GLOPPF Auxillary

GLOPPF

PURPOSE

Compute the standard form of the type I generalized logistic percent point function with shape parameter a.

DESCRIPTION

For positive a, 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-180)

where a is a positive shape parameter. The standard form of the generalized logistic percent point function is:

$$G(p, \alpha) = \mu - \sigma log \left(\frac{1 - p^{\alpha}}{p^{\alpha}} \right)$$
 (EQ Aux-181)

SYNTAX

where is a variable, a number, or a parameter in the range 0 to 1;

<y> is a variable or a parameter (depending on what <x> is) where the computed generalized logistic ppf 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 = GLOPPF(0.9,3)LET X2 = GLOPPF(P,G1)

NOTE 1

The general form of the generalized logistic percent point function is:

$$G(p, \alpha, \mu, \sigma) = \mu - \sigma \log \left(\frac{1 - p^{\alpha}}{p^{\alpha}} \right)$$
 (EQ Aux-182)

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

GLOPDF Compute the generalized logistic probability density function. **GLOPPF** Compute the generalized logistic percent point function. Compute the logistic cumulative distribution function. LOGCDF **LOGPDF** Compute the logistic probability density function. **LOGPPF** Compute the logistic percent point function. Compute the log-logistic cumulative distribution function. LLGCDF = **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).

Auxillary GLOPPF

APPLICATIONS

Data Analysis

IMPLEMENTATION DATE

END OF LOOP END OF MULTIPLOT

95/12

PROGRAM

TITLE GLOPPF FOR P = 0.01 0.01 0.99
Y1LABEL X
X1LABEL PROBABILITY
LET G = DATA 1 2 5 0.5
LEGEND 1 COORDINATES 22 87
XLIMITS 0 1
MINOR XTIC NUMBER 1
XTIC DECIMAL 1
MULTIPLOT 2 2; MULTIPLOT CORNER COORDINATES 0 0 100 98
LOOP FOR K = 1 1 4
LET GAMMA = G(K)
LEGEND 1 GAMMA = ^GAMMA
PLOT GLOPPF(P,GAMMA) FOR P = 0.01 .01 0.99

