UNIPDF

PURPOSE

Compute the standard uniform probability density function.

DESCRIPTION

The standard uniform probability density function is:

f(x) = 1 for $0 \le x \le 1$ (EQ 8-338)

This distribution has a mean of 0.5 and a standard deviation of $1/(2 \operatorname{sqrt}(3))$.

SYNTAX

LET <y2> = UNIPDF(<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 pdf value is stored; and where the <SUBSET/EXCEPT/FOR qualification> is optional.

EXAMPLES

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

NOTE

The general uniform probability density function is:

 $f(x) = \frac{1}{(b-a)}$ for $a \le x \le b$ (EQ 8-339)

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). This distribution has a mean of (a+b)/2 and a standard deviation of (b-a)/(2*SQRT(3)). 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.

DEFAULT

None

SYNONYMS

None

RELATED COMMANDS

UNICDF	=	Compute the uniform cumulative distribution 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 percent point 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

XLIMITS 0 1 XTIC OFFSET 0.05 0.05 TITLE AUTOMATIC X1LABEL X Y1LABEL PROBABILITY PLOT UNIPDF(X) FOR X = 0 0.01 1

