LOGPDF

PURPOSE

Compute the standard logistic (i.e, mean=0, $sd=\pi/sqrt(3)$) probability density function.

DESCRIPTION

The standard form of the logistic probability density function is:

$$f(x) = \frac{e^{-x}}{(1 + e^{-x})^2}$$
 (EQ 8-263)

SYNTAX

LET < y2 > = LOGPDF(< y1 >)

<SUBSET/EXCEPT/FOR qualification>

where $\langle y1 \rangle$ is a variable or a parameter;

<y2> is a variable or a parameter (depending on what <y1> is) where the computed logistic pdf value is stored; and where the <SUBSET/EXCEPT/FOR qualification> is optional.

EXAMPLES

LET A = LOGPDF(3) LET Y = LOGPDF(X1)

NOTE

The general form of the logistic probability density function is:

$$f(x) = \frac{e^{-\left(\frac{x-\mu}{\sigma}\right)}}{\sigma\left(1 + e^{-\left(\frac{x-\mu}{\sigma}\right)}\right)^2}$$
 (EQ 8-264)

where μ is a location parameter and σ is a scale parameter. See topic (3) under the General considerations section at the beginning of this chapter for a discussion of generating pdf values for the general form of the distribution. The general distribution has a mean of μ and a standard deviation of sqrt($\pi^2\sigma^2/3$). This distribution is symmetric about μ .

DEFAULT

None

SYNONYMS

None

RELATED COMMANDS

LOGCDF = Compute the logistic cumulative distribution function.

LOGPPF = Compute the logistic percent point function.

LOGSF = Compute the logistic sparsity function.

NORCDF = Compute the normal cumulative distribution function.

NORPDF = Compute the normal probability density function.

NORPPF = Compute the normal probability density function.

Compute the normal percent point function.

LGNCDF = Compute the lognormal cumulative distribution function.

LGNPDF = Compute the lognormal probability density function.

LGNPPF = Compute the lognormal percent point function.

EXPCDF = Compute the exponential cumulative distribution function.

EXPPDF = Compute the exponential probability density function.

EXPPPF = Compute the exponential probability density function.

Compute the exponential percent point function.

REFERENCE

"Continuous Univariate Distributions - 2," Johnson and Kotz, Houghton-Mifflin, 1970 (chapter 22).

"Statistical Distributions," 2nd ed., Evans, Hastings, and Peacock, Wiley and Sons, 1993 (chapter 24).

"Statistical Models and Methods for Lifetime Data," Lawless, John Wiley, 1982 (pp. 46-47).

APPLICATIONS

Reliability

IMPLEMENTATION DATE

94/4

PROGRAM

YLIMITS 0 0.25
MAJOR YTIC NUMBER 5
MINOR YTIC NUMBER 1
YTIC OFFSET 0 0.02
YTIC DECIMAL 2
XLIMITS -7 7
XTIC OFFSET 0.6 0.6
TITLE AUTOMATIC
PLOT LOGPDF(X) FOR X = -7.5 0.01 7.5

