

```
In [1]: print("hello world")
[1] "hello world"

Basic data structure is a 'vector'. There are a few ways to create a vectors

In [2]: x = c(1,3,6)

In [3]: x
Out[3]: 1 3 6

In [4]: x[2]
Out[4]: 3

In [5]: 1:5
Out[5]: 1 2 3 4 5

In [6]: 5:1
Out[6]: 5 4 3 2 1

In [8]: seq(1,10, by=2)
Out[8]: 1 3 5 7 9

sampling random variables. ex: normal distribution.

In [9]: rnorm
Out[9]: Normal (stats) R Documentation
```

The Normal Distribution

Description

Density, distribution function, quantile function and random generation for the normal distribution with mean equal to `mean` and standard deviation equal to `sd`.

Usage

```
dnorm(x, mean = 0, sd = 1, log = FALSE)
pnorm(q, mean = 0, sd = 1, lower.tail = TRUE, log.p = FALSE)
qnorm(p, mean = 0, sd = 1, lower.tail = TRUE, log.p = FALSE)
rnorm(n, mean = 0, sd = 1)
```

Arguments

```
x, q vector of quantiles.
p vector of probabilities.
n number of observations. If length(n) > 1, the length is taken to be the number required.
mean vector of means.
sd vector of standard deviations.
log, log.p logical; if TRUE, probabilities p are given as log(p).
lower.tail logical; if TRUE (default), probabilities are P[X ≤ x] otherwise, P[X > x].
```

Details

If `mean` or `sd` are not specified they assume the default values of 0 and 1, respectively.

The normal distribution has density

$$f(x) = 1/(\sqrt{2\pi}\sigma) e^{-(x-\mu)^2/(2\sigma^2)}$$

where μ is the mean of the distribution and σ the standard deviation.

Value

`dnorm` gives the density, `pnorm` gives the distribution function, `qnorm` gives the quantile function, and `rnorm` generates random deviates.

The length of the result is determined by `n` for `rnorm`, and is the maximum of the lengths of the numerical arguments for the other functions.

The numerical arguments other than `n` are recycled to the length of the result. Only the first elements of the logical arguments are used.

For `sd = 0` this gives the limit as `sd` decreases to 0, a point mass at `mu`. `sd < 0` is an error and returns `NaN`.

Source

For `pnorm`, based on

Cody, W. D. (1993) Algorithm 715: SPECFUN – A portable FORTRAN package of special function routines and test drivers. *ACM Transactions on Mathematical Software* 19, 22–32.

For `qnorm`, the code is a C translation of

Wichura, M. J. (1988) Algorithm AS 241: The percentage points of the normal distribution. *Applied Statistics*, 37, 477–484.

which provides precise results up to about 16 digits.

For `rnorm`, see RNG for how to select the algorithm and for references to the supplied methods.

References

Becker, R. A., Chambers, J. M. and Wilks, A. R. (1988) *The New S Language*. Wadsworth & Brooks/Cole.

Johnson, N. L., Kotz, S. and Balakrishnan, N. (1995) *Continuous Univariate Distributions*, volume 1, chapter 13. Wiley, New York.

See Also

Distributions for other standard distributions, including `dlnorm` for the Lognormal distribution.

