

How to Use dt, qt, pt, and rt Functions in R for Data Analysis

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In R, dt, qt, pt, and rt are statistical functions that have significant importance in data analysis.

The dt function, also known as the probability density function, is used to calculate the probability of a specific value occurring within a continuous distribution. This is useful for analyzing data sets with continuous variables, such as time or distance.

The qt function, or quantile function, is used to determine the value at a given probability in a distribution. It is commonly used in hypothesis testing and confidence interval calculations.

The pt function, or cumulative distribution function, is used to calculate the probability of a value being less than or equal to a given point in a distribution. This is useful for analyzing discrete data sets, such as customer ratings or survey responses.

Lastly, the rt function, or random number generator, is used to generate random numbers from a specified distribution. This is helpful in simulating data for statistical analysis and testing hypotheses.

In summary, these functions play a crucial role in data analysis as they provide essential statistical calculations and aid in understanding the distribution of data. They can be used for a wide range of applications, including hypothesis testing, confidence interval estimation, and data simulation.

A Guide to dt, qt, pt, & rt in R

The Student t distribution is one of the most commonly used distribution in statistics. This tutorial explains how to work with the Student t distribution in R using the functions dt(), qt(), pt(), and rt().

dt

The function dt returns the value of the probability density function (pdf) of the Student t distribution given a certain random variable x and degrees of freedom df . The syntax for using dt is as follows:

dt(x, df)

The following code illustrates a few examples of dt in action:

```
#find the value of the Student t distribution pdf at x = 0  
with 20 degrees of freedom  
dt(x = 0, df = 20)
```

```
# 0.3939886
```

```
#by default, R assumes the first argument is x and the  
second argument is df  
dt(0, 20)
```

```
# 0.3939886
```

```
#find the value of the Student t distribution pdf at x = 1  
with 30 degrees of freedom  
dt(1, 30)  
# 0.2379933
```

Typically when you're trying to solve questions about probability using the Student t distribution, you'll often use pt instead of dt. One useful application of dt, however, is in creating a Student t distribution plot in R.

The following code illustrates how to do so:

```
#Create a sequence of 100 equally spaced numbers  
between -4 and 4
```

```
x <- seq(-4, 4, length=100)
```

```
#create a vector of values that shows the height of the  
probability distribution#for each value in x, using 20  
degrees of freedom
```

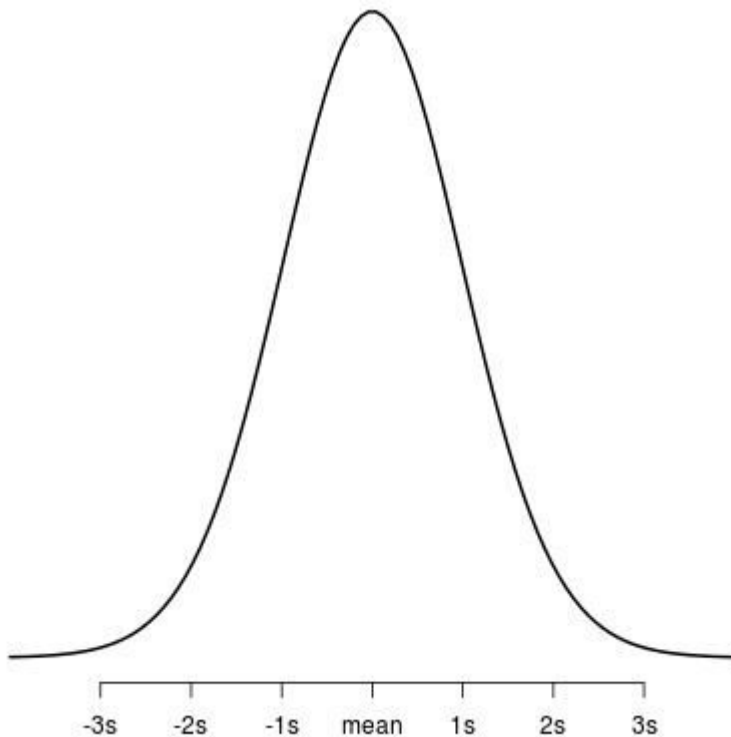
```
y <- dt(x = x, df = 20)
```

```
#plot x and y as a scatterplot with connected lines (type  
= "l") and add#an x-axis with custom labels
```

```
plot(x,y, type = "l", lwd = 2, axes = FALSE, xlab = "",  
ylab = "")
```

```
axis(1, at = -3:3, labels = c("-3s", "-2s", "-1s", "mean",  
"1s", "2s", "3s"))
```

This generates the following plot:



pt

The function `pt` returns the value of the cumulative density function (cdf) of the Student *t* distribution given a certain random variable *x* and degrees of freedom *df*. The syntax for using `pnorm` is as follows:

`pt(x, df)`

Put simply, `pt` returns the area to the left of a given value *x* in the Student *t* distribution. If you're interested in the area to the right of a given value *x*, you can simply add the argument `lower.tail = FALSE`

pt(x, df, lower.tail = FALSE)

The following examples illustrates how to solve some probability questions using pt.

