zeta(3)}{\left(\frac{\pi^2}{6} + \psi_1(c)\right)^{3/2}}$$

### 30.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = \frac{\left(\frac{\pi^4}{15} + \psi_3(c)\right)}{\left(\frac{\pi^2}{6} + \psi_1(c)\right)^2}$$

### 30.12 Parametric median

$$\text{Median}(X) = \text{Loc} - \text{Sc} \ln(2^{1/c} - 1)$$

### 30.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \text{Sc} \ln(c)$$

### 30.14 Additional information and definitions

- $\text{Loc}$  : Location parameter
- $\text{Sc}$  : Scale parameter
- $z(x) = (x - \text{Loc}) / \text{Sc}$
- $u$  : Uniform[0,1] random variable
- $\gamma$  : Euler-Mascheroni constant = 0.5772156649
- $\psi_0(x)$  : Digamma function
- $\psi_n(x)$  : Polygamma function of order  $n \in \mathbb{N}$

### 30.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 31 Generalized Normal Distribution

### 31.1 Distribution definition

$$X \sim \text{GeneralizedNormal}(\beta, \mu, \alpha)$$

### 31.2 Distribution domain

$$x \in (-\infty, +\infty)$$

### 31.3 Parameters domain and parameters constraints

$$\beta \in \mathbb{R}^+, \mu \in \mathbb{R}, \alpha \in \mathbb{R}^+$$

### 31.4 Cumulative distribution function

$$F_X(x) = \frac{1}{2} + \frac{\text{sign}(x - \mu)}{2\Gamma(1/\beta)} \gamma\left(1/\beta, \left|\frac{x - \mu}{\alpha}\right|^\beta\right) = \frac{1}{2} + \frac{\text{sign}(x - \mu)}{2} \text{P}\left(1/\beta, \left|\frac{x - \mu}{\alpha}\right|^\beta\right)$$

### 31.5 Probability density function

$$f_X(x) = \frac{\beta}{2\alpha\Gamma(1/\beta)} \exp\left(-\left(\frac{|x - \mu|}{\alpha}\right)^\beta\right)$$

### 31.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{sign}(u - \frac{1}{2}) \left[ \alpha^\beta \text{P}^{-1}\left(\frac{1}{\beta}, 2|u - \frac{1}{2}|\right) \right]^{1/\beta} + \mu$$

### 31.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx = \begin{cases} 0 & \text{if } k \text{ is odd} \\ \alpha^k \Gamma\left(\frac{k+1}{\beta}\right) / \Gamma\left(\frac{1}{\beta}\right) & \text{if } k \text{ is even} \end{cases}$$

### 31.8 Parametric mean

$$\text{Mean}(X) = \mu + \alpha \mu'_1 = \mu$$

### 31.9 Parametric variance

$$\text{Variance}(X) = \alpha^2(\mu'_2 - \mu_1'^2) = \frac{\alpha^2 \Gamma(3/\beta)}{\Gamma(1/\beta)}$$

### 31.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = 0$$

### 31.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = \frac{\Gamma(5/\beta)\Gamma(1/\beta)}{\Gamma(3/\beta)^2}$$

### 31.12 Parametric median

$$\text{Median}(X) = \mu$$

### 31.13 Parametric mode

$$\text{Mode}(X) = \mu$$

### 31.14 Additional information and definitions

- $\mu$  : Location parameter
- $\alpha$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function

### 31.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 32 Generalized Pareto Distribution

### 32.1 Distribution definition

$$X \sim \text{GeneralizedPareto}(c, \mu, \sigma)$$

### 32.2 Distribution domain

$$\text{if } c \geq 0 : x \in (\mu, \infty), \quad \text{if } c < 0 : x \in \left(-\infty, \mu - \frac{\sigma}{c}\right)$$

### 32.3 Parameters domain and parameters constraints

$$c \in \mathbb{R}, \mu \in \mathbb{R}, \sigma \in \mathbb{R}^+$$

### 32.4 Cumulative distribution function

$$F_X(x) = 1 - (1 + cz(x))^{-1/c}$$

### 32.5 Probability density function

$$f_X(x) = \frac{1}{\sigma} (1 + cz(x))^{-(1/c+1)}$$

### 32.6 Percent point function/Sample

$$F_X^{-1}(u) = \mu + \frac{\sigma(u^{-c} - 1)}{c}$$

### 32.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx = \frac{(-1)^k}{c^k} \sum_{i=0}^k \binom{k}{i} \frac{(-1)^i}{1-ci} \quad \text{if } < \frac{1}{k}$$

### 32.8 Parametric mean

$$\text{Mean}(X) = \mu + \sigma \mu'_1 = \mu + \frac{\sigma}{1-c} \quad \text{if } c < 1$$

### 32.9 Parametric variance

$$\text{Variance}(X) = \sigma^2(\mu'_2 - \mu_1'^2) = \frac{\sigma^2}{(1-c)^2(1-2c)} \quad \text{if } c < 1/2$$

### 32.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = \frac{2(1+c)\sqrt{1-2c}}{(1-3c)} \quad \text{if } c < 1/3$$

### 32.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = \frac{3(1-2c)(2c^2+c+3)}{(1-3c)(1-4c)} \quad \text{if } c < 1/4$$

### 32.12 Parametric median

$$\text{Median}(X) = \mu$$

### 32.13 Parametric mode

$$\text{Mode}(X) = \mu + \frac{\sigma(2^c - 1)}{c}$$

### 32.14 Additional information and definitions

- $\mu$  : Location parameter
- $\sigma$  : Scale parameter
- $z(x) = (x - \mu) / \sigma$
- $u$  : Uniform[0,1] random variable

### 32.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 33 Gibrat Distribution

### 33.1 Distribution definition

$$X \sim \text{Gibrat}(\text{Loc}, \text{Sc})$$

### 33.2 Distribution domain

$$x \in (\text{Loc}, \infty)$$

### 33.3 Parameters domain and parameters constraints

$$\text{Loc} \in \mathbb{R}, \text{Sc} \in \mathbb{R}^+$$

### 33.4 Cumulative distribution function

$$F_X(x) = \Phi(\ln x) = \frac{1}{2} \left( 1 + \text{erf} \left( \frac{\ln z(x)}{\sqrt{2}} \right) \right)$$

### 33.5 Probability density function

$$f_X(x) = \frac{1}{\text{Sc}} \frac{1}{x\sqrt{2\pi}} \exp \left( -\frac{1}{2} (\ln z(x))^2 \right)$$

### 33.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + \text{Sc} \times \exp \left( \Phi^{-1}(u) \right)$$

### 33.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{\text{Loc}}^{\infty} x^k f_X(x) dx = \exp \left( \frac{k^2}{2} \right)$$

### 33.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \text{Sc} \cdot \tilde{\mu}'_1 = \text{Loc} + \text{Sc} \cdot \sqrt{e}$$

### 33.9 Parametric variance

$$\text{Variance}(X) = \text{Sc}^2 \cdot (\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2) = \text{Sc}^2 [e^2 - e]$$

### 33.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}} = \sqrt{e-1} (2+e)$$

### 33.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2} = e^4 + 2e^3 + 3e^2 - 3$$

### 33.12 Parametric median

$$\text{Median}(X) = \text{Loc} + \text{Sc} \times \exp \left( \Phi^{-1}(1/2) \right)$$

### 33.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \frac{\text{Sc}}{e}$$



### 33.14 Additional information and definitions

- $\text{Loc}$  : Location parameter
- $\text{Sc}$  : Scale parameter
- $z(x) = (x - \text{Loc}) / \text{Sc}$
- $u$  : Uniform[0,1] random variable
- $\Phi(x)$  : CDF normal standard distribution
- $\Phi^{-1}(x)$  : PPF normal standard distribution
- $\text{erf}(x)$  : Error function

### 33.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 34 Gumbel Left Distribution

### 34.1 Distribution definition

$$X \sim \text{GumbelLeft}(\mu, \sigma)$$

### 34.2 Distribution domain

$$x \in (-\infty, \infty)$$

### 34.3 Parameters domain and parameters constraints

$$\mu \in \mathbb{R}, \sigma \in \mathbb{R}^+$$

### 34.4 Cumulative distribution function

$$F_X(x) = 1 - \exp\left(-e^{z(x)}\right)$$

### 34.5 Probability density function

$$f_X(x) = \frac{1}{\sigma} \exp\left(z(x) - e^{z(x)}\right)$$

### 34.6 Percent point function/Sample

$$F_X^{-1}(u) = \mu + \sigma \ln(-\ln(1-u))$$

### 34.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_{-\infty}^{\infty} x^k f_{\tilde{X}}(x) dx$$

### 34.8 Parametric mean

$$\text{Mean}(X) = \mu + \sigma \tilde{\mu}'_1 = \mu - \gamma \sigma$$

### 34.9 Parametric variance

$$\text{Variance}(X) = \sigma^2(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2) = \sigma^2 \frac{\pi^2}{6}$$

### 34.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1{}^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2)^{1.5}} = -\frac{12\sqrt{6}\zeta(3)}{\pi^3}$$

### 34.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1{}^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1{}^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2)^2} = 3 + \frac{12}{5}$$

### 34.12 Parametric median

$$\text{Median}(X) = \mu + \sigma \ln\left(-\ln\left(\frac{1}{2}\right)\right)$$

### 34.13 Parametric mode

$$\text{Mode}(X) = \mu$$

#### 34.14 Additional information and definitions

- $\tilde{X} \sim \text{GumbelLeft}(0, 1)$
- $\mu$  : Location parameter
- $\sigma$  : Scale parameter
- $z(x) = (x - \mu) / \sigma$
- $u$  : Uniform[0,1] random variable
- $\gamma$  : Euler-Mascheroni constant = 0.5772156649
- $\zeta(3)$  : Apéry's constant = 1.2020569031

#### 34.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 35 Gumbel Right Distribution

### 35.1 Distribution definition

$$X \sim \text{GumbelRight}(\mu, \sigma)$$

### 35.2 Distribution domain

$$x \in (-\infty, \infty)$$

### 35.3 Parameters domain and parameters constraints

$$\mu \in \mathbb{R}, \sigma \in \mathbb{R}^+$$

### 35.4 Cumulative distribution function

$$F_X(x) = \exp\left(-e^{-z(x)}\right)$$

### 35.5 Probability density function

$$f_X(x) = \frac{1}{\sigma} \exp\left(-\left(z(x) + e^{-z(x)}\right)\right)$$

### 35.6 Percent point function/Sample

$$F_X^{-1}(u) = \tilde{\mu} - \sigma \ln(-\ln(u))$$

### 35.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_{-\infty}^{\infty} x^k f_{\tilde{X}}(x) dx$$

### 35.8 Parametric mean

$$\text{Mean}(X) = \mu + \sigma \tilde{\mu}'_1 = \mu + \gamma \sigma$$

### 35.9 Parametric variance

$$\text{Variance}(X) = \sigma^2(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2) = \sigma^2 \frac{\pi^2}{6}$$

### 35.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1{}^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2)^{1.5}} = \frac{12\sqrt{6}\zeta(3)}{\pi^3}$$

### 35.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1{}^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1{}^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2)^2} = 3 + \frac{12}{5}$$

### 35.12 Parametric median

$$\text{Median}(X) = \mu - \sigma \ln\left(-\ln\left(\frac{1}{2}\right)\right)$$

### 35.13 Parametric mode

$$\text{Mode}(X) = \mu$$

### 35.14 Additional information and definitions

- $\tilde{X} \sim \text{GumbelRight}(0, 1)$
- $\mu$  : Location parameter
- $\sigma$  : Scale parameter
- $z(x) = (x - \mu) / \sigma$
- $u$  : Uniform[0,1] random variable
- $\gamma$  : Euler-Mascheroni constant = 0.5772156649
- $\zeta(3)$  : Apéry's constant = 1.2020569031

### 35.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 36 Half Normal Distribution

### 36.1 Distribution definition

$$X \sim \text{HalfNormal}(\mu, \sigma)$$

### 36.2 Distribution domain

$$x \in (\mu, \infty)$$

### 36.3 Parameters domain and parameters constraints

$$\mu \in \mathbb{R}, \sigma \in \mathbb{R}^+$$

### 36.4 Cumulative distribution function

$$F_X(x) = 2\Phi(z(x)) - 1 = \text{erf}\left(\frac{z(x)}{\sqrt{2}}\right)$$

### 36.5 Probability density function

$$f_X(x) = \frac{\sqrt{2}}{\sigma\sqrt{\pi}} \exp\left(-\frac{z(x)^2}{2}\right)$$

