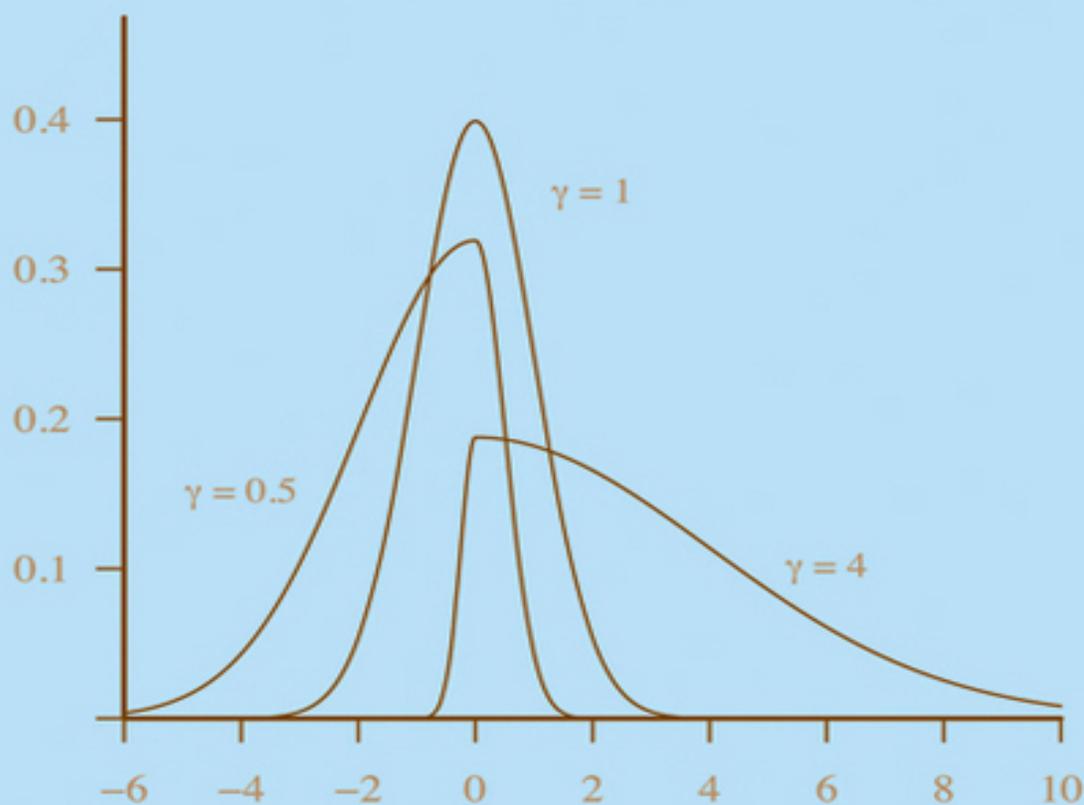


Statistical Distributions

FOURTH EDITION

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Contents

Cover

Title Page

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Dedication

Preface

Chapter 1: Introduction

Chapter 2: Terms and Symbols

2.1 Probability, Random Variable, Variate, and Number

2.2 Range, Quantile, Probability Statement, and Domain

2.3 Distribution Function and Survival Function

2.4 Inverse Distribution Function and Inverse Survival Function

2.5 Probability Density Function and Probability Function

2.6 Other Associated Functions and Quantities

Chapter 3: General Variate Relationships

3.1 Introduction

3.2 Function of a Variate

3.3 One-to-One Transformations and Inverses

3.4 Variate Relationships Under One-to-One Transformation

3.5 Parameters, Variate, and Function Notation

3.6 Transformation of Location and Scale

3.7 Transformation from the Rectangular Variate

3.8 Many-to-One Transformations

Chapter 4: Multivariate Distributions

4.1 Joint Distributions

4.2 Marginal Distributions

4.3 Independence

4.4 Conditional Distributions

4.5 Bayes' Theorem

4.6 Functions of a Multivariate

Chapter 5: Stochastic Modeling

5.1 Introduction

5.2 Independent Variates

5.3 Mixture Distributions

5.4 Skew-Symmetric Distributions

**5.5 Distributions Characterized by
Conditional Skewness**

5.6 Dependent Variates

Chapter 6: Parameter Inference

6.1 Introduction

6.2 Method of Percentiles Estimation

6.3 Method of Moments Estimation

6.4 Maximum Likelihood Inference

6.5 Bayesian Inference

Chapter 7: Bernoulli Distribution

7.1 Random Number Generation

7.2 Curtailed Bernoulli Trial Sequences

7.3 URN Sampling Scheme

7.4 Note

Chapter 8: Beta Distribution

8.1 Notes on Beta and Gamma Functions

8.2 Variate Relationships

8.3 Parameter Estimation

8.4 Random Number Generation

8.5 Inverted Beta Distribution

8.6 Noncentral Beta Distribution

8.7 Beta Binomial Distribution

Chapter 9: Binomial Distribution

9.1 Variate Relationships

9.2 Parameter Estimation

9.3 Random Number Generation

Chapter 10: Cauchy Distribution

10.1 Note

10.2 Variate Relationships

10.3 Random Number Generation

10.4 Generalized Form

Chapter 11: Chi-Squared Distribution

11.1 Variate Relationships

11.2 Random Number Generation

11.3 Chi Distribution

Chapter 12: Chi-Squared (Noncentral) Distribution

12.1 Variate Relationships

Chapter 13: Dirichlet Distribution

13.1 Variate Relationships

13.2 Dirichlet Multinomial Distribution

Chapter 14: Empirical Distribution Function

14.1 Estimation from Uncensored Data

14.2 Estimation from Censored Data

14.3 Parameter Estimation

14.4 Example

