TRICDF

PURPOSE

Compute the triangular cumulative distribution function.

DESCRIPTION

The standard triangular probability density function is:

$$f(x) = \frac{x+1}{c+1}$$
 $-1 \le x \le c$ (EQ 8-318)

$$f(x) = \frac{1-x}{1-c}$$
 (EQ 8-319)

where c is the shape parameter. The standard triangular cumulative distribution function is:

$$F(x) = \frac{(x+1)^2}{2(c+1)} -1 \le x \le c (EQ 8-320)$$

$$F(x) = 1 - \frac{(1-x)^2}{2(1-c)}$$
 c < x \le 1 (EQ 8-321)

SYNTAX

LET < y2 > = TRICDF(< y1 >, < c >)

<SUBSET/EXCEPT/FOR qualification>

where $\langle y1 \rangle$ is a variable, number, or parameter containing values in the interval (-1,1);

<c> is a number, parameter, or variable containing values in the interval (-1,1);

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

EXAMPLES

LET A = TRICDF(0.5,0)LET Y = TRICDF(X1,0.5)

NOTE

The general form of the triangular cumulative distribution function is:

$$F(x) = \frac{(x-a)^2}{(b-a)(c-a)} a \le x \le c (EQ 8-322)$$

$$F(x) = 1 - \frac{(b-x)^2}{(b-a)(b-c)}$$
 $c < x \le b$ (EQ 8-323)

where a is the location parameter and b is the upper limit. The scale parameter is (b-a)/2. Some references define the standard distribution with a equal 0 and b equal 1 (DATAPLOT uses a=-1 and b=1). See topic (3) under the General considerations section at the beginning of this chapter for a discussion of generating cdf values for the general form of the distribution.

DEFAULT

None

SYNONYMS

None

RELATED COMMANDS

TRIPDF = Compute the triangular probability density function.

TRIPPF = Compute the triangular percent point function.

UNICDF = Compute the uniform cumulative distribution function.

UNICDF = Compute the uniform cumulative distribution function.

UNIPDF = Compute the uniform probability density function.

UNIPPF = Compute the uniform procent point function.

UNISF = Compute the uniform sparsity function.

SEMPPF = Compute the semi-circular percent point function.

NORCDF = Compute the normal cumulative distribution function.

NORPDF = Compute the normal probability density function.

NORPPF = Compute the normal probability density function.

REFERENCE

"Statistical Distributions," 2nd Ed., Evans, Hastings, and Peacock, Wiley and Sons (chapter 39).

APPLICATIONS

Data Analysis

IMPLEMENTATION DATE

94/9

PROGRAM

TITLE TRIANGULAR DISTRIBUTIONS X1LABEL X Y1LABEL PROBABILITY PLOT TRICDF(X,0) FOR X = -1.11 AND PLOT TRICDF(X,0.5) FOR X = -1.11 AND PLOT TRICDF(X,-0.5) FOR X = -1.11

