

### Log-concavity of Some Common Distributions

Distribution	Density	c.d.f.	Int of c.d.f	Reliability	Int of Reliability
<u>Uniform</u>	log-concave	log-concave	log-concave	log-concave	log-concave
<u>Normal</u>	log-concave	log-concave	log-concave	log-concave	log-concave
<u>Logistic</u>	log-concave	log-concave	log-concave	log-concave	log-concave
Extreme Value	log-concave	log-concave	log-concave	log-concave	log-concave
Chi-Squared	log-concave	log-concave	log-concave	log-concave	log-concave
Chi	log-concave	log-concave	log-concave	log-concave	log-concave
Exponential	log-concave	log-concave	log-concave	log-concave	log-concave
Laplace	log-concave	log-concave	log-concave	log-concave	log-concave
Weibull ( $c \geq 1$ )	log-concave	log-concave	log-concave	log-concave	log-concave
Power Function ( $\beta \geq 1$ )	log-concave	log-concave	log-concave	log-concave	log-concave
Gamma ( $m \geq 1$ )	log-concave	log-concave	log-concave	log-concave	log-concave
Beta ( $a \geq 1, b \geq 1$ )	log-concave	log-concave	log-concave	log-concave	log-concave
Log Normal	mixed	log-concave	log-concave	*mixed	*mixed
Pareto	log-convex	log-concave	log-concave	log-convex	log-convex
Power Function ( $\beta < 1$ )	log-convex	log-concave	log-concave	mixed	mixed
Weibull ( $c < 1$ )	log-convex	log-concave	log-concave	log-convex	?
Gamma ( $m < 1$ )	log-convex	log-concave	log-concave	log-convex	?
Beta ( $a = .5, b = .5$ )	log-convex	mixed*	?	mixed*	?
Beta ( $a = 2, b = .5$ )	mixed	mixed	mixed	log-convex	log-convex
Student's $t$	mixed	mixed*	?	mixed*	?
Cauchy	mixed	mixed*	undefined	mixed*	undefined
F distribution	mixed	?	?	?	?
Mirror-Image Pareto	log-convex	log-convex	log-convex	log-concave	log-concave
Mirror-Image Log Normal	mixed	mixed	mixed	log-concave	logconcave

\* denotes answers found, not by analytic means, but by numerical simulation for particular parameter values. See detailed comments on the particular distribution.