14.5 Graphical Method for the Modified Order-Numbers

14.6 Model Accuracy

Chapter 15: Erlang Distribution

15.1 Variate Relationships

15.2 Parameter Estimation

15.3 Random Number Generation

Chapter 16: Error Distribution

16.1 Note

16.2 Variate Relationships

Chapter 17: Exponential Distribution

17.1 Note

17.2 Variate Relationships

17.3 Parameter Estimation

17.4 Random Number Generation

Chapter 18: Exponential Family

18.1 Members Of The Exponential Family

18.2 Univariate One-Parameter Exponential Family

18.3 Parameter Estimation

18.4 Generalized Exponential Distributions

Chapter 19: Extreme Value (Gumbel) Distribution

19.1 Note

19.2 Variate Relationships

19.3 Parameter Estimation

19.4 Random Number Generation

Chapter 20: F (Variance Ratio) or Fisher-Snedecor Distribution

20.1 Variate Relationships

Chapter 21: F (Noncentral) Distribution

21.1 Variate Relationships

Chapter 22: Gamma Distribution

22.1 Variate Relationships

22.2 Parameter Estimation

22.3 Random Number Generation

22.4 Inverted Gamma Distribution

22.5 Normal Gamma Distribution

22.6 Generalized Gamma Distribution

Chapter 23: Geometric Distribution

23.1 Notes

23.2 Variate Relationships

23.3 Random Number Generation

Chapter 24: Hypergeometric Distribution

24.1 Note

24.2 Variate Relationships

24.3 Parameter Estimation

24.4 Random Number Generation

24.5 Negative Hypergeometric Distribution

24.6 Generalized Hypergeometric Distribution

Chapter 25: Inverse Gaussian (Wald) Distribution

25.1 Variate Relationships

25.2 Parameter Estimation

Chapter 26: Laplace Distribution

26.1 Variate Relationships

26.2 Parameter Estimation

26.3 Random Number Generation

Chapter 27: Logarithmic Series Distribution

27.1 Variate Relationships

27.2 Parameter Estimation

Chapter 28: Logistic Distribution

28.1 Notes

28.2 Variate Relationships

28.3 Parameter Estimation

28.4 Random Number Generation

Chapter 29: Lognormal Distribution

29.1 Variate Relationships

29.2 Parameter Estimation

29.3 Random Number Generation

Chapter 30: Multinomial Distribution

30.1 Variate Relationships

30.2 Parameter Estimation

Chapter 31: Multivariate Normal (Multinormal) Distribution

31.1 Variate Relationships

31.2 Parameter Estimation

Chapter 32: Negative Binomial Distribution

32.1 Note

32.2 Variate Relationships

32.3 Parameter Estimation

32.4 Random Number Generation

Chapter 33: Normal (Gaussian) Distribution

33.1 Variate Relationships

33.2 Parameter Estimation

33.3 Random Number Generation

33.4 Truncated Normal Distribution

33.5 Variate Relationships

Chapter 34: Pareto Distribution

34.1 Note

[34.2 Variate Relationships](#)
[34.3 Parameter Estimation](#)
[34.4 Random Number Generation](#)