### 36.6 Percent point function/Sample

$$F_X^{-1}(u) = \mu + \sigma\Phi^{-1}\left(\frac{1+u}{2}\right) = \tilde{\mu} + \sigma\sqrt{2}\text{erf}^{-1}(u)$$

### 36.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \frac{2^{n/2}\Gamma(\frac{n+1}{2})}{\sqrt{\pi}}$$

### 36.8 Parametric mean

$$\text{Mean}(X) = \tilde{\mu} + \sigma\tilde{\mu}'_1 = \tilde{\mu} + \sigma\sqrt{\frac{2}{\pi}}$$

### 36.9 Parametric variance

$$\text{Variance}(X) = \sigma^2(\tilde{\mu}'_2 - \tilde{\mu}'_1^2) = \sigma^2\left(1 - \frac{2}{\pi}\right)$$

### 36.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}} = \frac{\sqrt{2}(4-\pi)}{(\pi-2)^{3/2}} = 0.9952717$$

### 36.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2} = 3 + \frac{8(\pi-3)}{(\pi-2)^2} = 3.869177$$

### 36.12 Parametric median

$$\text{Median}(X) = \mu + \sigma\sqrt{2}\text{erf}^{-1}(1/2)$$

### 36.13 Parametric mode

$$\text{Mode}(X) = \mu$$

### 36.14 Additional information and definitions

- $\tilde{X} \sim \text{HalfNormal}(0, 1)$
- $\mu$  : Location parameter
- $\sigma$  : Scale parameter
- $z(x) = (x - \mu) / \sigma$
- $u$  : Uniform[0,1] random variable
- $\Phi(x)$  : CDF normal standard distribution
- $\Phi^{-1}(x)$  : PPF normal standard distribution
- $\text{erf}(x)$  : Error function
- $\Gamma(x)$  : Gamma function

### 36.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 37 Hyperbolic Secant Distribution

### 37.1 Distribution definition

$$X \sim \text{HyperbolicSecant}(\mu, \sigma)$$

### 37.2 Distribution domain

$$x \in (-\infty, \infty)$$

### 37.3 Parameters domain and parameters constraints

$$\mu \in \mathbb{R}, \sigma \in \mathbb{R}^+$$

### 37.4 Cumulative distribution function

$$F_X(x) = \frac{2}{\pi} \arctan \left[ \exp \left( \frac{\pi}{2} z(x) \right) \right]$$

### 37.5 Probability density function

$$f_X(x) = \frac{1}{2\sigma} \operatorname{sech} \left( \frac{\pi}{2} z(x) \right)$$

### 37.6 Percent point function/Sample

$$F_X^{-1}(u) = \mu + \sigma \frac{2}{\pi} \ln \left[ \tan \left( \frac{\pi}{2} u \right) \right]$$

### 37.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_{-\infty}^{\infty} x^k f_{\tilde{X}}(x) dx = \frac{1 + (-1)^k}{2\pi 2^{2k}} k! \left[ \zeta \left( k+1, \frac{1}{4} \right) - \zeta \left( k+1, \frac{3}{4} \right) \right]$$

### 37.8 Parametric mean

$$\text{Mean}(X) = \mu + \sigma \tilde{\mu}'_1 = \mu$$

### 37.9 Parametric variance

$$\text{Variance}(X) = \sigma^2 (\tilde{\mu}'_2 - \tilde{\mu}'_1^2) = \sigma^2$$

### 37.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}} = 0$$

### 37.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2} = 3$$

### 37.12 Parametric median

$$\text{Median}(X) = \mu$$

### 37.13 Parametric mode

$$\text{Mode}(X) = \mu$$



### 37.14 Additional information and definitions

- $\tilde{X} \sim \text{HyperbolicSecant}(0, 1)$
- $\mu$  : Location parameter
- $\sigma$  : Scale parameter
- $z(x) = (x - \mu) / \sigma$
- $u$  : Uniform[0,1] random variable
- $\zeta(a, s)$  : Hurwitz zeta function

### 37.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 38 Inverse Gamma Distribution

### 38.1 Distribution definition

$$X \sim \text{InverseGamma}(\alpha, \beta)$$

### 38.2 Distribution domain

$$x \in (0, \infty)$$

### 38.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \beta \in \mathbb{R}^+$$

### 38.4 Cumulative distribution function

$$F_X(x) = 1 - \frac{\gamma(\alpha, \beta/x)}{\Gamma(\alpha)} = 1 - P\left(\alpha, \frac{\beta}{x}\right)$$

### 38.5 Probability density function

$$f_X(x) = \frac{\beta^\alpha}{\Gamma(\alpha)} x^{-\alpha-1} \exp\left(-\frac{\beta}{x}\right)$$

### 38.6 Percent point function/Sample

$$F_X^{-1}(u) = \frac{\beta}{P^{-1}(\alpha, 1-u)}$$

### 38.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \frac{\Gamma(\alpha - k)}{\Gamma(\alpha)} = \frac{1}{(\alpha - 1) \cdots (\alpha - k)} \quad \text{if } \alpha > k$$

### 38.8 Parametric mean

$$\text{Mean}(X) = \beta \tilde{\mu}'_1$$

### 38.9 Parametric variance

$$\text{Variance}(X) = \beta^2 (\tilde{\mu}'_2 - \tilde{\mu}'_1^2)$$

### 38.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}}$$

### 38.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2}$$

### 38.12 Parametric median

$$\text{Median}(X) = \frac{\beta}{P^{-1}\left(\alpha, \frac{1}{2}\right)}$$

### 38.13 Parametric mode

$$\text{Mode}(X) = \frac{\beta}{\alpha + 1}$$

### 38.14 Additional information and definitions

- $\tilde{X} \sim \text{InverseGamma}(\alpha, 1)$
- $\beta$  : Scale parameter
- $u$  :  $\text{Uniform}[0,1]$  random variable
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function

### 38.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 39 Inverse Gamma 3P Distribution

### 39.1 Distribution definition

$$X \sim \text{InverseGamma}_{3P}(\alpha, \text{Loc}, \beta)$$

### 39.2 Distribution domain

$$x \in (\text{Loc}, \infty)$$

### 39.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}, \beta \in \mathbb{R}^+$$

### 39.4 Cumulative distribution function

$$F_X(x) = 1 - \frac{\gamma(\alpha, \beta/(x - \text{Loc}))}{\Gamma(\alpha)} = 1 - P\left(\alpha, \frac{\beta}{x - \text{Loc}}\right)$$

### 39.5 Probability density function

$$f_X(x) = \frac{\beta^\alpha}{\Gamma(\alpha)} (x - \text{Loc})^{-\alpha-1} \exp\left(-\frac{\beta}{x - \text{Loc}}\right)$$

### 39.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + \frac{\beta}{P^{-1}(\alpha, 1 - u)}$$

### 39.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \frac{\Gamma(\alpha - k)}{\Gamma(\alpha)} = \frac{1}{(\alpha - 1) \cdots (\alpha - k)} \quad \text{if } \alpha > k$$

### 39.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \beta \mu'_1$$

### 39.9 Parametric variance

$$\text{Variance}(X) = \beta^2 (\mu'_2 - \mu_1'^2)$$

### 39.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}}$$

### 39.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2}$$

### 39.12 Parametric median

$$\text{Median}(X) = \text{Loc} + \frac{\beta}{P^{-1}(\alpha, \frac{1}{2})}$$

### 39.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \frac{\beta}{\alpha + 1}$$

### 39.14 Additional information and definitions

- $\tilde{X} \sim \text{InverseGamma}_{3P}(\alpha, 0, 1)$
- $\text{Loc}$  : Location parameter
- $\beta$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function

### 39.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 40 Inverse Gaussian Distribution

### 40.1 Distribution definition

$$X \sim \text{InverseGaussian}(\mu, \lambda)$$

### 40.2 Distribution domain

$$x \in (0, \infty)$$

### 40.3 Parameters domain and parameters constraints

$$\mu \in \mathbb{R}^+, \lambda \in \mathbb{R}^+$$

### 40.4 Cumulative distribution function

$$F_X(x) = \Phi\left(\sqrt{\frac{\lambda}{x}}\left(\frac{x}{\mu} - 1\right)\right) + \exp\left(\frac{2\lambda}{\mu}\right)\Phi\left(-\sqrt{\frac{\lambda}{x}}\left(\frac{x}{\mu} + 1\right)\right)$$

### 40.5 Probability density function

$$f_X(x) = \sqrt{\frac{\lambda}{2\pi x^3}} \exp\left[-\frac{\lambda(x - \mu)^2}{2\mu^2 x}\right]$$

### 40.6 Percent point function/Sample

$$\text{Sample}_X = \begin{cases} x_0 & \text{if } u_2 \leq \frac{\mu}{\mu + x_0} \\ \frac{\mu^2}{x_0} & \text{if } u_2 \geq \frac{\mu}{\mu + x_0} \end{cases}$$

### 40.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^\infty x^k f_X(x) dx$$

### 40.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \mu$$

### 40.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu'^2_1 = \frac{\mu^3}{\lambda}$$

### 40.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}} = 3\left(\frac{\mu}{\lambda}\right)^{1/2}$$

### 40.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2} = 3 + \frac{15\mu}{\lambda}$$

### 40.12 Parametric median

$$\text{Median}(X) = F_X^{-1}\left(\frac{1}{2}\right)$$

#### 40.13 Parametric mode

$$\text{Mode}(X) = \mu \left[ \left( 1 + \frac{9\mu^2}{4\lambda^2} \right)^{\frac{1}{2}} - \frac{3\mu}{2\lambda} \right]$$

#### 40.14 Additional information and definitions

- Computing an analytic expression for the inverse of the cumulative distribution function is not feasible. Nonetheless, it is possible to generate a random sample from the distribution.
- $\Phi(x)$  : CDF normal standard distribution
- $\Phi^{-1}(x)$  : PPF normal standard distribution
- $x_0 = \mu + \frac{\mu^2[\Phi^{-1}(u_1)]^2}{2\lambda} - \frac{\mu}{2\lambda} \sqrt{4\mu\lambda[\Phi^{-1}(u_1)]^2 + \mu^2([\Phi^{-1}(u_1)]^2)^2}$
- $u_1$  : Uniform[0,1] random variable
- $u_2$  : Uniform[0,1] random variable

#### 40.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 41 Inverse Gaussian 3P Distribution

### 41.1 Distribution definition

$$X \sim \text{InverseGaussian}_{3P}(\mu, \lambda, \text{Loc})$$

### 41.2 Distribution domain

$$x \in (0, \infty)$$

### 41.3 Parameters domain and parameters constraints

$$\mu \in \mathbb{R}^+, \lambda \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}$$

### 41.4 Cumulative distribution function

$$F_X(x) = \Phi\left(\sqrt{\frac{\lambda}{x - \text{Loc}}}\left(\frac{x - \text{Loc}}{\mu} - 1\right)\right) + \exp\left(\frac{2\lambda}{\mu}\right)\Phi\left(-\sqrt{\frac{\lambda}{x - \text{Loc}}}\left(\frac{x - \text{Loc}}{\mu} + 1\right)\right)$$

### 41.5 Probability density function

$$f_X(x) = \sqrt{\frac{\lambda}{2\pi(x - \text{Loc})^3}} \exp\left[-\frac{\lambda(x - \mu - \text{Loc})^2}{2\mu^2(x - \text{Loc})}\right]$$

### 41.6 Percent point function/Sample

$$\text{Sample}_X = \begin{cases} \text{Loc} + x_0 & \text{if } u_2 \leq \frac{\mu}{\mu + x_0} \\ \text{Loc} + \frac{\mu^2}{x_0} & \text{if } u_2 \geq \frac{\mu}{\mu + x_0} \end{cases}$$

