UNICDF

PURPOSE

Compute the standard uniform cumulative distribution function.

DESCRIPTION

The standard uniform probability density function is:

$$f(x) = 1$$
 for $0 \le x \le 1$ (EQ 8-334)

The standard uniform cumulative distribution function is:

$$F(x) = x$$
 for $0 \le x \le 1$ (EQ 8-335)

SYNTAX

LET < y2 > = UNICDF(< y1 >)

<SUBSET/EXCEPT/FOR qualification>

where <y1> is a variable, a number, or a parameter containing values between 0 and 1;

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

EXAMPLES

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

NOTE

The general uniform probability density function is:

$$f(x) = \frac{1}{(b-a)}$$
 for $a \le x \le b$ (EQ 8-336)

where a and b are the lower and upper limits of the range respectively. The location parameter is a and the scale parameter is (b-a). The general uniform cumulative distribution function is:

$$F(x) = \frac{x-a}{(b-a)}$$
 for $a \le x \le b$ (EQ 8-337)

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

UNIPDF = Compute the uniform probability density function.
UNIPPF = Compute the uniform percent point function.
UNISF = Compute the uniform sparsity function.

NORCDF = Compute the normal cumulative distribution function.

NORPDF = Compute the normal probability density function.

NORPPF = Compute the normal percent point function.

SEMCDF = Compute the semi-circular cumulative distribution function.

SEMPDF = Compute the semi-circular probability density function.

SEMPPF = Compute the semi-circular probability density function.

REFERENCE

"Continuous Univariate Distributions - 2," Johnson and Kotz, Houghton Mifflin, 1970 (chapter 25).

"Statistical Distributions," 2nd. Edition, Evans, Hastings, and Peacock, John Wiley and Sons (chapter 35).

APPLICATIONS

Data Analysis

IMPLEMENTATION DATE

94/4

PROGRAM

YLIMITS 0 1
MAJOR YTIC NUMBER 6
MINOR YTIC NUMBER 1
YTIC DECIMAL 1
XLIMITS 0 1
XTIC OFFSET 0.05 0.05
TITLE AUTOMATIC
XILABEL X
Y1LABEL PROBABILITY
PLOT UNICDF(X) FOR X = 0 0.01 1