[Chapter 35: Poisson Distribution](#)

[35.1 Note](#)
[35.2 Variate Relationships](#)
[35.3 Parameter Estimation](#)
[35.4 Random Number Generation](#)

[Chapter 36: Power Function Distribution](#)

[36.1 Variate Relationships](#)
[36.2 Parameter Estimation](#)
[36.3 Random Number Generation](#)

[Chapter 37: Power Series \(Discrete\) Distribution](#)

[37.1 Note](#)
[37.2 Variate Relationships](#)
[37.3 Parameter Estimation](#)

[Chapter 38: Queuing Formulas](#)

[38.1 Characteristics of Queuing Systems and Kendall-Lee Notation](#)
[38.2 Definitions, Notation, and Terminology](#)
[38.3 General Formulas](#)
[38.4 Some Standard Queuing Systems](#)

Chapter 39: Rayleigh Distribution

39.1 Variate Relationships

39.2 Parameter Estimation

Chapter 40: Rectangular (Uniform) Continuous Distribution

40.1 Variate Relationships

40.2 Parameter Estimation

40.3 Random Number Generation

Chapter 41: Rectangular (Uniform) Discrete Distribution

41.1 General Form

41.2 Parameter Estimation

Chapter 42: Student's t Distribution

42.1 Variate Relationships

42.2 Random Number Generation

Chapter 43: Student's t (Noncentral) Distribution

43.1 Variate Relationships

Chapter 44: Triangular Distribution

44.1 Variate Relationships

44.2 Random Number Generation

Chapter 45: von Mises Distribution

45.1 Note

45.2 Variate Relationships

45.3 Parameter Estimation

Chapter 46: Weibull Distribution

46.1 Note

46.2 Variate Relationships

46.3 Parameter Estimation

46.4 Random Number Generation

46.5 Three-Parameter Weibull Distribution

**46.6 Three-Parameter Weibull Random
Number Generation**

46.7 Bi-Weibull Distribution

46.8 Five-Parameter Bi-Weibull Distribution

46.9 Weibull Family

Chapter 47: Wishart (Central) Distribution

47.1 Note

47.2 Variate Relationships

Chapter 48: Statistical Tables

Bibliography

Statistical Distributions

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*TO Jeremy and Elana Forbes
Caitlin and Eamon Evans
Tina Hastings
Eileen Peacock*

Preface

This revised handbook provides a concise summary of the salient facts and formulas relating to 40 major probability distributions, together with associated diagrams that allow the shape and other general properties of each distribution to be readily appreciated.

In the introductory chapters the fundamental concepts of the subject are covered with clarity, and the rules governing the relationships between variates are described. Extensive use is made of the inverse distribution function and a definition establishes a variate as a generalized form of a random variable. A consistent and unambiguous system of nomenclature can thus be developed, with chapter summaries relating to individual distributions.