### 41.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{\text{Loc}}^{\infty} x^k f_X(x) dx$$

### 41.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \text{Loc} + \mu$$

### 41.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu'^2_1 = \frac{\mu^3}{\lambda}$$

### 41.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}} = 3\left(\frac{\mu}{\lambda}\right)^{1/2}$$

### 41.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2} = 3 + \frac{15\mu}{\lambda}$$

### 41.12 Parametric median

$$\text{Median}(X) = F_X^{-1}\left(\frac{1}{2}\right)$$



### 41.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \mu \left[ \left( 1 + \frac{9\mu^2}{4\lambda^2} \right)^{\frac{1}{2}} - \frac{3\mu}{2\lambda} \right]$$

### 41.14 Additional information and definitions

- Computing an analytic expression for the inverse of the cumulative distribution function is not feasible. Nonetheless, it is possible to generate a random sample from the distribution.
- Loc : Location parameter
- $\Phi(x)$  : CDF normal standard distribution
- $\Phi^{-1}(x)$  : PPF normal standard distribution
- $x_0 = \mu + \frac{\mu^2[\Phi^{-1}(u_1)]^2}{2\lambda} - \frac{\mu}{2\lambda} \sqrt{4\mu\lambda[\Phi^{-1}(u_1)]^2 + \mu^2([\Phi^{-1}(u_1)]^2)^2}$
- $u_1$  : Uniform[0,1] random variable
- $u_2$  : Uniform[0,1] random variable

### 41.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 42 Johnson SB Distribution

### 42.1 Distribution definition

$$X \sim \text{JohnsonSB}(\xi, \lambda, \gamma, \delta)$$

### 42.2 Distribution domain

$$x \in (\xi, \xi + \lambda)$$

### 42.3 Parameters domain and parameters constraints

$$\xi \in \mathbb{R}, \lambda \in \mathbb{R}^+, \gamma \in \mathbb{R}, \delta \in \mathbb{R}^+$$

### 42.4 Cumulative distribution function

$$F_X(x) = \Phi\left(\gamma + \delta \ln \frac{z(x)}{1 - z(x)}\right)$$

### 42.5 Probability density function

$$f_X(x) = \frac{\delta}{\lambda \sqrt{2\pi} z(1 - z(x))} \exp\left[-\frac{1}{2} \left(\gamma + \delta \ln \frac{z(x)}{1 - z(x)}\right)^2\right]$$

### 42.6 Percent point function/Sample

$$F_X^{-1}(u) = \frac{\lambda \exp\left(\frac{\Phi^{-1}(u) - \gamma}{\delta}\right)}{1 + \exp\left(\frac{\Phi^{-1}(u) - \gamma}{\delta}\right)} + \xi$$

### 42.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{\xi}^{\xi + \lambda} x^k f_X(x) dx$$

### 42.8 Parametric mean

$$\text{Mean}(X) = \mu'_1$$

### 42.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2$$

### 42.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}}$$

### 42.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2}$$

### 42.12 Parametric median

$$\text{Median}(X) = \frac{\lambda \exp\left(\frac{\Phi^{-1}(1/2) - \gamma}{\delta}\right)}{1 + \exp\left(\frac{\Phi^{-1}(1/2) - \gamma}{\delta}\right)} + \xi$$

### 42.13 Parametric mode

$$\text{Mode}(X) = \arg \max_x f_X(x)$$

### 42.14 Additional information and definitions

- $\xi$  : Location parameter
- $\lambda$  : Scale parameter
- $z(x) = (x - \xi) / \lambda$
- $u$  : Uniform[0,1] random variable
- $\Phi(x)$  : CDF normal standard distribution
- $\Phi^{-1}(x)$  : PPF normal standard distribution

### 42.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 43 Johnson SU Distribution

### 43.1 Distribution definition

$$X \sim \text{JohnsonSU}(\xi, \lambda, \gamma, \delta)$$

### 43.2 Distribution domain

$$x \in (-\infty, \infty)$$

### 43.3 Parameters domain and parameters constraints

$$\xi \in \mathbb{R}, \lambda \in \mathbb{R}^+, \gamma \in \mathbb{R}, \delta \in \mathbb{R}^+$$

### 43.4 Cumulative distribution function

$$F_X(x) = \Phi(\gamma + \delta \sinh^{-1}(z(x)))$$

### 43.5 Probability density function

$$f_X(x) = \frac{\delta}{\lambda \sqrt{2\pi} \sqrt{z(x)^2 + 1}} \exp \left[ -\frac{1}{2} (\gamma + \delta \sinh^{-1}(z(x)))^2 \right]$$

### 43.6 Percent point function/Sample

$$F_X^{-1}(u) = \lambda \sinh \left( \frac{\Phi^{-1}(u) - \gamma}{\delta} \right) + \xi$$

### 43.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx$$

### 43.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \xi - \lambda \exp \frac{\delta^{-2}}{2} \sinh \left( \frac{\gamma}{\delta} \right)$$

### 43.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = \frac{\lambda^2}{2} (\exp(\delta^{-2}) - 1) \left( \exp(\delta^{-2}) \cosh \left( \frac{2\gamma}{\delta} \right) + 1 \right)$$

### 43.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = -\frac{\lambda^3 \sqrt{e^{\delta^{-2}}} (e^{\delta^{-2}} - 1)^2 (e^{\delta^{-2}} + 2) \sinh(\frac{3\gamma}{\delta}) + 3 \sinh(\frac{2\gamma}{\delta})}{4 \text{Variance}(X)^{1.5}}$$

### 43.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = \frac{\lambda^4 (e^{\delta^{-2}} - 1)^2 (K_1 + K_2 + K_3)}{8 \text{Variance}(X)^2}$$

### 43.12 Parametric median

$$\text{Median}(X) = \xi + \lambda \sinh \left( -\frac{\gamma}{\delta} \right)$$

### 43.13 Parametric mode

$$\text{Mode}(X) = \arg \max_x f_X(x)$$

#### 43.14 Additional information and definitions

- $\xi$  : Location parameter
- $\lambda$  : Scale parameter
- $z(x) = (x - \xi) / \lambda$
- $u$  : Uniform[0,1] random variable
- $\Phi(x)$  : CDF normal standard distribution
- $\Phi^{-1}(x)$  : PPF normal standard distribution
- $K_1 = \left(e^{\delta^{-2}}\right)^2 \left(\left(e^{\delta^{-2}}\right)^4 + 2\left(e^{\delta^{-2}}\right)^3 + 3\left(e^{\delta^{-2}}\right)^2 - 3\right) \cosh\left(\frac{4\gamma}{\delta}\right)$
- $K_2 = 4\left(e^{\delta^{-2}}\right)^2 \left(\left(e^{\delta^{-2}}\right) + 2\right) \cosh\left(\frac{3\gamma}{\delta}\right)$
- $K_3 = 3\left(2\left(e^{\delta^{-2}}\right) + 1\right)$

#### 43.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 44 Kumaraswamy Distribution

### 44.1 Distribution definition

$$X \sim \text{Kumaraswamy}(\alpha, \beta, \min, \max)$$

### 44.2 Distribution domain

$$x \in (\min, \max)$$

### 44.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \beta \in \mathbb{R}^+, \min \in \mathbb{R}, \max \in \mathbb{R}$$

### 44.4 Cumulative distribution function

$$F_X(x) = 1 - (1 - z(x)^\alpha)^\beta$$

### 44.5 Probability density function

$$f_X(x) = \alpha\beta z(x)^{\alpha-1}(1 - z(x)^\alpha)^{\beta-1}$$

### 44.6 Percent point function/Sample

$$F_X^{-1}(u) = \min + (\max - \min) \times (1 - (1 - u)^{\frac{1}{\beta}})^{\frac{1}{\alpha}}$$

### 44.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^1 x^k f_{\tilde{X}}(x) dx = \beta \text{Beta}(1 + \frac{k}{\alpha}, \beta)$$

### 44.8 Parametric mean

$$\text{Mean}(X) = \min + (\max - \min) \times \tilde{\mu}'_1$$

### 44.9 Parametric variance

$$\text{Variance}(X) = (\max - \min)^2 (\tilde{\mu}'_2 - \tilde{\mu}'_1^2)$$

### 44.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}}$$

### 44.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2}$$

### 44.12 Parametric median

$$\text{Median}(X) = \min + (\max - \min) \times \left(1 - 2^{-1/b}\right)^{1/a}$$

### 44.13 Parametric mode

$$\text{Mode}(X) = \min + (\max - \min) \times \left(\frac{a-1}{ab-1}\right)^{1/a}$$

#### 44.14 Additional information and definitions

- $\tilde{X} \sim \text{Kumaraswamy}(\alpha, \beta, 0, 1)$
- $z(x) = (x - \min) / (\max - \min)$
- $u : \text{Uniform}[0,1]$  random variable
- $\text{Beta}(x, y) : \text{Beta function}$

#### 44.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 45 Laplace Distribution

### 45.1 Distribution definition

$$X \sim \text{Laplace}(\mu, b)$$

### 45.2 Distribution domain

$$x \in (-\infty, \infty)$$

### 45.3 Parameters domain and parameters constraints

$$\mu \in \mathbb{R}^+, b \in \mathbb{R}^+$$

### 45.4 Cumulative distribution function

$$F_X(x) = \frac{1}{2} + \frac{1}{2}\text{sign}(x - \mu) \left( 1 - \exp\left(-\frac{|x - \mu|}{b}\right) \right)$$

### 45.5 Probability density function

$$f_X(x) = \frac{1}{2b} \exp\left(-\frac{|x - \mu|}{b}\right)$$

### 45.6 Percent point function/Sample

$$F_X^{-1}(u) = \mu - b \times \text{sign}\left(u - \frac{1}{2}\right) \ln\left(1 - 2\left|p - \frac{1}{2}\right|\right)$$

### 45.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx = \left(\frac{1}{2}\right) \sum_{k=0}^r \left[ \frac{r!}{(r-k)!} b^k \mu^{(r-k)} \{1 + (-1)^k\} \right]$$

### 45.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \mu$$

### 45.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu'^2_1 = 2b^2$$

### 45.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}} = 0$$

### 45.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2} = 6$$

### 45.12 Parametric median

$$\text{Median}(X) = \mu$$

### 45.13 Parametric mode

$$\text{Mode}(X) = \mu$$



#### 45.14 Additional information and definitions

- $\mu$  : Location parameter
- $b$  : Scale parameter
- $u$  : Uniform[0,1] random variable

#### 45.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 46 Levy Distribution

### 46.1 Distribution definition

$$X \sim \text{Levy}(\mu, c)$$

### 46.2 Distribution domain

$$x \in [\mu, \infty)$$

### 46.3 Parameters domain and parameters constraints

$$\mu \in \mathbb{R}, c \in \mathbb{R}^+$$

### 46.4 Cumulative distribution function

$$F_X(x) = 1 - \operatorname{erf}\left(\sqrt{\frac{c}{2(x-\mu)}}\right)$$

### 46.5 Probability density function

$$f_X(x) = \sqrt{\frac{c}{2\pi}} \frac{e^{-\frac{c}{2(x-\mu)}}}{(x-\mu)^{3/2}}$$

### 46.6 Percent point function/Sample

$$F_X^{-1}(u) = \mu + \frac{c}{2(\operatorname{erf}^{-1}(1-u))^2}$$

### 46.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{\mu}^{\infty} x^k f_X(x) dx$$

### 46.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \infty$$

### 46.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu'^2_1 = \infty$$

### 46.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}} = \text{undefined}$$

### 46.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2} = \text{undefined}$$

### 46.12 Parametric median

$$\text{Median}(X) = \mu + \frac{c}{2(\operatorname{erf}^{-1}(1/2))^2}$$

### 46.13 Parametric mode

$$\text{Mode}(X) = \mu + \frac{c}{3}$$

#### 46.14 Additional information and definitions

- $\mu$  : Location parameter
- $c$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $\text{erf}(x)$  : Error function
- $\text{erf}^{-1}(x)$  : Inverse of error function

