

Here are the R commands to find probabilities and quantiles for the “named” distributions we will talk about in STAT 509.

DISCRETE MODELS: Binomial, geometric, negative binomial, hypergeometric, Poisson.

Model	$p_Y(y) = P(Y = y)$	$F_Y(y) = P(Y \leq y)$
$Y \sim b(n, p)$	<code>dbinom(y, n, p)</code>	<code>pbinom(y, n, p)</code>
$Y \sim \text{geom}(p)$	<code>dgeom(y-1, p)</code>	<code>pgeom(y-1, p)</code>
$Y \sim \text{nib}(r, p)$	<code>dnbinom(y-r, r, p)</code>	<code>pnbinom(y-r, r, p)</code>
$Y \sim \text{hyper}(N, n, r)$	<code>dhyper(y, r, N-r, n)</code>	<code>phyper(y, r, N-r, n)</code>
$Y \sim \text{Poisson}(\lambda)$	<code>dpois(y, \lambda)</code>	<code>ppois(y, \lambda)</code>

CONTINUOUS MODELS: Normal, exponential, gamma,  $\chi^2$ , Weibull, lognormal,  $t$ ,  $F$ .

Model	$F_Y(y) = P(Y \leq y)$	$\phi_p$
$Y \sim \mathcal{N}(\mu, \sigma^2)$	<code>pnorm(y, \mu, \sigma)</code>	<code>qnorm(p, \mu, \sigma)</code>
$Y \sim \text{exponential}(\lambda)$	<code>pexp(y, \lambda)</code>	<code>qexp(p, \lambda)</code>
$Y \sim \text{gamma}(\alpha, \lambda)$	<code>pgamma(y, \alpha, \lambda)</code>	<code>qgamma(p, \alpha, \lambda)</code>
$Y \sim \chi^2(\nu)$	<code>pchisq(y, \nu)</code>	<code>qchisq(p, \nu)</code>
$Y \sim \text{Weibull}(\beta, \eta)$	<code>pweibull(y, \beta, \eta)</code>	<code>qweibull(p, \beta, \eta)</code>
$Y \sim \text{lognormal}(\mu, \sigma^2)$	<code>plnorm(y, \mu, \sigma)</code>	<code>qlnorm(p, \mu, \sigma)</code>
$Y \sim t(\nu)$	<code>pt(y, \nu)</code>	<code>qt(p, \nu)</code>
$Y \sim F(\nu_1, \nu_2)$	<code>pf(y, \nu_1, \nu_2)</code>	<code>qf(p, \nu_1, \nu_2)</code>

NOTE: In continuous distributions, the  $p$ th quantile  $\phi_p$  satisfies

$$F_Y(\phi_p) = P(Y \leq \phi_p) = p.$$

Note that  $0 < p < 1$ .