erf

Error function

Syntax

erf(x)

Description

erf(x) returns the Error Function evaluated for each element of x.

example

Examples

collapse all

✓ Find Error Function

Find the error function of a value.

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```
erf(0.76)
```

ans = 0.7175

Find the error function of the elements of a vector.

```
V = [-0.5 0 1 0.72];
erf(V)
```

ans = 1×4

-0.5205

0 0.8427

0.6914

Find the error function of the elements of a matrix.

```
M = [0.29 -0.11; 3.1 -2.9];
erf(M)
ans = 2×2
```

0.3183 -0.1236 1.0000 -1.0000 The cumulative distribution function (CDF) of the normal, or Gaussian, distribution with standard deviation σ and mean μ is

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

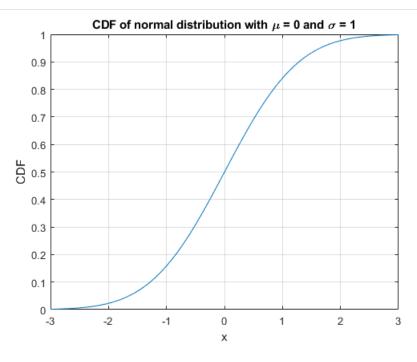
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Note that for increased computational accuracy, you can rewrite the formula in terms of erfc . For details, see Tips.

Plot the CDF of the normal distribution with $\mu = 0$ and $\sigma = 1$.

```
x = -3:0.1:3;
y = (1/2)*(1+erf(x/sqrt(2)));
plot(x,y)
grid on
title('CDF of normal distribution with \mu = 0 and \sigma = 1')
xlabel('x')
ylabel('CDF')
```



✓ Calculate Solution of Heat Equation with Initial Condition

Where u(x,t) represents the temperature at position x and time t, the heat equation is

$$\frac{\partial u}{\partial t} = c \frac{\partial^2 u}{\partial x^2},$$

where c is a constant.

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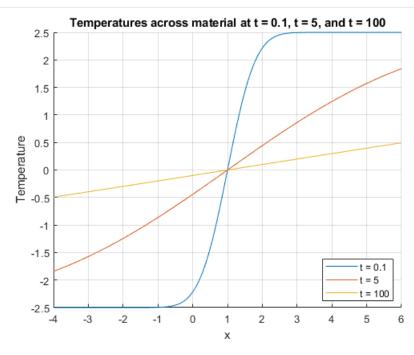
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For a material with heat coefficient k, and for the initial condition u(x,0) = a for x > b and u(x,0) = 0 elsewhere, the solution to the heat equation is

$$u(x,t) = \frac{a}{2} \left(\operatorname{erf} \left(\frac{x-b}{\sqrt{4kt}} \right) \right).$$

For k = 2, a = 5, and b = 1, plot the solution of the heat equation at times t = 0.1, 5, and 100.

```
x = -4:0.01:6;
t = [0.1 5 100];
a = 5;
k = 2;
b = 1;
figure(1)
hold on
for i = 1:3
   u(i,:) = (a/2)*(erf((x-b)/sqrt(4*k*t(i))));
    plot(x,u(i,:))
end
grid on
xlabel('x')
ylabel('Temperature')
legend('t = 0.1','t = 5','t = 100','Location','best')
title('Temperatures across material at t = 0.1, t = 5, and t = 100')
```



x — Input

real number | vector of real numbers | matrix of real numbers | multidimensional array of real numbers

Input, specified as a real number, or a vector, matrix, or multidimensional array of real numbers. x cannot be sparse.

Data Types: single | double

More About collapse all

→ Error Function

The error function erf of x is

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt.$$

Tips

 $\bullet \quad \text{You can also find the standard normal probability distribution using the Statistics and Machine Learning Toolbox} \\ ^{\text{TM}} \text{ function } \\ \text{normcdf.} \\ \text{The relationship between the error function } \\ \text{error function } \\ \text{err$

$$\operatorname{normcdf}(x) = \frac{1}{2} \left(1 - \operatorname{erf}\left(\frac{-x}{\sqrt{2}}\right) \right).$$

• For expressions of the form 1 - erf(x), use the complementary error function erfc instead. This substitution maintains accuracy. When erf(x) is close to 1, then 1 - erf(x) is a small number and might be rounded down to 0. Instead, replace 1 - erf(x) with erfc(x).

Extended Capabilities

> Tall Arrays

Calculate with arrays that have more rows than fit in memory.

> C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

> GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

> Distributed Arrays

Partition large arrays across the combined memory of your cluster using Parallel Computing Toolbox™.

See Also

Introduced before R2006a