

Package ‘chi’

October 12, 2022

Type Package

Title The Chi Distribution

Version 0.1

URL <https://github.com/dkahle/chi>

BugReports <https://github.com/dkahle/chi/issues>

Description Light weight implementation of the standard distribution functions for the chi distribution, wrapping those for the chi-squared distribution in the stats package.

License GPL-2

RoxygenNote 6.0.1

NeedsCompilation no

Author David Kahle [aut, cre, cph]

Maintainer David Kahle <david.kahle@gmail.com>

Repository CRAN

Date/Publication 2017-05-07 05:22:54 UTC

R topics documented:

chi	2
invchi	3

Index	5
--------------	----------

Description

Density, distribution function, quantile function and random generation for the chi distribution.

Usage

```
dchi(x, df, ncp = 0, log = FALSE)
pchi(q, df, ncp = 0, lower.tail = TRUE, log.p = FALSE)
qchi(p, df, ncp = 0, lower.tail = TRUE, log.p = FALSE)
rchi(n, df, ncp = 0)
```

Arguments

<code>x, q</code>	vector of quantiles.
<code>df</code>	degrees of freedom (non-negative, but can be non-integer).
<code>ncp</code>	non-centrality parameter (non-negative).
<code>log, log.p</code>	logical; if TRUE, probabilities <code>p</code> are given as $\log(p)$.
<code>lower.tail</code>	logical; if TRUE (default), probabilities are $P[X \leq x]$ otherwise, $P[X > x]$.
<code>p</code>	vector of probabilities.
<code>n</code>	number of observations. If $\text{length}(n) > 1$, the length is taken to be the number required.

Details

The functions `(d/p/q/r)chi` simply wrap those of the standard `(d/p/q/r)chisq` R implementation, so look at, say, [dchisq](#) for details.

See Also

[dchisq](#); these functions just wrap the `(d/p/q/r)chisq` functions.

Examples

```
s <- seq(0, 5, .01)
plot(s, dchi(s, 7), type = 'l')

f <- function(x) dchi(x, 7)
q <- 2
integrate(f, 0, q)
```

```
(p <- pchi(q, 7))
qchi(p, 7) # = q
mean(rchi(1e5, 7) <= q)

samples <- rchi(1e5, 7)
plot(density(samples))
curve(f, add = TRUE, col = "red")
```

invchi

The Inverse Chi Distribution

Description

Density, distribution function, quantile function and random generation for the inverse chi distribution.

Usage

```
dinvchi(x, df, ncp = 0, log = FALSE)

pinvchi(q, df, ncp = 0, lower.tail = TRUE, log.p = FALSE)

qinvchi(p, df, ncp = 0, lower.tail = TRUE, log.p = FALSE)

rinvchi(n, df, ncp = 0)
```

Arguments

x, q	vector of quantiles.
df	degrees of freedom (non-negative, but can be non-integer).
ncp	non-centrality parameter (non-negative).
log, log.p	logical; if TRUE, probabilities p are given as log(p).
lower.tail	logical; if TRUE (default), probabilities are $P[X \leq x]$ otherwise, $P[X > x]$.
p	vector of probabilities.
n	number of observations. If $\text{length}(n) > 1$, the length is taken to be the number required.

See Also

[dchi](#)

Examples

```
s <- seq(0, 2, .01)
plot(s, dinvchi(s, 7), type = 'l')
```

```
f <- function(x) dinvchi(x, 7)
q <- .5
integrate(f, 0, q)
(p <- pinvchi(q, 7))
qinvchi(p, 7) # = q
mean(rinvchi(1e5, 7) <= q)
```

```
samples <- rinvchi(1e5, 7)
plot(density(samples))
curve(f, add = TRUE, col = "red")
```

Index

chi, 2

dchi, 3

dchi (chi), 2

dchisq, 2

dinvchi (invchi), 3

invchi, 3

pchi (chi), 2

pinvchi (invchi), 3

qchi (chi), 2

qinvchi (invchi), 3

rchi (chi), 2

rinvchi (invchi), 3