

Here are R commands to find probabilities and quantiles for the “named” distributions we have talked about (or will talk about).

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

Distribution	$p_Y(y) = P(Y = y)$	$F_Y(y) = P(Y \leq y)$	$\phi_c$
$Y \sim b(n, p)$	<code>dbinom(y,n,p)</code>	<code>pbinom(y,n,p)</code>	<code>qbinom(c,n,p)</code>
$Y \sim \text{geom}(p)$	<code>dgeom(y-1,p)</code>	<code>pgeom(y-1,p)</code>	<code>1+qgeom(c,p)</code>
$Y \sim \text{nib}(r, p)$	<code>dnbinom(y-r,r,p)</code>	<code>pnbinom(y-r,r,p)</code>	<code>r+qnbinom(c,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>	<code>qhyper(c,r,N-r,n)</code>
$Y \sim \text{Poisson}(\lambda)$	<code>dpois(y,\lambda)</code>	<code>ppois(y,\lambda)</code>	<code>qpois(c,\lambda)</code>

In discrete distributions, the  $c$ th quantile  $\phi_c$  is defined as the smallest value satisfying  $F_Y(\phi_c) = P(Y \leq \phi_c) \geq c$ . Note that  $0 < c < 1$ .

CONTINUOUS: Uniform, normal, exponential, gamma,  $\chi^2$ , beta,  $t$ , and  $F$ .

Distribution	$F_Y(y) = P(Y \leq y)$	$\phi_p$
$Y \sim \mathcal{U}(\theta_1, \theta_2)$	<code>punif(y,\theta_1,\theta_2)</code>	<code>qunif(p,\theta_1,\theta_2)</code>
$Y \sim \mathcal{N}(\mu, \sigma^2)$	<code>pnorm(y,\mu,\sigma)</code>	<code>qnorm(p,\mu,\sigma)</code>
$Y \sim \text{exponential}(\beta)$	<code>pexp(y,1/\beta)</code>	<code>qexp(p,1/\beta)</code>
$Y \sim \text{gamma}(\alpha, \beta)$	<code>pgamma(y,\alpha,1/\beta)</code>	<code>qgamma(p,\alpha,1/\beta)</code>
$Y \sim \chi^2(\nu)$	<code>pchisq(y,\nu)</code>	<code>qchisq(p,\nu)</code>
$Y \sim \text{beta}(\alpha, \beta)$	<code>pbeta(y,\alpha,\beta)</code>	<code>qbeta(p,\alpha,\beta)</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>

In continuous distributions, the  $p$ th quantile  $\phi_p$  satisfies  $F_Y(\phi_p) = P(Y \leq \phi_p) = p$ . Note that  $0 < p < 1$ . I used “ $c$ ” above in the discrete distributions so as not to interfere with “ $p$ ” in the binomial, geometric, and negative binomial distributions.