#### 46.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 47 Loggamma Distribution

### 47.1 Distribution definition

$$X \sim \text{LogGamma}(c, \mu, \sigma)$$

### 47.2 Distribution domain

$$x \in (0, \infty)$$

### 47.3 Parameters domain and parameters constraints

$$c \in \mathbb{R}^+, \mu \in \mathbb{R}, \sigma \in \mathbb{R}^+$$

### 47.4 Cumulative distribution function

$$F_X(x) = \frac{\gamma(c, e^x)}{\Gamma(c)} = P(c, e^{z(x)})$$

### 47.5 Probability density function

$$f_X(x) = \frac{\exp(cz(x) - e^{z(x)})}{\sigma \Gamma(c)}$$

### 47.6 Percent point function/Sample

$$F_X^{-1}(u) = \mu + \sigma \ln(P^{-1}(u, c))$$

### 47.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx$$

### 47.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \mu + \sigma \psi_0$$

### 47.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu'^2_1 = \alpha^2 \psi_1(c)$$

### 47.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}} = \frac{\psi_2(c)}{\psi_1(c)}$$

### 47.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2} = \frac{\psi_3(c)}{\psi_1(c)}$$

### 47.12 Parametric median

$$\text{Median}(X) = \mu + \sigma \ln(P^{-1}(1/2, c))$$

### 47.13 Parametric mode

$$\text{Mode}(X) = \mu + \sigma \ln(c)$$

#### 47.14 Additional information and definitions

- $\mu$  : Location parameter
- $\sigma$  : Scale parameter
- $z(x) = (x - \mu) / \sigma$
- $u$  : Uniform[0,1] random variable
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function
- $\psi_0(x)$  : Digamma function
- $\psi_n(x)$  : Polygamma function of order  $n \in \mathbb{N}$

#### 47.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 48 Logistic Distribution

### 48.1 Distribution definition

$$X \sim \text{Logistic}(\mu, \sigma)$$

### 48.2 Distribution domain

$$x \in (-\infty, \infty)$$

### 48.3 Parameters domain and parameters constraints

$$\mu \in \mathbb{R}, \sigma \in \mathbb{R}^+$$

### 48.4 Cumulative distribution function

$$F_X(x) = \frac{1}{1 + e^{-(x-\mu)/\sigma}}$$

### 48.5 Probability density function

$$f_X(x) = \frac{e^{-(x-\mu)/\sigma}}{\sigma (1 + e^{-(x-\mu)/\sigma})^2}$$

### 48.6 Percent point function/Sample

$$F_X^{-1}(u) = \mu + \sigma \log\left(\frac{u}{1-u}\right)$$

### 48.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx$$

### 48.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \mu$$

### 48.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = \frac{\sigma^2 \pi^2}{3}$$

### 48.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = 0$$

### 48.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = 3 + 6/5$$

### 48.12 Parametric median

$$\text{Median}(X) = \mu$$

### 48.13 Parametric mode

$$\text{Mode}(X) = \mu$$

#### 48.14 Additional information and definitions

- $\mu$  : Location parameter
- $\sigma$  : Scale parameter
- $u$  : Uniform[0,1] random variable

#### 48.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 49 Loglogistic Distribution

### 49.1 Distribution definition

$$X \sim \text{LogLogistic}(\alpha, \beta)$$

### 49.2 Distribution domain

$$x \in [0, \infty)$$

### 49.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \beta \in \mathbb{R}^+$$

### 49.4 Cumulative distribution function

$$F_X(x) = \frac{1}{1 + (x/\alpha)^{-\beta}}$$

### 49.5 Probability density function

$$f_X(x) = \frac{(\beta/\alpha)(x/\alpha)^{\beta-1}}{(1 + (x/\alpha)^{\beta})^2}$$

### 49.6 Percent point function/Sample

$$F_X^{-1}(u) = \alpha \left( \frac{u}{1-u} \right)^{1/\beta}$$

### 49.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^\infty x^k f_X(x) dx = \alpha^k \text{Beta}(1 - k/\beta, 1 + k/\beta) = \alpha^k \frac{k\pi/\beta}{\sin(k\pi/\beta)}$$

### 49.8 Parametric mean

$$\text{Mean}(X) = \mu'_1$$

### 49.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2$$

### 49.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}}$$

### 49.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2}$$

### 49.12 Parametric median

$$\text{Median}(X) = \alpha$$

### 49.13 Parametric mode

$$\text{Mode}(X) = \alpha \left( \frac{\beta-1}{\beta+1} \right)^{1/\beta}$$



#### 49.14 Additional information and definitions

- $\alpha$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- Beta( $x, y$ ) : Beta function

#### 49.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 50 Loglogistic 3P Distribution

### 50.1 Distribution definition

$$X \sim \text{LogLogistic}_{3P}(\text{Loc}, \alpha, \beta)$$

### 50.2 Distribution domain

$$x \in [\text{Loc}, \infty)$$

### 50.3 Parameters domain and parameters constraints

$$\text{Loc} \in \mathbb{R}, \alpha \in \mathbb{R}^+, \beta \in \mathbb{R}^+$$

### 50.4 Cumulative distribution function

$$F_X(x) = \frac{1}{1 + ((x - \text{Loc})/\alpha)^{-\beta}}$$

### 50.5 Probability density function

$$f_X(x) = \frac{(\beta/\alpha)((x - \text{Loc})/\alpha)^{\beta-1}}{(1 + ((x - \text{Loc})/\alpha)^\beta)^2}$$

### 50.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + \alpha \left( \frac{u}{1-u} \right)^{1/\beta}$$

### 50.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \alpha^k \text{Beta}(1 - k/\beta, 1 + k/\beta) = \alpha^k \frac{k\pi/\beta}{\sin(k\pi/\beta)}$$

### 50.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \tilde{\mu}'_1$$

### 50.9 Parametric variance

$$\text{Variance}(X) = \tilde{\mu}'_2 - \tilde{\mu}'_1^2$$

### 50.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}}$$

### 50.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2}$$

### 50.12 Parametric median

$$\text{Median}(X) = \text{Loc} + \alpha$$

### 50.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \alpha \left( \frac{\beta - 1}{\beta + 1} \right)^{1/\beta}$$

#### 50.14 Additional information and definitions

- $\tilde{X} \sim \text{LogLogistic}(\alpha, \beta)$
- $\text{Loc}$  : Location parameter
- $\alpha$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $\text{Beta}(x, y)$  : Beta function

#### 50.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 51 Lognormal Distribution

### 51.1 Distribution definition

$$X \sim \text{LogNormal}(\mu, \sigma)$$

### 51.2 Distribution domain

$$x \in (-\infty, \infty)$$

### 51.3 Parameters domain and parameters constraints

$$\mu \in \mathbb{R}, \sigma \in \mathbb{R}^+$$

### 51.4 Cumulative distribution function

$$F_X(x) = \frac{1}{2} \left[ 1 + \operatorname{erf} \left( \frac{\ln(x) - \mu}{\sigma\sqrt{2}} \right) \right]$$

### 51.5 Probability density function

$$f_X(x) = \frac{1}{x\sigma\sqrt{2\pi}} \exp \left( -\frac{(\ln(x) - \mu)^2}{2\sigma^2} \right)$$

### 51.6 Percent point function/Sample

$$F_X^{-1}(u) = \exp(\mu + \sqrt{2\sigma^2} \operatorname{erf}^{-1}(2u - 1))$$

### 51.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx = e^{k\mu + k^2\sigma^2/2}$$

### 51.8 Parametric mean

$$\text{Mean}(X) = \mu'_1$$

### 51.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2$$

### 51.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}}$$

### 51.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2}$$

### 51.12 Parametric median

$$\text{Median}(X) = \exp(\mu)$$

### 51.13 Parametric mode

$$\text{Mode}(X) = \exp(\mu - \sigma^2)$$

#### 51.14 Additional information and definitions

- $\mu$  : Location parameter
- $\sigma$  : Scale parameter
- $u$  : Uniform[0,1] random variable

#### 51.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 52 Maxwell Distribution

### 52.1 Distribution definition

$$X \sim \text{Maxwell}(\alpha, \text{Loc})$$

### 52.2 Distribution domain

$$x \in (0, \infty)$$

### 52.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}$$

### 52.4 Cumulative distribution function

$$F_X(x) = \text{erf}\left(\frac{x - \text{Loc}}{\sqrt{2}\alpha}\right) - \sqrt{\frac{2}{\pi}} \frac{(x - \text{Loc})e^{-(x - \text{Loc})^2/(2\alpha^2)}}{\alpha}$$

### 52.5 Probability density function

$$f_X(x) = \sqrt{\frac{2}{\pi}} \frac{(x - \text{Loc})^2 e^{-(x - \text{Loc})^2/(2\alpha^2)}}{\alpha^3}$$

### 52.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + \alpha \sqrt{2P^{-1}(1.5, u)}$$

### 52.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx$$

### 52.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \text{Loc} + 2\alpha \sqrt{\frac{2}{\pi}}$$

### 52.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = \frac{\alpha^2(3\pi - 8)}{\pi}$$

### 52.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = \frac{2\sqrt{2}(16 - 5\pi)}{(3\pi - 8)^{3/2}}$$

### 52.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = 4 \frac{(-96 + 40\pi - 3\pi^2)}{(3\pi - 8)^2} + 3$$

### 52.12 Parametric median

$$\text{Median}(X) = \text{Loc} + \alpha \sqrt{2P^{-1}\left(1.5, \frac{1}{2}\right)}$$

### 52.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \alpha\sqrt{2}$$

### 52.14 Additional information and definitions

- Loc : Location parameter
- $\alpha$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function

### 52.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 53 Moyal Distribution

### 53.1 Distribution definition

$$X \sim \text{Moyal}(\mu, \sigma)$$

### 53.2 Distribution domain

$$x \in (-\infty, \infty)$$

### 53.3 Parameters domain and parameters constraints

$$\mu \in \mathbb{R}, \sigma \in \mathbb{R}^+$$

### 53.4 Cumulative distribution function

$$F_X(x) = 1 - P\left(\frac{1}{2}, \frac{e^{-z(x)}}{2}\right) = 1 - \text{erf}\left(\frac{\exp(-0.5z(x))}{\sqrt{2}}\right)$$

### 53.5 Probability density function

$$f_X(x) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}\left(z(x) + e^{-z(x)}\right)\right)$$

### 53.6 Percent point function/Sample

$$F_X^{-1}(u) = \mu + \sigma \ln\left[\Phi^{-1}\left(\left(\frac{1-u}{2}\right)^2\right)\right] = \mu + \sigma \ln\left[2P^{-1}\left(\frac{1}{2}, 1-u\right)\right]$$

### 53.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx$$

### 53.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \mu + \sigma(\ln(2) + \gamma)$$

### 53.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu'^2_1 = \sigma^2\left(\frac{\pi^2}{2}\right)$$

### 53.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}} = \frac{28\sqrt{2}\zeta(3)}{\pi^3}$$

### 53.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2} = 7$$

### 53.12 Parametric median

$$\text{Median}(X) = \mu + \sigma \ln\left[2P^{-1}\left(\frac{1}{2}, \frac{1}{2}\right)\right]$$

### 53.13 Parametric mode

$$\text{Mode}(X) = \mu$$



### 53.14 Additional information and definitions

- $\mu$  : Location parameter
- $\sigma$  : Scale parameter
- $z(x) = (x - \mu) / \sigma$
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $\gamma(a, x)$  : Lower incomplete gamma function
- $\Gamma(x)$  : Gamma function
- $\text{erf}(x)$  : Error function
- $\Phi^{-1}(x)$  : PPF normal standard distribution
- $\gamma$  : Euler-Mascheroni constant = 0.5772156649
- $\zeta(3)$  : Apéry's constant = 1.2020569031

### 53.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 54 Nakagami Distribution

### 54.1 Distribution definition

$$X \sim \text{Nakagami}(m, \Omega)$$

### 54.2 Distribution domain

$$x \in (0, \infty)$$

### 54.3 Parameters domain and parameters constraints

$$m \in \mathbb{R}_{\geq \frac{1}{2}}^+, \Omega \in \mathbb{R}^+$$

### 54.4 Cumulative distribution function

$$F_X(x) = \frac{\gamma\left(m, \frac{m}{\Omega}x^2\right)}{\Gamma(m)} = P\left(m, \frac{m}{\Omega}x^2\right)$$

### 54.5 Probability density function

$$f_X(x) = \frac{2m^m}{\Gamma(m)\Omega^m} x^{2m-1} \exp\left(-\frac{m}{\Omega}x^2\right)$$