Students, teachers, and practitioners for whom statistics is either a primary or secondary discipline will find this book of great value, both for factual references and as a guide to the basic principles of the subject. It fulfills the need for rapid access to information that must otherwise be gleaned from many scattered sources.

The first version of this book, written by N. A. J. Hastings and J. B. Peacock, was published by Butterworths, London, 1975. The second edition, with a new author, M. A. Evans, was published by John Wiley & Sons in 1993, with a third edition by the same authors published by John Wiley & Sons in 2000. This fourth edition sees the addition of a new author, C. S. Forbes. Catherine Forbes holds a Ph.D. in Mathematical Statistics from The Ohio State University, USA, and is currently Senior Lecturer at Monash University, Victoria, Australia. Professor Merran Evans is currently Pro Vice-Chancellor, Planning and Quality at Monash University and obtained her Ph.D. in Econometrics from Monash University. Dr. Nicholas Hastings holds a Ph.D. in Operations Research from the University of Birmingham. Formerly

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The authors gratefully acknowledge the helpful suggestions and comments made by Harry Bartlett, Jim Conlan, Benoit Dulong, Alan Farley, Robert Kushler, Jerry W. Lewis, Allan T. Mense, Grant Reinman, and Dimitris Ververidis.

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Chapter 1

Introduction

The number of puppies in a litter, the life of a light bulb, and the time to arrival of the next bus at a stop are all examples of random variables encountered in everyday life. Random variables have come to play an important role in nearly every field of study: in physics, chemistry, and engineering, and especially in the biological, social, and management sciences. Random variables are measured and analyzed in terms of their statistical and probabilistic properties, an underlying feature of which is the distribution function. Although the number of potential distribution models is very large, in practice a relatively small number have come to prominence, either because they have desirable mathematical characteristics or because they relate particularly well to some slice of reality or both.

This book gives a concise statement of leading facts relating to 40 distributions and includes diagrams so that shapes and other general properties may readily be appreciated. A consistent system of nomenclature is used throughout. We have found ourselves in need of just such a summary on frequent occasions—as students, as teachers, and as practitioners. This book has been prepared and revised in an attempt to fill the need for rapid access to information that must otherwise be gleaned from scattered and individually costly sources.

In choosing the material, we have been guided by a utilitarian outlook. For example, some distributions that are special cases of more general families are given extended treatment where this is felt to be justified by applications. A

general discussion of families or systems of distributions was considered beyond the scope of this book. In choosing the appropriate symbols and parameters for the description of each distribution, and especially where different but interrelated sets of symbols are in use in different fields, we have tried to strike a balance between the various usages, the need for a consistent system of nomenclature within the book, and typographic simplicity. We have given some methods of parameter estimation where we felt it was appropriate to do so. References listed in the Bibliography are not the primary sources but should be regarded as the first “port of call”.

In addition to listing the properties of individual variates we have considered relationships between variates. This area is often obscure to the nonspecialist. We have also made use of the inverse distribution function, a function that is widely tabulated and used but rarely explicitly defined. We have particularly sought to avoid the confusion that can result from using a single symbol to mean here a function, there a quantile, and elsewhere a variate.

Building on the three previous editions, this fourth edition documents recent extensions to many of these probability distributions, facilitating their use in more varied applications. Details regarding the connection between joint, marginal, and conditional probabilities have been included, as well as new chapters (Chapters 5 and 6) covering the concepts of statistical modeling and parameter inference. In addition, a new chapter (Chapter 38) detailing many of the existing standard queuing theory results is included. We hope the new material will encourage readers to explore new ways to work with statistical distributions.

Chapter 2

Terms and Symbols

2.1 Probability, Random Variable, Variate, and Number

Probabilistic Experiment

A probabilistic experiment is some occurrence such as the tossing of coins, rolling dice, or observation of rainfall on a particular day where a complex natural background leads to a chance outcome.

