Binomial(stats) R Documentation

The Binomial Distribution

Description

Density, distribution function, quantile function and random generation for the binomial distribution with parameters `size` and `prob`.

Usage

```
dbinom(x, size, prob, log = FALSE)
pbinom(q, size, prob, lower.tail = TRUE, log.p = FALSE)
qbinom(p, size, prob, lower.tail = TRUE, log.p = FALSE)
rbinom(n, size, prob)
```

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.
`size`	number of trials (zero or more).
`prob`	probability of success on each trial.
`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

The binomial distribution with `size` = n and `prob` = p has density

$$p(x) = choose(n,x)\ p^x\ (1-p)^{(n-x)}$$

for $x = 0, ..., n$.

If an element of `x` is not integer, the result of `dbinom` is zero, with a warning. $p(x)$ is computed using Loader's algorithm, see the reference below.

The quantile is defined as the smallest value x such that $F(x) >= p$, where F is the distribution function.

Value

`dbinom` gives the density, `pbinom` gives the distribution function, `qbinom` gives the quantile function and `rbinom` generates random deviates.
If `size` is not an integer, `NaN` is returned.

Source

For `dbinom` a saddle-point expansion is used: see

Catherine Loader (2000). *Fast and Accurate Computation of Binomial Probabilities*; available from http://www.herine.net/stat/software/dbinom.html.

`pbinom` uses `pbeta`.

`qbinom` uses the Cornish–Fisher Expansion to include a skewness correction to a normal approximation, followed by a search.

`rbinom` (for `size < .Machine$integer.max`) is based on

Kachitvichyanukul, V. and Schmeiser, B. W. (1988) Binomial random variate generation. *Communications of the ACM*, **31**, 216–222.

See Also

`dnbinom` for the negative binomial, and `dpois` for the Poisson distribution.

Examples

```
require(graphics)
# Compute P(45 < X < 55) for X Binomial(100,0.5)
sum(dbinom(46:54, 100, 0.5))

## Using "log = TRUE" for an extended range :
n <- 2000
k <- seq(0, n, by = 20)
plot (k, dbinom(k, n, pi/10, log=TRUE), type='l', ylab="log density",
      main = "dbinom(*, log=TRUE) is better than  log(dbinom(*))")
lines(k, log(dbinom(k, n, pi/10)), col='red', lwd=2)
## extreme points are omitted since dbinom gives 0.
mtext("dbinom(k, log=TRUE)", adj=0)
mtext("extended range", adj=0, line = -1, font=4)
mtext("log(dbinom(k))", col="red", adj=1)
```
