GLOPDF Auxillary

GLOPDF

PURPOSE

Compute the standard form of the type I generalized logistic probability density function with shape parameter \(\Omega \).

DESCRIPTION

For positive α , the standard form of the generalized logistic probability density function is:

$$f(x, \alpha) = \frac{\alpha}{(e^x(1 + e^{-x}))^{\alpha + 1}}$$
 (EQ Aux-178)

where α is a shape parameter.

SYNTAX

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

<y> is a variable or a parameter (depending on what <x> is) where the computed generalized logistic pdf value is saved;

<alpha> is a variable, number or parameter that specifies the shape parameter;

and where the <SUBSET/EXCEPT/FOR qualification> is optional.

EXAMPLES

LET A = GLOPDF(3,1.5) LET X2 = GLOPDF(X1,ALPHA)

NOTE 1

The general form of the generalized logistic probability density function is:

$$f(x, \alpha, \mu, \sigma) = \frac{\alpha}{\left(e^{\frac{x-\mu}{\sigma}}\left(1 + e^{\frac{-(x-\mu)}{\sigma}}\right)\right)^{\alpha+1}}$$
 (EQ Aux-179)

where μ is a location parameter and σ is a scale parameter.

NOTE 2

Johnson, Kotz, and Balakrishnan also define type II, type III and type IV generalized logistic distributions. These are currently not supported by DATAPLOT.

DEFAULT

None

SYNONYMS

None

RELATED COMMANDS

GLOCDF = Compute the generalized logistic cumulative distribution function.

GLOPPF = Compute the generalized logistic percent point function.

LOGCDF = Compute the logistic cumulative distribution function.

LOGPDF = Compute the logistic probability density function.

LOGPPF = Compute the logistic percent point function.

LLGPDF = 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 - Volume 2," 2nd. Ed., Johnson, Kotz, and Balakrishnan, Wiley and Sons, 1994 (pp. 140-147).

APPLICATIONS

Data Analysis

Auxillary GLOPDF

IMPLEMENTATION DATE

95/12

PROGRAM

TITLE GLOPDF FOR X = -10 0.01 10 X1LABEL X Y1LABEL PROBABILITY LET G = DATA 1 2 5 0.5 LEGEND 1 COORDINATES 25 87 MULTIPLOT 2 2; MULTIPLOT CORNER COORDINATES 0 0 100 98 LOOP FOR K = 1 1 4 LET GAMMA = G(K) LEGEND 1 GAMMA = G(K) ALOY GLOPDF(X, X, X) LOOP FOR X = -10 0.01 10 END OF LOOP