Example 1: Find the area to the left of a t-statistic with value of -0.785 and 14 degrees of freedom.

```
pt(-0.785, 14)
```

```
# 0.2227675
```

#the following approaches produce equivalent results

```
#1 - area to the left
```

```
1 - pt(-0.785, 14)
```

```
# 0.7772325
```

```
#area to the right
```

```
pt(-0.785, 14, lower.tail = FALSE)
```

```
# 0.7772325
```

Example 3: Find the total area in a Student t distribution with 14 degrees of freedom that lies to the left of -0.785

or to the right of 0.785.

```
pt(-0.785, 14) + pt(0.785, 14, lower.tail = FALSE)
```

```
# 0.4455351
```

qt

The function **qt** returns the value of the inverse cumulative density function (cdf) of the Student t distribution given a certain random variable **x** and degrees of freedom **df**. The syntax for using **qt** is as follows:

```
qt(x, df)
```

Put simply, you can use **qt** to find out what the t-score is of the pth quantile of the Student t distribution.

The following code illustrates a few examples of **qt** in action:

```
#find the t-score of the 99th quantile of the Student t  
distribution with df = 20
```

```
qt(.99, df = 20)
```

```
# 2.527977
```

```
#find the t-score of the 95th quantile of the Student t  
distribution with df = 20
```

```
qt(.95, df = 20)
```

```
# 1.724718
```

```
#find the t-score of the 90th quantile of the Student t  
distribution with df = 20
```

```
qt(.9, df = 20)
```

```
# 1.325341
```

Note that the critical values found by qt will match the critical values found in the as well as the critical values that can be found by the .

rt

The function rt generates a vector of random variables that follow a Student t distribution given a vector length n and degrees of freedom df . The syntax for using rt is as follows:

```
rt(n, df)
```

The following code illustrates a few examples of `rt` in action:

```
#generate a vector of 5 random variables that follow a Student t distribution
```

```
#with df = 20
```

```
rt(n = 5, df = 20)
```

```
# -1.7422445 0.9560782 0.6635823 1.2122289 -0.7052825
```

```
#generate a vector of 1000 random variables that follow a Student t distribution
```

```
#with df = 40
```

```
narrowDistribution <- rt(1000, 40)
```

```
#generate a vector of 1000 random variables that follow a Student t distribution
```

```
#with df = 5
```

```
wideDistribution <- rt(1000, 5)
```

```
#generate two histograms to view these two distributions side by side, and specify
```

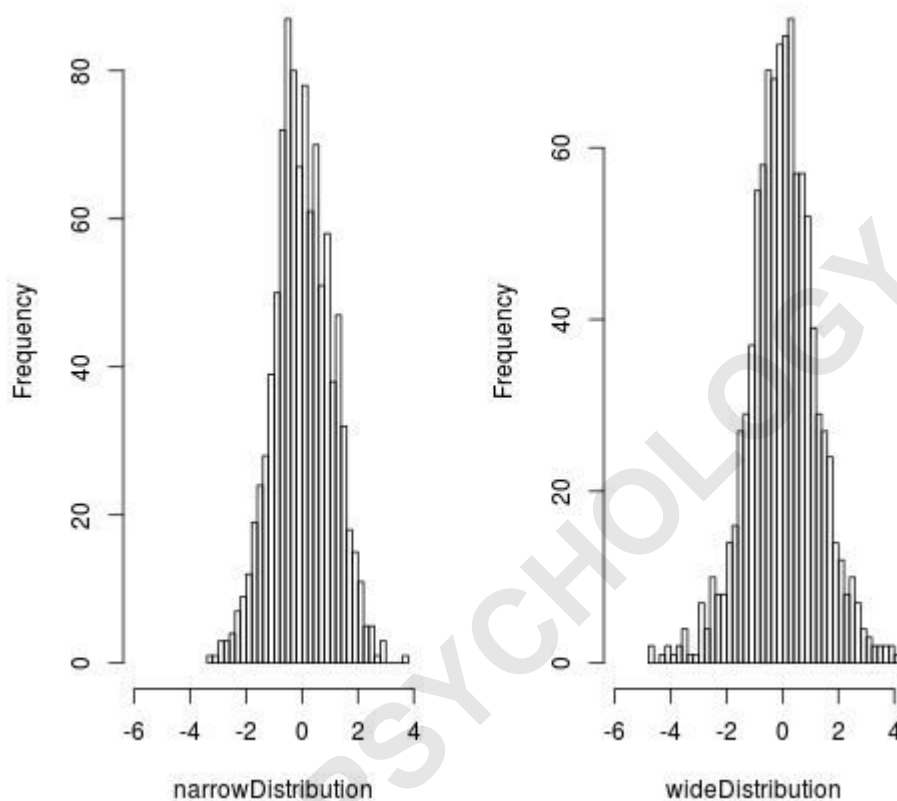
```
#50 bars in histogram,
```

```
par(mfrow=c(1, 2)) #one row, two columns
```

```
hist(narrowDistribution, breaks=50, xlim = c(-6, 4))
```

```
hist(wideDistribution, breaks=50, xlim = c(-6, 4))
```

This generates the following histograms:



Notice how the wide distribution is more spread out compared to the narrow distribution. This is because we specified the degrees of freedom in the wide distribution to be 5 compared to 40 in the narrow distribution. The fewer degrees of freedom, the wider the Student t distribution will be.

Further Reading:

A Guide to dnorm, pnorm, qnorm, and rnorm in R

A Guide to dbinom, pbinom, qbinom, and rbinom in R

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