Examples

require(graphics)

```
dnorm(0) == 1/sqrt(2*pi)
dnorm(1) == exp(-1/2)/sqrt(2*pi)
dnorm(1) == 1/sqrt(2*pi*exp(1))

## Using "log = TRUE" for an extended range :
par(mfrow = c(2,1))
plot(function(x) dnorm(x, log = TRUE), -60, 50,
      main = "log { Normal density }")
curve(log(dnorm(x)), add = TRUE, col = "red", lwd = 2)
mtext("dnorm(x, log=TRUE)", adj = 0)
mtext("log(dnorm(x))", col = "red", adj = 1)

plot(function(x) pnorm(x, log.p = TRUE), -50, 10,
      main = "log { Normal Cumulative }")
curve(log(pnorm(x)), add = TRUE, col = "red", lwd = 2)
mtext("pnorm(x, log=TRUE)", adj = 0)
mtext("log(pnorm(x))", col = "red", adj = 1)

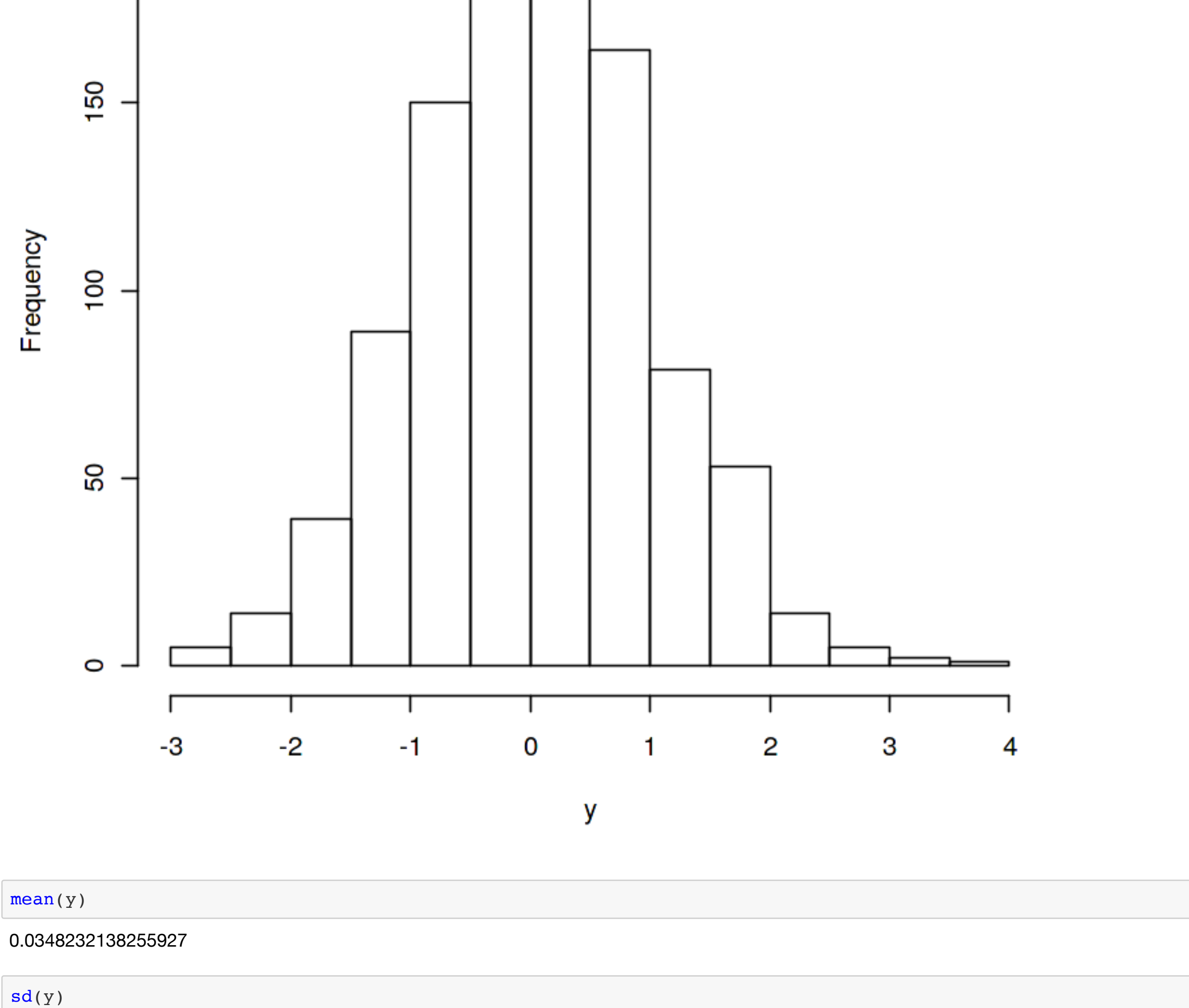
## if you want the so-called 'error function'
erf <- function(x) 2 * pnorm(x * sqrt(2)) - 1
## (see Abramowitz and Stegun 29.2.29)
## and the so-called 'complementary error function'
erfc <- function(x) 2 * pnorm(x * sqrt(2), lower = FALSE)
## and the inverses
erfinv <- function(x) qnorm((1 + x)/2)/sqrt(2)
erfcinv <- function(x) qnorm(x/2, lower = FALSE)/sqrt(2)
```

[Package stats version 3.6.1]

```
In [10]: y = rnorm(1000)

In [11]: y
Out[11]: 1.75708023217534 - 0.472922251553035 - 1.36473324838116 - 0.301701034419927 - 1.62291237219315 - 0.276848490054476 -
-0.424877043324269 - 0.115881146398079 - 0.555036069974077 - 1.39246130996118 - 0.29474980224971 - 0.367819686567105 -
0.939038810122164 - 0.543875285077413 - 1.37848726316564 - 1.38457532711118 - 0.941606014055414 - 0.823130933616846 -
-0.446535109665506 - 0.567020835625362 - 0.517352665110286 - 0.845059790841002 - 0.341381197017128 - 0.126920289370804 -
0.118032123982894 - 0.520664233349521 - 1.01823651975713 - 2.613786669161072 - 1.49190245055323 - 0.207806868744911 -
-0.220733556521028 - 0.174511038963446 - 0.453418190857039 - 0.157866119655613 - 0.270857278374199 - 0.166934952291068 -
-0.127311547845744 - 2.59614279016931 - 1.49538281616418 - 1.43589533128516 - 0.333338134697869 - 1.1627611340537 -
0.598378469510751 - 0.0483217886186 - 0.373591450547762 - 1.39692342021931 - 0.973795983820675 - 1.3367289571712 -
0.505562685170549 - 1.31774948464202 - 0.162137988325389 - 1.96014311325505 - 1.29831581253101 - 0.706249663639491 -
0.0940376975722098 - 1.0815931769211 - 0.398585077444649 - 1.03434712644556 - 0.608369896408536 - 0.6723252729371182 -
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-0.828998169547084 - 0.278294982126978 - 1.84667053811176 - 0.876372167319415
```

