Auxillary HFLCDF

HFLCDF

PURPOSE

Compute the half-logistic or the generalized half-logistic cumulative distribution function.

DESCRIPTION

The half-logistic distribution has the following probability density function:

$$f(x) = \frac{2e^{-x}}{(1+e^{-x})^2} \qquad x \ge 0$$
 (EQ Aux-197)

The generalized form of this distribution has the probability density function:

$$f(x,k) = \frac{2\left(1 - kx^{\frac{1}{k} - 1}\right)}{\left(1 + \left(1 - kx^{1/k}\right)\right)^2} \qquad 0 \le x \le \frac{1}{k}, k > 0$$
 (EQ Aux-198)

The corresponding cumulative distribution functions are:

$$F(x) = \frac{1 - e^{-x}}{1 + e^{-x}} \qquad x \ge 0$$
 (EQ Aux-199)

and

$$F(x,k) = \frac{1 - (1 - kx^{1/k})}{1 + (1 - kx^{1/k})} \qquad 0 \le x \le \frac{1}{k}, k > 0$$
 (EQ Aux-200)

The half-logistic distribution is formed by folding the standard logistic distribution (that is, the distribution of ABS(x) where x has a logistic distribution).

SYNTAX

LET < y> = HFLCDF(< x>, < k>)

<SUBSET/EXCEPT/FOR qualification>

where <x> is a number, parameter, or variable;

<k> is an optional number, parameter, or variable that specifies the shape parameter;

<y> is a variable or a parameter (depending on what <x> is) where the computed half-logistic cdf value is stored; and where the <SUBSET/EXCEPT/FOR qualification> is optional.

If the <k> parameter is omitted, the half-logistic cdf is computed. If <k> is given, the generalized half-logistic cdf is computed.

EXAMPLES

LET A = HFLCDF(3)

LET A = HFLCDF(0.8,0.4)

LET X2 = HFLCDF(X1)

LET X2 = HFLCDF(X1,K)

NOTE

DATAPLOT limits the value of the shape parameter to values less than or equal to 10.

DEFAULT

None

SYNONYMS

None

RELATED COMMANDS

HFLPDF = Compute the generalized half-logistic probability density function.

HFLPPF = Compute the generalized half-logistic percent point function.

LOGCDF = Compute the logistic cumulative distribution function.

LOGPDF = Compute the logistic probability density function.

HFLCDF Auxillary

LOGPPF = Compute the logistic percent point function.

LLGCDF=Compute the log-logistic cumulative distribution function.LLGPDF=Compute the log-logistic probability density function.LLGPPF=Compute the log-logistic percent point function.

REFERENCE

"Continuous Univariate Distributions - Vol. 2," 2nd. Ed., Johnson, Kotz, and Balakrishnan, John Wiley and Sons, 1994 (pp. 150-151).

APPLICATIONS

Lifetime Analysis

IMPLEMENTATION DATE

95/10

PROGRAM

MULTIPLOT 2 2; MULTIPLOT CORNER COORDINATES 0 0 100 100

TITLE AUTOMATIC

X1LABEL HALF LOGISTIC DISTRIBUTION

PLOT HFLCDF(X) FOR X = 0.0.015

LET K = 0.5

X1LABEL HALF-LOGISTIC DISTRIBUTION - K = ^K

LET UL = 1/K; PLOT HFLCDF(X,K) FOR X = 0.01 UL

LET K = 1

X1LABEL HALF-LOGISTIC DISTRIBUTION - K = ^K

LET UL = 1/K; PLOT HFLCDF(X,K) FOR X = 0.01 UL

LET K = 2

X1LABEL HALF-LOGISTIC DISTRIBUTION - K = ^K

LET UL = 1/K; PLOT HFLCDF(X,K) FOR X = 0.001 UL

END OF MULTIPLOT