Sample Space

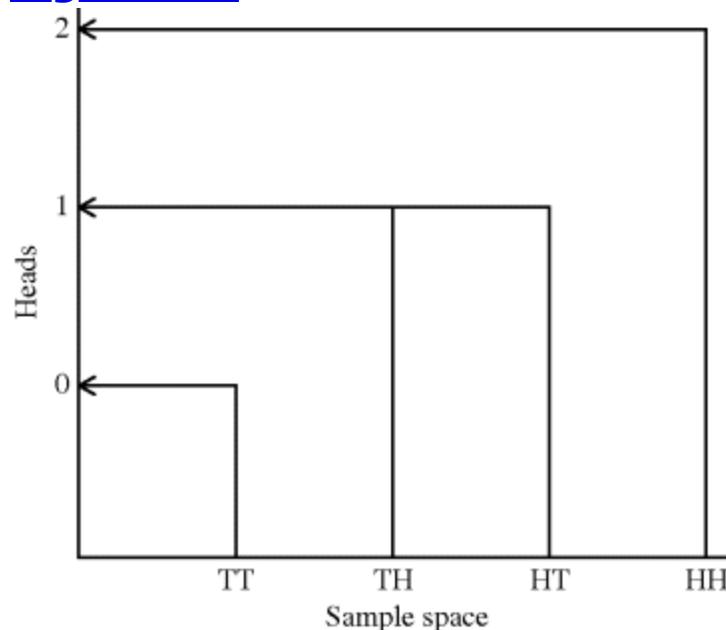
The set of possible outcomes of a probabilistic experiment is called the sample, event, or possibility space. For example, if two coins are tossed, the sample space is the set of possible results HH, HT, TH, and TT, where H indicates a head and T a tail.

Random Variable

A random variable is a function that maps events defined on a sample space into a set of values. Several different random variables may be defined in relation to a given experiment. Thus, in the case of tossing two coins the number of heads observed is one random variable, the number of tails is another, and the number of double heads is another. The random variable “number of heads” associates the number 0 with the event TT, the number 1

with the events TH and HT, and the number 2 with the event HH. [Figure 2.1](#) illustrates this mapping.

Figure 2.1 The random variable “number of heads”.



Variate

In the discussion of statistical distributions it is convenient to work in terms of variates. A variate is a generalization of the idea of a random variable and has similar probabilistic properties but is defined without reference to a particular type of probabilistic experiment. A *variate* is the set of all random variables that obey a given probabilistic law. The number of heads and the number of tails observed in independent coin tossing experiments are elements of the same variate since the probabilistic factors governing the numerical part of their outcome are identical.

A *multivariate* is a vector or a set of elements, each of which is a variate. A *matrix variate* is a matrix or two-dimensional array of elements, each of which is a variate. In general, dependencies may exist between these elements.

Random Number

A *random number* associated with a given variate is a number generated at a realization of any random variable that is an element of that variate.

2.2 Range, Quantile, Probability Statement, and Domain

Range

Let \mathbf{X} denote a variate and let $\mathfrak{R}_{\mathbf{X}}$ be the set of all (real number) values that the variate can take. The set $\mathfrak{R}_{\mathbf{X}}$ is the *range* of \mathbf{X} . As an illustration (illustrations are in terms of random variables) consider the experiment of tossing two coins and noting the number of heads. The range of this random variable is the set $0, 1, 2$ heads, since the result may show zero, one, or two heads. (An alternative common usage of the term *range* refers to the largest minus the smallest of a set of variate values.)

Quantile

For a general variate \mathbf{X} let x (a real number) denote a general element of the range $\mathfrak{R}_{\mathbf{X}}$. We refer to x as the *quantile* of \mathbf{X} . In the coin tossing experiment referred to previously, $x \in 0, 1, 2$ heads; that is, x is a member of the set $0, 1, 2$ heads.