### 54.6 Percent point function/Sample

$$F_X^{-1}(u) = \sqrt{\frac{\Omega}{m} P^{-1}(m, u)}$$

### 54.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx$$

### 54.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \frac{\Gamma(m + \frac{1}{2})}{\Gamma(m)} \left(\frac{\Omega}{m}\right)^{1/2}$$

### 54.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = \Omega \left(1 - \frac{1}{m} \left(\frac{\Gamma(m + \frac{1}{2})}{\Gamma(m)}\right)^2\right)$$

### 54.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = \frac{\frac{\Gamma(m + \frac{1}{2})}{\Gamma(m)\sqrt{m}} \left(1 - 4m \left(1 - \frac{1}{m} \left(\frac{\Gamma(m + \frac{1}{2})}{\Gamma(m)}\right)^2\right)\right)}{2m \left(1 - \frac{1}{m} \left(\frac{\Gamma(m + \frac{1}{2})}{\Gamma(m)}\right)^2\right)^{3/2}}$$

### 54.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = 3 + \frac{-6 \left(\frac{\Gamma(m + \frac{1}{2})}{\Gamma(m)\sqrt{m}}\right)^4 m + (8m - 2) \left(\frac{\Gamma(m + \frac{1}{2})}{\Gamma(m)\sqrt{m}}\right)^2 - 2m + 1}{m \left(1 - \frac{1}{m} \left(\frac{\Gamma(m + \frac{1}{2})}{\Gamma(m)}\right)^2\right)^2}$$

#### 54.12 Parametric median

$$\text{Median}(X) = \sqrt{\frac{\Omega}{m} P^{-1}\left(m, \frac{1}{2}\right)}$$

#### 54.13 Parametric mode

$$\text{Mode}(X) = \frac{\sqrt{2}}{2} \left( \frac{(2m-1)\Omega}{m} \right)^{1/2}$$

#### 54.14 Additional information and definitions

- $u$  : Uniform[0,1] random variable
- $P(a, x) = \frac{\gamma(a, x)}{\Gamma(a)}$  : Regularized lower incomplete gamma function
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function

#### 54.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 55 Non Central Chi Square Distribution

### 55.1 Distribution definition

$$X \sim \text{NonCentralChiSquare}(\lambda, n)$$

### 55.2 Distribution domain

$$x \in [0, +\infty)$$

### 55.3 Parameters domain and parameters constraints

$$\lambda \in \mathbb{R}^+, n \in \mathbb{R}^+$$

### 55.4 Cumulative distribution function

$$F_X(x) = 1 - Q_{\frac{n}{2}}(\sqrt{\lambda}, \sqrt{x})$$

### 55.5 Probability density function

$$f_X(x) = \frac{1}{2} e^{-(x+\lambda)/2} \left(\frac{x}{\lambda}\right)^{n/4-1/2} I_{n/2-1}(\sqrt{\lambda x})$$

### 55.6 Percent point function/Sample

$$\text{Sample}_X = \sum_{i=1}^n \left( \sqrt{\frac{\lambda}{n}} + \Phi^{-1}(u_i) \right)^2$$

### 55.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^\infty x^k f_X(x) dx = 2^{k-1} (k-1)! (n+k\lambda) + \sum_{j=1}^{k-1} \frac{(k-1)! 2^{j-1}}{(k-j)!} (n+j\lambda) \mu'_{k-j}$$

### 55.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = n + \lambda$$

### 55.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = 2(n + 2\lambda)$$

### 55.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = \frac{2^{3/2}(n + 3\lambda)}{(n + 2\lambda)^{3/2}}$$

### 55.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = \frac{12(n + 4\lambda)}{(n + 2\lambda)^2}$$

### 55.12 Parametric median

$$\text{Median}(X) = F_X^{-1}\left(\frac{1}{2}\right)$$

### 55.13 Parametric mode

$$\text{Mode}(X) = \arg \max_x f_X(x)$$

#### 55.14 Additional information and definitions

- Computing an analytic expression for the inverse of the cumulative distribution function is not feasible. Nonetheless, it is possible to generate a random sample from the distribution.
- $u_i$  : Uniform[0,1] random variable
- $\Phi^{-1}(x)$  : PPF normal standard distribution
- $I_\alpha(x)$  : Modified Bessel function of the first kind of order  $\alpha \in \mathbb{N}$

#### 55.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 56 Non Central F Distribution

### 56.1 Distribution definition

$$X \sim \text{NonCentralF}(\lambda, n_1, n_2)$$

### 56.2 Distribution domain

$$x \in [0, \infty)$$

### 56.3 Parameters domain and parameters constraints

$$\lambda \in \mathbb{R}^+, n_1 \in \mathbb{R}^+, n_2 \in \mathbb{R}^+$$

### 56.4 Cumulative distribution function

$$F_X(x) = \sum_{j=0}^{\infty} \left( \frac{\left(\frac{1}{2}\lambda\right)^j}{j!} e^{-\lambda/2} \right) I_{n_1 x / (n_2 + n_1 x)} \left( \frac{n_1}{2} + j, \frac{n_2}{2} \right)$$

### 56.5 Probability density function

$$f_X(x) = \sum_{k=0}^{\infty} \frac{e^{-\lambda/2} (\lambda/2)^k}{\text{Beta}\left(\frac{n_2}{2}, \frac{n_1}{2} + k\right) k!} \left(\frac{n_1}{n_2}\right)^{\frac{n_1}{2} + k} \left(\frac{n_2}{n_2 + n_1 x}\right)^{\frac{n_1 + n_2}{2} + k} x^{n_1/2 - 1 + k}$$

### 56.6 Percent point function/Sample

$$\text{Sample}_X = \frac{\left( \sum_{i=1}^{n_1} \left( \sqrt{\frac{\lambda}{n_1}} + \Phi^{-1}(u_i) \right)^2 \right) / n_1}{(2P^{-1}\left(\frac{n_2}{2}, u\right)) / n_2}$$

### 56.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^{\infty} x^k f_X(x) dx = e^{-\lambda/2} \left(\frac{n_1}{n_2}\right)^k \frac{\Gamma(n_1/2 - k)}{\Gamma(n_1/2)} \sum_{r=0}^{\infty} \left(\frac{1}{r!}\right) \left(\frac{\lambda}{2}\right)^r \frac{\Gamma\left(\frac{n_1}{2} + r + k\right)}{\Gamma\left(\frac{n_1}{2} + r\right)}$$

### 56.8 Parametric mean

$$\text{Mean}(X) = \mu'_1$$

### 56.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu'^2_1$$

### 56.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}}$$

### 56.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2}$$

### 56.12 Parametric median

$$\text{Median}(X) = F_X^{-1}\left(\frac{1}{2}\right)$$

### 56.13 Parametric mode

$$\text{Mode}(X) = \arg \max_x f_X(x)$$

### 56.14 Additional information and definitions

- Computing an analytic expression for the inverse of the cumulative distribution function is not feasible. Nonetheless, it is possible to generate a random sample from the distribution.
- $u$  : Uniform[0,1] random variable
- $u_i$  : Uniform[0,1] random variable
- $\Phi^{-1}(x)$  : PPF normal standard distribution
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $I(x, a, b)$  : Regularized incomplete beta function
- Beta  $(x, y)$  : Beta function

### 56.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 57 Non Central T Student Distribution

### 57.1 Distribution definition

$$X \sim \text{NonCentralTStudent}(\lambda, n, \text{Loc}, \text{Sc})$$

### 57.2 Distribution domain

$$x \in (-\infty, \infty)$$

### 57.3 Parameters domain and parameters constraints

$$\lambda \in \mathbb{R}, n \in \mathbb{R}^+, \text{Sc} \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}$$

### 57.4 Cumulative distribution function

$$F_X(x) = \begin{cases} \frac{1}{2} \sum_{j=0}^{\infty} \frac{1}{j!} (-\lambda\sqrt{2})^j e^{\frac{-\lambda^2}{2}} \frac{\Gamma(\frac{j+1}{2})}{\sqrt{\pi}} I_{n/(n+z(x)^2)}\left(\frac{n}{2}, \frac{j+1}{2}\right) & \text{if } z(x) \geq 0 \\ 1 - \frac{1}{2} \sum_{j=0}^{\infty} \frac{1}{j!} (-\lambda\sqrt{2})^j e^{\frac{-\lambda^2}{2}} \frac{\Gamma(\frac{j+1}{2})}{\sqrt{\pi}} I_{n/(n+z(x)^2)}\left(\frac{n}{2}, \frac{j+1}{2}\right) & \text{if } z(x) < 0 \end{cases}$$

### 57.5 Probability density function

$$f_X(x) = \frac{1}{\text{Sc}} \frac{n^{n/2} \Gamma(n+1)}{2^n e^{\lambda^2/2} (n+z(x)^2)^{n/2} \Gamma(n/2)} \times \left\{ \frac{\sqrt{2} \lambda z(x) {}_1F_1\left(\frac{n}{2}+1, \frac{3}{2}, \frac{\lambda^2 z(x)^2}{2(n+z(x)^2)}\right)}{(n+z(x)^2) \Gamma\left(\frac{n+1}{2}\right)} - \frac{{}_1F_1\left(\frac{n+1}{2}, \frac{1}{2}, \frac{\lambda^2 z(x)^2}{2(n+z(x)^2)}\right)}{\sqrt{n+z(x)^2} \Gamma\left(\frac{n}{2}+1\right)} \right\}$$

### 57.6 Percent point function/Sample

$$\text{Sample}_X = \text{Loc} + \text{Sc} \frac{(\lambda + \Phi^{-1}(u))}{\left(\sqrt{2\text{P}^{-1}\left(\frac{n}{2}, u\right)}\right)/n}$$

### 57.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \frac{e^{-\lambda^2/2}}{\sqrt{n\pi}\Gamma(n/2)} \Gamma\left(\frac{n-k}{2}\right) n^{k/2} \sum_{r=0}^{\infty} \frac{\lambda^r 2^{r/2}}{r!} \Gamma\left(\frac{r+k+1}{2}\right)$$

### 57.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \text{Sc} \tilde{\mu}'_1$$

### 57.9 Parametric variance

$$\text{Variance}(X) = \text{Sc}^2 (\tilde{\mu}'_2 - \tilde{\mu}_1'^2)$$

### 57.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}_1'^3}{(\tilde{\mu}'_2 - \tilde{\mu}_1'^2)^{1.5}}$$

### 57.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}_1'^2\tilde{\mu}'_2 - 3\tilde{\mu}_1'^4}{(\tilde{\mu}'_2 - \tilde{\mu}_1'^2)^2}$$

### 57.12 Parametric median

$$\text{Median}(X) = F_X^{-1}\left(\frac{1}{2}\right)$$



### 57.13 Parametric mode

$$\text{Mode}(X) = \arg \max_x f_X(x)$$

### 57.14 Additional information and definitions

- $\tilde{X} \sim \text{NonCentralTStudent}(\lambda, n, 0, 1)$
- Computing an analytic expression for the inverse of the cumulative distribution function is not feasible. Nonetheless, it is possible to generate a random sample from the distribution.
- Loc : Location parameter
- Sc : Scale parameter
- $z(x) = (x - \text{Loc}) / \text{Sc}$
- $u$  : Uniform[0,1] random variable
- $P^{-1}(a, u)$  : Inverse of regularized lower incomplete gamma function
- $I_\alpha(x)$  : Modified Bessel function of the first kind of order  $\alpha \in \mathbb{N}$
- ${}_1F_1(a, b, z)$  : Kummer's confluent hypergeometric function

### 57.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 58 Normal Distribution

### 58.1 Distribution definition

$$X \sim \text{Normal}(\mu, \sigma)$$

### 58.2 Distribution domain

$$x \in (-\infty, \infty)$$

### 58.3 Parameters domain and parameters constraints

$$\mu \in \mathbb{R}, \sigma \in \mathbb{R}^+$$

### 58.4 Cumulative distribution function

$$F_X(x) = \frac{1}{2} \left[ 1 + \operatorname{erf} \left( \frac{x - \mu}{\sigma \sqrt{2}} \right) \right] = \Phi \left( \frac{x - \mu}{\sigma} \right)$$

### 58.5 Probability density function

$$f_X(x) = \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{1}{2} \left( \frac{x - \mu}{\sigma} \right)^2} = \phi \left( \frac{x - \mu}{\sigma} \right)$$