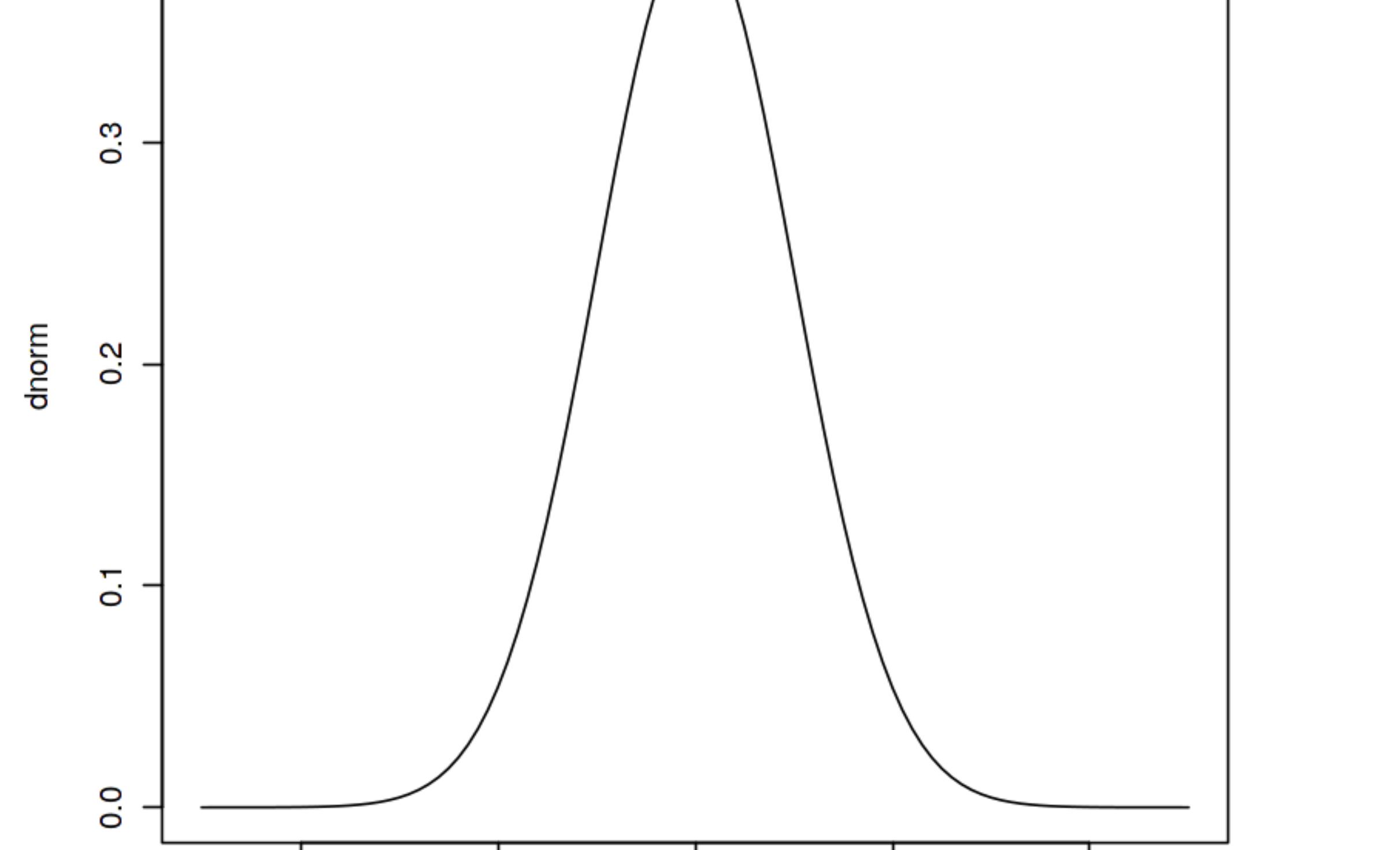
```
In [12]: hist(y)
Out[12]:
```



```
In [13]: mean(y)
Out[13]: 0.0348232138255927

In [14]: sd(y)
Out[14]: 0.997694260883626

In [15]: plot.function(dnorm, from=-5, to=5)
Out[15]:
```



```
In [0]:
```