Probability Statement

Let $\mathbf{X} = x$ mean “the value realized by the variate \mathbf{X} is x .” Let $\text{Pr}[\mathbf{X} \leq x]$ mean “the probability that the value realized by the variate \mathbf{X} is less than or equal to x .”

Probability Domain

Let α (a real number between 0 and 1) denote probability. Let \mathfrak{R}_X^α be the set of all values (of probability) that $\Pr[X \leq x]$ can take. For a continuous variate, \mathfrak{R}_X^α is the line segment $[0, 1]$; for a discrete variate it will be a subset of that segment. Thus \mathfrak{R}_X^α is the *probability domain* of the variate \mathbf{X} .

In examples we shall use the symbol \mathbf{X} to denote a random variable. Let \mathbf{X} be the number of heads observed when two coins are tossed. We then have

$$\Pr[X \leq 0] = \frac{1}{4}$$

$$\Pr[X \leq 1] = \frac{3}{4}$$

$$\Pr[X \leq 2] = 1$$

and hence $\mathfrak{R}_X^\alpha = \frac{1}{4}, \frac{3}{4}, 1$.

2.3 Distribution Function and Survival Function

Distribution Function

The *distribution function* F (or more specifically F_X) associated with a variate \mathbf{X} maps from the range \mathfrak{R}_X into the probability domain \mathfrak{R}_X^α or $[0, 1]$ and is such that

$$(2.1) \quad F(x) = \Pr[X \leq x] = \alpha \quad x \in \mathfrak{R}_X, \alpha \in \mathfrak{R}_X^\alpha.$$

The function $F(x)$ is nondecreasing in x and attains the value unity at the maximum of x . [Figure 2.2](#) illustrates the distribution function for the number of heads in the experiment of tossing two coins. [Figure 2.3](#) illustrates a general continuous distribution function and [Figure 2.4](#) a general discrete distribution function.

Figure 2.2 The distribution function $F: x \rightarrow \alpha$ or $\alpha = F(x)$ for the random variable, “number of heads”.

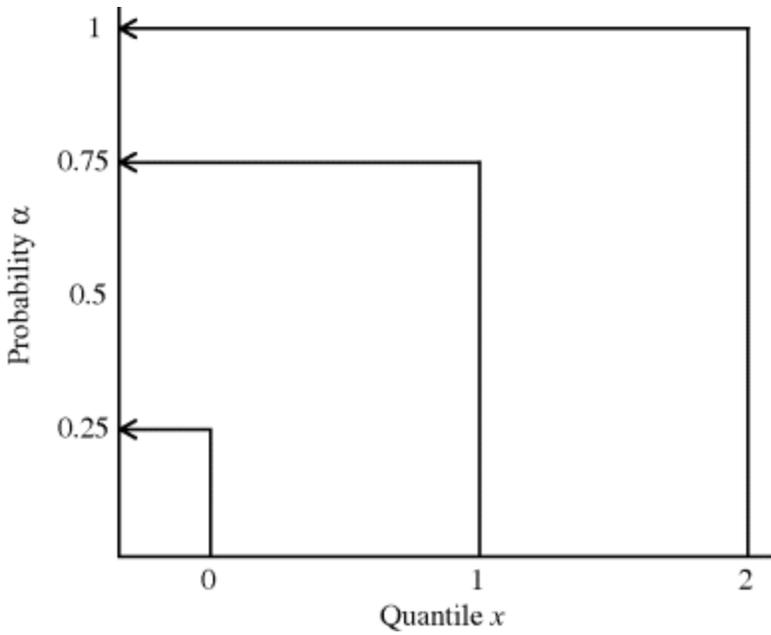


Figure 2.3 Distribution function and inverse distribution function for a continuous variate.