### 58.6 Percent point function/Sample

$$F_X^{-1}(u) = \mu + \sigma \sqrt{2} \operatorname{erf}^{-1}(2u - 1) = \mu + \sigma \Phi^{-1}(u)$$

### 58.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx = \sigma^k \cdot (-i\sqrt{2})^k U \left( -\frac{k}{2}, \frac{1}{2}, -\frac{1}{2} \left( \frac{\mu}{\sigma} \right)^2 \right)$$

### 58.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \mu$$

### 58.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = \sigma^2$$

### 58.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = 0$$

### 58.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = 3$$

### 58.12 Parametric median

$$\text{Median}(X) = \mu$$

### 58.13 Parametric mode

$$\text{Mode}(X) = \mu$$

#### 58.14 Additional information and definitions

- $\mu$  : Location parameter
- $\sigma$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $U(a, b, z)$  : Tricomi's confluent hypergeometric function
- $\Phi(x)$  : CDF normal standard distribution
- $\Phi^{-1}(x)$  : PPF normal standard distribution
- $\phi(x)$  : PDF normal standard distribution
- $\text{erf}(x)$  : Error function
- $\text{erf}^{-1}(x)$  : Inverse of error function

#### 58.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 59 Pareto First Kind Distribution

### 59.1 Distribution definition

$$X \sim \text{ParetoFirstKind}(x_{\text{m}}, \alpha, \text{Loc})$$

### 59.2 Distribution domain

$$x \in [\text{Loc} + x_{\text{m}}, \infty)$$

### 59.3 Parameters domain and parameters constraints

$$x_{\text{m}} \in \mathbb{R}^+, \alpha \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}$$

### 59.4 Cumulative distribution function

$$F_X(x) = 1 - \left( \frac{x_{\text{m}}}{x - \text{Loc}} \right)^\alpha$$

### 59.5 Probability density function

$$f_X(x) = \frac{\alpha x_{\text{m}}^\alpha}{(x - \text{Loc})^{\alpha+1}}$$

### 59.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + x_{\text{m}}(1 - u)^{-\frac{1}{\alpha}}$$

### 59.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_{x_{\text{m}}}^{\infty} x^k f_{\tilde{X}}(x) dx = \begin{cases} \infty & \text{if } \alpha \leq k \\ \frac{\alpha x_{\text{m}}^k}{\alpha - k} & \text{if } \alpha > k \end{cases}$$

### 59.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \tilde{\mu}'_1 = \text{Loc} + \frac{\alpha x_{\text{m}}}{\alpha - 1} \quad \text{if } \alpha > 1$$

### 59.9 Parametric variance

$$\text{Variance}(X) = (\tilde{\mu}'_2 - \tilde{\mu}'_1^2) = \frac{x_{\text{m}}^2 \alpha}{(\alpha - 1)^2(\alpha - 2)} \quad \text{if } \alpha > 2$$

### 59.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}} = \frac{2(1 + \alpha)}{\alpha - 3} \sqrt{\frac{\alpha - 2}{\alpha}} \quad \text{if } \alpha > 3$$

### 59.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2} = \frac{6(\alpha^3 + \alpha^2 - 6\alpha - 2)}{\alpha(\alpha - 3)(\alpha - 4)} \quad \text{if } \alpha > 4$$

### 59.12 Parametric median

$$\text{Median}(X) = \text{Loc} + x_{\text{m}} \sqrt[3]{2}$$

### 59.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + x_{\text{m}}$$

#### 59.14 Additional information and definitions

- $\tilde{X} \sim \text{ParetoFirstKind}(x_m, \alpha, 0)$
- $\text{Loc}$  : Location parameter
- $x_m$  : Scale parameter
- $u$  : Uniform[0,1] random variable

#### 59.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 60 Pareto Second Kind Distribution

### 60.1 Distribution definition

$$X \sim \text{ParetoSecondKind}(x_m, \alpha, \text{Loc})$$

### 60.2 Distribution domain

$$x \in (\text{Loc}, \infty)$$

### 60.3 Parameters domain and parameters constraints

$$x_m \in \mathbb{R}^+, \alpha \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}$$

### 60.4 Cumulative distribution function

$$F_X(x) = 1 - \left[ 1 + \frac{x - \text{Loc}}{x_m} \right]^{-\alpha}$$

### 60.5 Probability density function

$$f_X(x) = \frac{\alpha}{x_m} \left[ 1 + \frac{x - \text{Loc}}{x_m} \right]^{-(\alpha+1)}$$

### 60.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + x_m \left[ (1 - p)^{-\frac{1}{\alpha}} - 1 \right]$$

### 60.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \frac{x_m^k \Gamma(\alpha - k) \Gamma(1 + k)}{\Gamma(\alpha)}$$

### 60.8 Parametric mean

$$\text{Mean}(X) = \tilde{\mu}'_1 = \frac{x_m}{\alpha - 1} \quad \text{if } \alpha > 1$$

### 60.9 Parametric variance

$$\text{Variance}(X) = \tilde{\mu}'_2 - \tilde{\mu}'_1^2 = \frac{x_m^2 \alpha}{(\alpha - 1)^2 (\alpha - 2)} \quad \text{if } \alpha > 2$$

### 60.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}} = \frac{2(1 + \alpha)}{\alpha - 3} \sqrt{\frac{\alpha - 2}{\alpha}} \quad \text{if } \alpha > 3$$

### 60.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2} = \frac{6(\alpha^3 + \alpha^2 - 6\alpha - 2)}{\alpha(\alpha - 3)(\alpha - 4)} \quad \text{if } \alpha > 4$$

### 60.12 Parametric median

$$\text{Median}(X) = x_m \left( \sqrt[3]{2} - 1 \right)$$

### 60.13 Parametric mode

$$\text{Mode}(X) = 0$$

#### 60.14 Additional information and definitions

- $X \sim \text{ParetoSecondKind}(x_m, \alpha, 0)$
- $x_m$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $\Gamma(x)$  : Gamma function

#### 60.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 61 Pert Distribution

### 61.1 Distribution definition

$$X \sim \text{Pert}(a, b, c)$$

### 61.2 Distribution domain

$$x \in [a, c]$$

### 61.3 Parameters domain and parameters constraints

$$a \in \mathbb{R}, b \in \mathbb{R}, c \in \mathbb{R}, a < b < c$$

### 61.4 Cumulative distribution function

$$F_X(x) = I(z(x), \alpha_1, \alpha_2)$$

### 61.5 Probability density function

$$f_X(x) = \frac{(x-a)^{\alpha_1-1}(c-x)^{\alpha_2-1}}{\text{Beta}(\alpha_1, \alpha_2)(c-a)^{\alpha_1+\alpha_2-1}}$$

### 61.6 Percent point function/Sample

$$F_X^{-1}(u) = a + (c-a) \cdot I^{-1}(u, \alpha_1, \alpha_2)$$

### 61.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_a^c x^k f_X(x) dx$$

### 61.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \frac{a + 4b + c}{6}$$

### 61.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = \frac{(\text{Mean}(X) - a)(c - \text{Mean}(X))}{7}$$

### 61.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = \frac{2(\alpha_2 - \alpha_1)\sqrt{\alpha_1 + \alpha_2 + 1}}{(\alpha_1 + \alpha_2 + 2)\sqrt{\alpha_1\alpha_2}}$$

### 61.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = \frac{6[(\alpha_1 - \alpha_2)^2(\alpha_1 + \alpha_2 + 1) - \alpha_1\alpha_2(\alpha_1 + \alpha_2 + 2)]}{\alpha_1\alpha_2(\alpha_1 + \alpha_2 + 2)(\alpha_1 + \alpha_2 + 3)} + 3$$

### 61.12 Parametric median

$$\text{Median}(X) = a + (c-a) \cdot I^{-1}\left(\frac{1}{2}, \alpha_1, \alpha_2\right)$$

### 61.13 Parametric mode

$$\text{Mode}(X) = b$$



#### 61.14 Additional information and definitions

- $z(x) = (x - a) / (c - a)$
- $u$  : Uniform[0,1] random variable
- $\alpha_1 = \frac{4b+c-5a}{c-a}, \alpha_2 = \frac{5c-a-4b}{c-a}$
- $I(x, a, b)$  : Regularized incomplete beta function
- $I^{-1}(x, a, b)$  : Inverse of regularized incomplete beta function
- Beta( $x, y$ ) : Beta function

#### 61.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 62 Power Function Distribution

### 62.1 Distribution definition

$$X \sim \text{PowerFunction}(\alpha, a, b)$$

### 62.2 Distribution domain

$$x \in [a, b]$$

### 62.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, a \in \mathbb{R}, b \in \mathbb{R}, a < b$$

### 62.4 Cumulative distribution function

$$F_X(x) = \left( \frac{x-a}{b-a} \right)^\alpha$$

### 62.5 Probability density function

$$f_X(x) = \frac{\alpha(x-a)^{\alpha-1}}{(b-a)^\alpha}$$

### 62.6 Percent point function/Sample

$$F_X^{-1}(u) = [a + u(b-a)]^{-\alpha}$$

### 62.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_a^b x^k f_X(x) dx$$

### 62.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \frac{a+b\alpha}{\alpha+1}$$

### 62.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu'^2_1 = \frac{2a^2 + 2ab\alpha + b^2\alpha(\alpha+1)}{(\alpha+1)(\alpha+2)} - \text{Mean}(X)^2$$

### 62.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}} = 2(1-\alpha) \sqrt{\frac{\alpha+2}{\alpha(\alpha+3)}}$$

### 62.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2} = \frac{6(\alpha^3 - \alpha^2 - 6\alpha + 2)}{\alpha(\alpha+3)(\alpha+4)} + 3$$

### 62.12 Parametric median

$$\text{Median}(X) = \left[ a + \frac{1}{2}(b-a) \right]^{-\alpha}$$

### 62.13 Parametric mode

$$\text{Mode}(X) = \text{undefined}$$

#### 62.14 Additional information and definitions

- $a$  : Location parameter
- $b - a$  : Scale parameter
- $u$  : Uniform[0,1] random variable

#### 62.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 63 Rayleigh Distribution

### 63.1 Distribution definition

$$X \sim \text{Rayleigh}(\gamma, \sigma)$$

### 63.2 Distribution domain

$$x \in [\gamma, \infty)$$

### 63.3 Parameters domain and parameters constraints

$$\gamma \in \mathbb{R}, \sigma \in \mathbb{R}^+$$

### 63.4 Cumulative distribution function

$$F_X(x) = 1 - e^{-z(x)^2/2}$$

### 63.5 Probability density function

$$f_X(x) = z(x) \times e^{-z(x)^2/2}/\sigma$$

### 63.6 Percent point function/Sample

$$F_X^{-1}(u) = \gamma + \sigma \sqrt{-2 \log(1-u)}$$

### 63.7 Parametric centered moments

$$\mu'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \sqrt{2k} \Gamma\left(\frac{k}{2} + 1\right)$$

### 63.8 Parametric mean

$$\text{Mean}(X) = \gamma + \sigma \cdot \mu'_1 = \gamma + \sigma \sqrt{\frac{\pi}{2}}$$

### 63.9 Parametric variance

$$\text{Variance}(X) = \sigma^2(\mu'_2 - \mu_1'^2) = \sigma^2 \frac{4 - \pi}{2}$$

### 63.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = \frac{2(\pi - 3)\sqrt{\pi}}{(4 - \pi)^{3/2}}$$

### 63.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = 3 + \frac{24\pi - 6\pi^2 - 16}{(4 - \pi)^2}$$

### 63.12 Parametric median

$$\text{Median}(X) = \gamma + \sigma \sqrt{-2 \log\left(\frac{1}{2}\right)}$$

### 63.13 Parametric mode

$$\text{Mode}(X) = \gamma + \sigma$$

#### 63.14 Additional information and definitions

- $\tilde{X} \sim \text{Rayleigh}(0, 1)$
- $\gamma$  : Location parameter
- $\sigma$  : Scale parameter
- $z(x) = (x - \gamma) / \sigma$
- $u$  : Uniform[0,1] random variable
- $\Gamma(x)$  : Gamma function

