LogisticRegression/

Distributions

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DESCRIPTIONS

MODULE Distributions

Distributions

Children

- 1. Normal_CDF: Cumulative Distribution of the standard normal distribution, the probability that a normal random variable will be smaller than x standard deviations above or below the mean
- 2. Normal_PPF: Normal Distribution Percentage Point Function
- 3. T CDF: Students t distribution integral evaluated between negative infinity and x
- 4. T_PPF: Percentage point function for the T distribution
- 5. Chi2 CDF: The cumulative distribution function for the Chi Square distribution
- 6. Chi2_PPF: The Chi Squared PPF function

FUNCTION Normal_CDF

Distributions \

REAL8	Normal_CDF
(REAL8 x)	

Cumulative Distribution of the standard normal distribution, the probability that a normal random variable will be smaller than x standard deviations above or below the mean. Taken from C/C++ Mathematical Algorithms for Scientists and Engineers, n. Shammas, McGraw-Hill, 1995

PARAMETER $\underline{\mathbf{x}}$ the number of standard deviations

FUNCTION Normal_PPF

Distributions \

REAL8	Normal_PPF
(REAL8 x)	

Normal Distribution Percentage Point Function. Translated from C/C++ Mathematical Algorithms for Scientists and Engineers, N. Shammas, McGraw-Hill, 1995

PARAMETER <u>x</u> probability

FUNCTION T_CDF

Distributions \

```
REAL8 T_CDF

(REAL8 x, REAL8 df)
```

Students t distribution integral evaluated between negative infinity and x. Translated from NIST SEL DATAPAC Fortran TCDF.f source

PARAMETER <u>x</u> value of the evaluation

PARAMETER <u>df</u> degrees of freedom

FUNCTION T_PPF

Distributions \

```
REAL8 T_PPF

(REAL8 x, REAL8 df)
```

Percentage point function for the T distribution. Translated from NIST SEL DATAPAC Fortran TPPF.f source

FUNCTION Chi2_CDF

Distributions \

```
REAL8 Chi2_CDF

(REAL8 x, REAL8 df)
```

The cumulative distribution function for the Chi Square distribution. the CDF for the specified degrees of freedom. Translated from the NIST SEL DATAPAC Fortran subroutine CHSCDF.

FUNCTION Chi2_PPF

Distributions \

```
REAL8 Chi2_PPF

(REAL8 x, REAL8 df)
```

The Chi Squared PPF function. Translated from the NIST SEL DATAPAC Fortran subroutine CHSPPF.