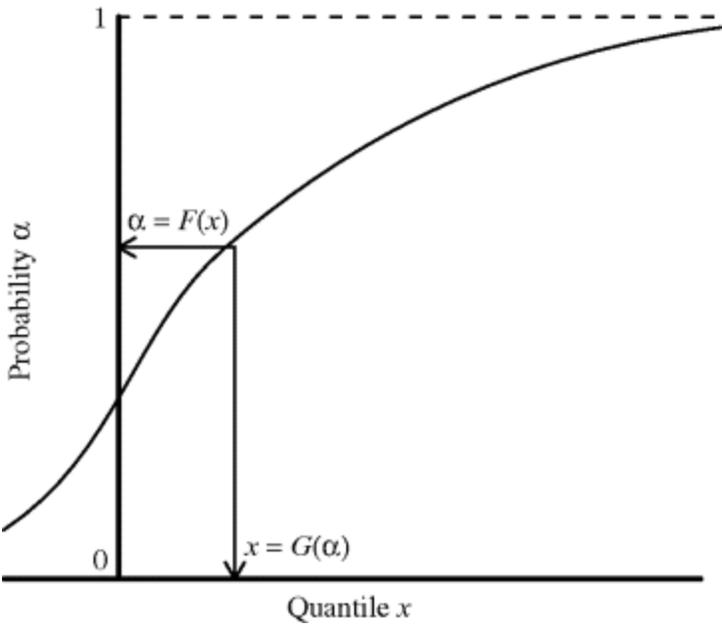
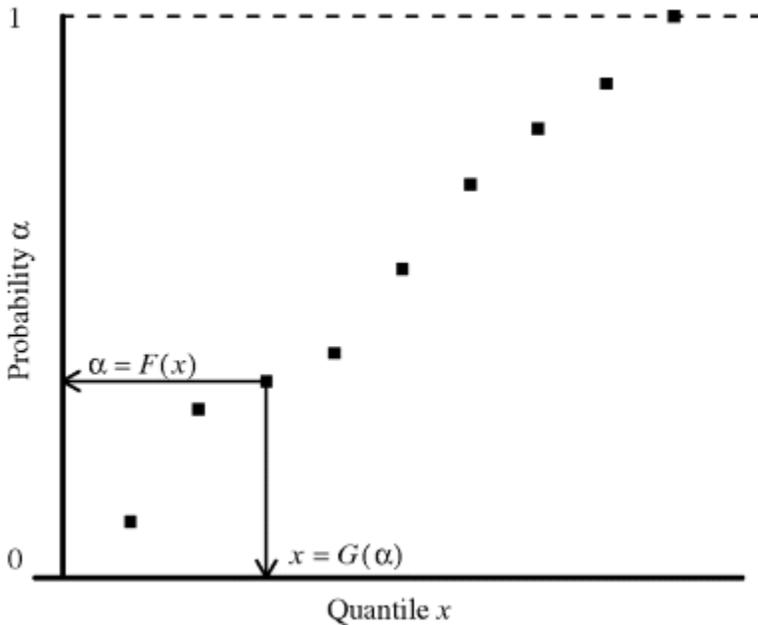


Figure 2.4 Distribution function and inverse distribution function for a discrete variate.



Survival Function

The *survival function* $S(x)$ is such that

$$S(x) = \Pr[X > x] = 1 - F(x).$$

2.4 Inverse Distribution Function and Inverse Survival Function

For a distribution function F , mapping a quantile x into a probability α , the quantile function or inverse distribution function G performs the corresponding inverse mapping from α into x . Thus for $x \in \mathfrak{R}_X$, $\alpha \in \mathfrak{R}_X^\alpha$, the following statements hold:

$$(2.2) \alpha = F(x)$$

$$x = G(\alpha)$$

$$x = G(F(x))$$

$$(2.3) \alpha = F(G(\alpha))$$

$$\Pr[X \leq x] = F(x) = \alpha$$

$$(2.4) \Pr[X \leq G(\alpha)] = F(x) = \alpha$$