#### 63.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 64 Reciprocal Distribution

### 64.1 Distribution definition

$$X \sim \text{Reciprocal}(a, b)$$

### 64.2 Distribution domain

$$x \in [a, b]$$

### 64.3 Parameters domain and parameters constraints

$$a \in \mathbb{R}^+, b \in \mathbb{R}^+, a < b$$

### 64.4 Cumulative distribution function

$$F_X(x) = \frac{\ln(x) - \ln(a)}{\ln(b) - \ln(a)}$$

### 64.5 Probability density function

$$f_X(x) = \frac{1}{x(\ln(b) - \ln(a))}$$

### 64.6 Percent point function/Sample

$$F_X^{-1}(u) = \exp(\ln(a) + u \times (\ln(b) - \ln(a)))$$

### 64.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_a^b x^k f_X(x) dx = \frac{b^k - a^k}{k(\ln(b) - \ln(a))}$$

### 64.8 Parametric mean

$$\text{Mean}(X) = \mu'_1$$

### 64.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2$$

### 64.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}}$$

### 64.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2}$$

### 64.12 Parametric median

$$\text{Median}(X) = \exp \left[ \ln(a) + \frac{(\ln(b) - \ln(a))}{2} \right]$$

### 64.13 Parametric mode

$$\text{Mode}(X) = a$$

#### 64.14 Additional information and definitions

- $u$  : Uniform[0,1] random variable

#### 64.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 65 Rice Distribution

### 65.1 Distribution definition

$$X \sim \text{Rice}(v, \sigma)$$

### 65.2 Distribution domain

$$x \in [0, \infty)$$

### 65.3 Parameters domain and parameters constraints

$$v \in \mathbb{R}^+, \sigma \in \mathbb{R}^+$$

### 65.4 Cumulative distribution function

$$F_X(x) = 1 - Q_1\left(\frac{v}{\sigma}, \frac{x}{\sigma}\right)$$

### 65.5 Probability density function

$$f_X(x) = \frac{x}{\sigma^2} \exp\left(-\frac{(x^2 + v^2)}{2\sigma^2}\right) I_0\left(\frac{xv}{\sigma^2}\right)$$

### 65.6 Percent point function/Sample

$$\text{Sample}_X = \sqrt{\Phi^{-1}(u_1, v, \sigma)^2 + \Phi^{-1}(u_2, 0, \sigma)^2}$$

### 65.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx = \sigma^k 2^{k/2} \Gamma(1 + k/2) L_{k/2}(-v^2/2\sigma^2)$$

### 65.8 Parametric mean

$$\text{Mean}(X) = \mu'_1$$

### 65.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2$$

### 65.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}}$$

### 65.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2}$$

### 65.12 Parametric median

$$\text{Median}(X) = F_X^{-1}\left(\frac{1}{2}\right)$$

### 65.13 Parametric mode

$$\text{Mode}(X) = \arg \max_x f_X(x)$$



#### 65.14 Additional information and definitions

- Computing an analytic expression for the inverse of the cumulative distribution function is not feasible. Nonetheless, it is possible to generate a random sample from the distribution.
- $\Phi^{-1}(u, mean, variance)$  : Inverse of cumulative function from normal distribution
- $L_r(x)$  : Laguerre polynomials of order  $r \in \mathbb{R}$
- $L_{\frac{1}{2}}(x) = e^{x/2}(x)I_1\left(\frac{x}{2}\right) - e^{x/2}(x-1)I_0\left(\frac{x}{2}\right)$
- $L_{\frac{3}{2}}(x) = \frac{1}{3}e^{x/2}(2x^2 - 6x + 3)I_0(x/2) - \frac{2}{3}e^{x/2}(x-2)xI_1(x/2)$
- $I_\alpha(x)$  : Modified Bessel function of the first kind of order  $\alpha \in \mathbb{N}$
- $Q_k(a, b)$  : Marcum Q-function of order  $k \in \mathbb{N}$
- $u_1$  : Uniform[0,1] random variable
- $u_2$  : Uniform[0,1] random variable

#### 65.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 66 Semicircular Distribution

### 66.1 Distribution definition

$$X \sim \text{Semicircular}(\text{Loc}, R)$$

### 66.2 Distribution domain

$$x \in [\text{Loc}, \infty)$$

### 66.3 Parameters domain and parameters constraints

$$\text{Loc} \in \mathbb{R}, R \in \mathbb{R}^+$$

### 66.4 Cumulative distribution function

$$F_X(x) = \frac{1}{2} + \frac{z(x)\sqrt{R^2 - z(x)^2}}{\pi R^2} + \frac{\arcsin\left(\frac{z(x)}{R}\right)}{\pi}$$

### 66.5 Probability density function

$$f_X(x) = \frac{2}{\pi R^2} \sqrt{R^2 - z(x)^2}$$

### 66.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + R \times (2I^{-1}(u, 1.5, 1.5) - 1)$$

### 66.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{\text{Loc}}^{\infty} x^k f_X(x) dx$$

### 66.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \text{Loc}$$

### 66.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = \frac{R^2}{4}$$

### 66.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = 0$$

### 66.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = 2$$

### 66.12 Parametric median

$$\text{Median}(X) = \text{Loc}$$

### 66.13 Parametric mode

$$\text{Mode}(X) = \text{Loc}$$

#### 66.14 Additional information and definitions

- $\text{Loc}$  : Location parameter
- $R$  : Scale parameter
- $z(x) = x - \text{Loc}$
- $u$  : Uniform[0,1] random variable
- $I^{-1}(x, a, b)$  : Inverse of regularized incomplete beta function

#### 66.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 67 T Student Distribution

### 67.1 Distribution definition

$$X \sim \text{TStudent}(\text{df})$$

### 67.2 Distribution domain

$$x \in (-\infty, \infty)$$

### 67.3 Parameters domain and parameters constraints

$$\text{df} \in \mathbb{R}^+$$

### 67.4 Cumulative distribution function

$$F_X(x) = I\left(\frac{x + \sqrt{x^2 + \text{df}}}{2\sqrt{x^2 + \text{df}}}, \frac{\text{df}}{2}, \frac{\text{df}}{2}\right)$$

### 67.5 Probability density function

$$f_X(x) = \frac{(1 + x^2/\text{df})^{-(1+\text{df})/2}}{\sqrt{\text{df}} \times \text{Beta}\left(\frac{1}{2}, \frac{\text{df}}{2}\right)}$$

### 67.6 Percent point function/Sample

$$F_X^{-1}(u) = \begin{cases} \sqrt{\frac{\text{df}(1-I^{-1}(u, \text{df}/2, \text{df}/2))}{I^{-1}(u, \text{df}/2, \text{df}/2)}} & \text{if } u \geq \frac{1}{2} \\ -\sqrt{\frac{\text{df}(1-I^{-1}(u, \text{df}/2, \text{df}/2))}{I^{-1}(u, \text{df}/2, \text{df}/2)}} & \text{if } u < \frac{1}{2} \end{cases}$$

### 67.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx = \begin{cases} 0 & \text{if } k \text{ odd} \wedge 0 < k < \text{df} \\ \text{df}^{k/2} \prod_{i=1}^{k/2} \frac{2i-1}{\text{df}-2i} & \text{if } k \text{ even} \wedge 0 < k < \text{df} \end{cases}$$

### 67.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = 0$$

### 67.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu'^2_1 = \begin{cases} \text{df}/(\text{df} + 2) & \text{if } \text{df} > 2 \\ \text{undefined} & \text{if } \text{df} \leq 2 \end{cases}$$

### 67.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}} = \begin{cases} 0 & \text{if } \text{df} > 3 \\ \text{undefined} & \text{if } \text{df} \leq 3 \end{cases}$$

### 67.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2} = \begin{cases} 3 + 6/(\text{df} - 4) & \text{if } \text{df} > 4 \\ \text{undefined} & \text{if } \text{df} \leq 4 \end{cases}$$

### 67.12 Parametric median

$$\text{Median}(X) = 0$$

### 67.13 Parametric mode

$$\text{Mode}(X) = 0$$

#### 67.14 Additional information and definitions

- $u$  : Uniform[0,1] random variable
- $I(x, a, b)$  : Regularized incomplete beta function
- $I^{-1}(x, a, b)$  : Inverse of regularized incomplete beta function
- Beta  $(x, y)$  : Beta function

#### 67.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 68 T Student 3P Distribution

### 68.1 Distribution definition

$$X \sim \text{TStudent}_{3P}(\text{df}, \text{Loc}, \text{Sc})$$

### 68.2 Distribution domain

$$x \in (-\infty, \infty)$$

### 68.3 Parameters domain and parameters constraints

$$\text{df} \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}, \text{Sc} \in \mathbb{R}^+$$

### 68.4 Cumulative distribution function

$$F_X(x) = I\left(\frac{z(x) + \sqrt{z(x)^2 + \text{df}}}{2\sqrt{z(x)^2 + \text{df}}}, \frac{\text{df}}{2}, \frac{\text{df}}{2}\right)$$

### 68.5 Probability density function

$$f_X(x) = \frac{(1 + z(x)^2/\text{df})^{-(1+\text{df})/2}}{\sqrt{\text{df}} \times \text{Beta}\left(\frac{1}{2}, \frac{\text{df}}{2}\right)}$$

### 68.6 Percent point function/Sample

$$F_X^{-1}(u) = \begin{cases} \text{Loc} + \text{Sc} \sqrt{\frac{\text{df}(1-I^{-1}(u, \text{df}/2, \text{df}/2))}{I^{-1}(u, \text{df}/2, \text{df}/2)}} & \text{if } u \geq \frac{1}{2} \\ \text{Loc} - \text{Sc} \sqrt{\frac{\text{df}(1-I^{-1}(u, \text{df}/2, \text{df}/2))}{I^{-1}(u, \text{df}/2, \text{df}/2)}} & \text{if } u < \frac{1}{2} \end{cases}$$

### 68.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \begin{cases} 0 & \text{if } k \text{ odd} \wedge 0 < k < \text{df} \\ \text{df}^{\frac{k}{2}} \prod_{i=1}^{k/2} \frac{2i-1}{\text{df}-2i} & \text{if } k \text{ even} \wedge 0 < k < \text{df} \end{cases}$$

### 68.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \text{Sc} \cdot \tilde{\mu}'_1 = \text{Loc}$$

### 68.9 Parametric variance

$$\text{Variance}(X) = \text{Sc}^2 \times (\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2) = \begin{cases} \text{Sc}^2 \text{df}/(\text{df} + 2) & \text{if } \text{df} > 2 \\ \text{undefined} & \text{if } \text{df} \leq 2 \end{cases}$$

### 68.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1{}^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2)^{1.5}} = \begin{cases} 0 & \text{if } \text{df} > 3 \\ \text{undefined} & \text{if } \text{df} \leq 3 \end{cases}$$

### 68.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1{}^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1{}^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1{}^2)^2} = \begin{cases} 3 + 6/(\text{df} - 4) & \text{if } \text{df} > 4 \\ \text{undefined} & \text{if } \text{df} \leq 4 \end{cases}$$

### 68.12 Parametric median

$$\text{Median}(X) = \text{Loc}$$

### 68.13 Parametric mode

$$\text{Mode}(X) = \text{Loc}$$

### 68.14 Additional information and definitions

- $\tilde{X} \sim \text{TStudent}(\text{df})$
- $\text{Loc}$  : Location parameter
- $\text{Sc}$  : Scale parameter
- $z(x) = (x - \text{Loc}) / \text{Sc}$
- $u$  :  $\text{Uniform}[0,1]$  random variable
- $I(x, a, b)$  : Regularized incomplete beta function
- $I^{-1}(x, a, b)$  : Inverse of regularized incomplete beta function
- $\text{Beta}(x, y)$  : Beta function

### 68.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 69 Trapezoidal Distribution

### 69.1 Distribution definition

$$X \sim \text{Trapezoidal}(a, b, c, d)$$

### 69.2 Distribution domain

$$x \in [a, d]$$

### 69.3 Parameters domain and parameters constraints

$$a \in \mathbb{R}, b \in \mathbb{R}, c \in \mathbb{R}, d \in \mathbb{R}, a < b < c, b < c < d$$

### 69.4 Cumulative distribution function

$$F_X(x) = \begin{cases} \frac{1}{d+c-a-b} \frac{1}{b-a} (x-a)^2 & \text{if } a \leq x < b \\ \frac{1}{d+c-a-b} (2x-a-b) & \text{if } b \leq x < c \\ 1 - \frac{1}{d+c-a-b} \frac{1}{d-c} (d-x)^2 & \text{if } c \leq x \leq d \end{cases}$$

### 69.5 Probability density function

$$f_X(x) = \begin{cases} \frac{2}{d+c-a-b} \frac{x-a}{b-a} & \text{if } a \leq x < b \\ \frac{2}{d+c-a-b} & \text{if } b \leq x < c \\ \frac{2}{d+c-a-b} \frac{d-x}{d-c} & \text{if } c \leq x \leq d \end{cases}$$

### 69.6 Percent point function/Sample

$$F_X^{-1}(u) = \begin{cases} a + \sqrt{u \times (d+c-a-b) \times (b-a)} & \text{if } u \leq A_1 \\ (a+b+u \times (d+c-a-b))/2 & \text{if } A_1 \leq u \leq A_1 + A_2 \\ d - \sqrt{(1-u) \times (d+c-a-b) \times (d-c)} & \text{if } A_1 + A_2 \leq u \leq A_1 + A_2 + A_3 \end{cases}$$

### 69.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_a^b x^k f_X(x) dx = \frac{2}{d+c-b-a} \frac{1}{(k+1)(k+2)} \left( \frac{d^{k+2} - c^{k+2}}{d-c} - \frac{b^{k+2} - a^{k+2}}{b-a} \right)$$

### 69.8 Parametric mean

$$\text{Mean}(X) = \mu'_1$$

### 69.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2$$

### 69.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}}$$

### 69.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2}$$

### 69.12 Parametric median

$$\text{Median}(X) = F_X^{-1}(1/2)$$



### 69.13 Parametric mode

$$\text{Mode}(X) \in [b, c]$$

### 69.14 Additional information and definitions

- $u$  : Uniform[0,1] random variable
- $A_1 = (b - a)/(d + c - a - b)$
- $A_2 = 2(c - b)/(d + c - a - b)$
- $A_3 = (d - c)/(d + c - a - b)$

### 69.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 70 Triangular Distribution

### 70.1 Distribution definition

$$X \sim \text{Triangular}(a, b, c)$$

### 70.2 Distribution domain

$$x \in [a, b]$$

### 70.3 Parameters domain and parameters constraints

$$a \in \mathbb{R}, b \in \mathbb{R}, c \in \mathbb{R}, a < c < b$$

### 70.4 Cumulative distribution function

$$F_X(x) = \begin{cases} \frac{(x-a)^2}{(b-a)(c-a)} & \text{if } a < x \leq c \\ 1 - \frac{(b-x)^2}{(b-a)(b-c)} & \text{if } c < x < b \end{cases}$$

### 70.5 Probability density function

$$f_X(x) = \begin{cases} \frac{2(x-a)}{(b-a)(c-a)} & \text{if } a \leq x < c, \\ \frac{2(b-x)}{(b-a)(b-c)} & \text{if } c \leq x \leq b, \end{cases}$$

### 70.6 Percent point function/Sample

$$F_X^{-1}(u) = \begin{cases} a + \sqrt{U(b-a)(c-a)} & \text{if } 0 < U < \frac{c-a}{b-a} \\ b - \sqrt{(1-U)(b-a)(b-c)} & \text{if } \frac{c-a}{b-a} \leq U < 1 \end{cases}$$

### 70.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_a^b x^k f_X(x) dx$$

### 70.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \frac{a+b+c}{3}$$

### 70.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2 = \frac{a^2 + b^2 + c^2 - ab - ac - bc}{18}$$

### 70.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu_2' - \mu_1'^2)^{1.5}} = \frac{\sqrt{2}(a+b-2c)(2a-b-c)(a-2b+c)}{5(a^2+b^2+c^2-ab-ac-bc)^{\frac{3}{2}}}$$

### 70.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu_2' - 3\mu_1'^4}{(\mu_2' - \mu_1'^2)^2} = 3 - \frac{3}{5}$$

### 70.12 Parametric median

$$\text{Median}(X) = \begin{cases} a + \sqrt{\frac{(b-a)(c-a)}{2}} & \text{if } c \geq \frac{a+b}{2} \\ b - \sqrt{\frac{(b-a)(b-c)}{2}} & \text{if } c \leq \frac{a+b}{2} \end{cases}$$

### 70.13 Parametric mode

$$\text{Mode}(X) \in [b, c]$$

### 70.14 Additional information and definitions

- $u$  : Uniform[0,1] random variable

### 70.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 71 Uniform Distribution

### 71.1 Distribution definition

$$X \sim \text{Uniform}(a, b)$$

### 71.2 Distribution domain

$$x \in [a, b]$$

### 71.3 Parameters domain and parameters constraints

$$a \in \mathbb{R}, b \in \mathbb{R}, a < b$$

### 71.4 Cumulative distribution function

$$F_X(x) = \frac{x - a}{b - a}$$

### 71.5 Probability density function

$$f_X(x) = \frac{1}{b - a}$$

### 71.6 Percent point function/Sample

$$F_X^{-1}(u) = a + u \cdot (b - a)$$

### 71.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_{-\infty}^{\infty} x^k f_X(x) dx = \frac{1}{k+1} \sum_{i=0}^k a^i b^{k-i}$$

### 71.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \frac{1}{2}(a + b)$$

### 71.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu_1'^2$$

### 71.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu_1'^3}{(\mu'_2 - \mu_1'^2)^{1.5}} = 0$$

### 71.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu_1'^2\mu'_2 - 3\mu_1'^4}{(\mu'_2 - \mu_1'^2)^2} = 3 - \frac{6}{5}$$

### 71.12 Parametric median

$$\text{Median}(X) = \frac{1}{2}(a + b)$$

### 71.13 Parametric mode

$$\text{Mode}(X) \in [a, b]$$

### 71.14 Additional information and definitions

- $u : \text{Uniform}[0,1]$  random variable

### 71.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 72 Weibull Distribution

### 72.1 Distribution definition

$$X \sim \text{Weibull}(\alpha, \beta)$$

### 72.2 Distribution domain

$$x \in [0, \infty)$$

### 72.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \beta \in \mathbb{R}^+$$

### 72.4 Cumulative distribution function

$$F_X(x) = 1 - e^{-(x/\beta)^\alpha}$$

### 72.5 Probability density function

$$f_X(x) = \frac{\alpha}{\beta} \left(\frac{x}{\beta}\right)^{\alpha-1} e^{-(x/\beta)^\alpha}$$

### 72.6 Percent point function/Sample

$$F_X^{-1}(u) = \beta(-\ln(1-u))^{1/\alpha}$$

### 72.7 Parametric centered moments

$$\mu'_k = E[X^k] = \int_0^\infty x^k f_X(x) dx = \beta^\alpha \Gamma\left(1 + \frac{k}{\alpha}\right)$$

### 72.8 Parametric mean

$$\text{Mean}(X) = \mu'_1 = \beta \cdot \Gamma(1 + 1/\alpha)$$

### 72.9 Parametric variance

$$\text{Variance}(X) = \mu'_2 - \mu'^2_1 = \beta^2 \left[ \Gamma(1 + 2/\alpha) - (\Gamma(1 + 1/\alpha))^2 \right]$$

### 72.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\mu'_3 - 3\mu'_2\mu'_1 + 2\mu'^3_1}{(\mu'_2 - \mu'^2_1)^{1.5}}$$

### 72.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\mu'_4 - 4\mu'_1\mu'_3 + 6\mu'^2_1\mu'_2 - 3\mu'^4_1}{(\mu'_2 - \mu'^2_1)^2}$$

### 72.12 Parametric median

$$\text{Median}(X) = \beta(\ln(2))^{1/\alpha}$$

### 72.13 Parametric mode

$$\text{Mode}(X) = \begin{cases} \beta \left(\frac{\alpha-1}{\alpha}\right)^{1/\alpha} & \text{if } \alpha > 1 \\ 0 & \text{if } \alpha \leq 1 \end{cases}$$

#### 72.14 Additional information and definitions

- $\beta$  : Scale parameter
- $u$  : Uniform[0,1] random variable
- $\Gamma(x)$  : Gamma function

#### 72.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## 73 Weibull 3P Distribution

### 73.1 Distribution definition

$$X \sim \text{Weibull}_{3P}(\alpha, \text{Loc}, \beta)$$

### 73.2 Distribution domain

$$x \in [\text{Loc}, \infty)$$

### 73.3 Parameters domain and parameters constraints

$$\alpha \in \mathbb{R}^+, \text{Loc} \in \mathbb{R}, \beta \in \mathbb{R}^+$$

### 73.4 Cumulative distribution function

$$F_X(x) = 1 - e^{-z(x)^\alpha}$$

### 73.5 Probability density function

$$f_X(x) = \frac{\alpha}{\beta} z(x)^{\alpha-1} e^{-z(x)^\alpha}$$

### 73.6 Percent point function/Sample

$$F_X^{-1}(u) = \text{Loc} + \beta(-\ln(1-u))^{1/\alpha}$$

### 73.7 Parametric centered moments

$$\tilde{\mu}'_k = E[\tilde{X}^k] = \int_0^\infty x^k f_{\tilde{X}}(x) dx = \beta^\alpha \Gamma\left(1 + \frac{k}{\alpha}\right)$$

### 73.8 Parametric mean

$$\text{Mean}(X) = \text{Loc} + \tilde{\mu}'_1 = \text{Loc} + \beta \Gamma(1 + 1/\alpha)$$

### 73.9 Parametric variance

$$\text{Variance}(X) = \tilde{\mu}'_2 - \tilde{\mu}'_1^2 = \beta^2 \left[ \Gamma(1 + 2/\alpha) - (\Gamma(1 + 1/\alpha))^2 \right]$$

### 73.10 Parametric skewness

$$\text{Skewness}(X) = \frac{\tilde{\mu}'_3 - 3\tilde{\mu}'_2\tilde{\mu}'_1 + 2\tilde{\mu}'_1^3}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^{1.5}}$$

### 73.11 Parametric kurtosis

$$\text{Kurtosis}(X) = \frac{\tilde{\mu}'_4 - 4\tilde{\mu}'_1\tilde{\mu}'_3 + 6\tilde{\mu}'_1^2\tilde{\mu}'_2 - 3\tilde{\mu}'_1^4}{(\tilde{\mu}'_2 - \tilde{\mu}'_1^2)^2}$$

### 73.12 Parametric median

$$\text{Median}(X) = \text{Loc} + \beta(\ln(2))^{1/\alpha}$$

### 73.13 Parametric mode

$$\text{Mode}(X) = \text{Loc} + \begin{cases} \beta \left( \frac{\alpha-1}{\alpha} \right)^{1/\alpha} & \text{if } \alpha > 1 \\ 0 & \text{if } \alpha \leq 1 \end{cases}$$



### 73.14 Additional information and definitions

- $\tilde{X} \sim \text{Weibull}(\alpha, \beta)$
- $\text{Loc}$  : Location parameter
- $\beta$  : Scale parameter
- $z(x) = (x - \text{Loc}) / \beta$
- $u$  : Uniform[0,1] random variable
- $\Gamma(x)$  : Gamma function

### 73.15 Spreadsheet documents

- [Excel file from GitHub repository](#)
- [Google spreadsheet document](#)

## References

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- [2] Pauli Virtanen, Ralf Gommers, Travis E. Oliphant, Matt Haberland, Tyler Reddy, David Cournapeau, Evgeni Burovski, Pearu Peterson, Warren Weckesser, Jonathan Bright, Stéfan J. van der Walt, Matthew Brett, Joshua Wilson, K. Jarrod Millman, Nikolay Mayorov, Andrew R. J. Nelson, Eric Jones, Robert Kern, Eric Larson, C J Carey, İlhan Polat, Yu Feng, Eric W. Moore, Jake VanderPlas, Denis Laxalde, Josef Perktold, Robert Cimrman, Ian Henriksen, E. A. Quintero, Charles R. Harris, Anne M. Archibald, Antônio H. Ribeiro, Fabian Pedregosa, Paul van Mulbregt, and SciPy 1.0 Contributors. SciPy 1.0: Fundamental Algorithms for Scientific Computing in Python. *Nature Methods*, 17:261–272, 2020.