Package ‘distrEx’

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Version 2.3.1

Date 2011-09-30

Title Extensions of package distr

Description Extensions of package distr and some additional functionality

Depends R(>= 2.6.0), methods, distr(>= 2.2), evd, actuar, startupmsg

Suggests tcltk

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LazyLoad yes

ByteCompile yes

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R topics documented:

`distrEx-package` *distrEx – Extensions of package distr*

Description

distrEx proides some extensions of package **distr**:

- extreme value distribution classes,
- expectations in the form
  - `E(X)` for the expectation of a distribution object `X`
  - `E(X,f)` for the expectation of `f(X)` where `X` is some distribution object and `f` some function in `X`
- further functionals: var, sd, IQR, mad, median, skewness, kurtosis
- truncated moments,
- distances between distributions (Hellinger, Cramer von Mises, Kolmogorov, total variation, "convex contamination")
- lists of distributions,
- conditional distributions in factorized form
- conditional expectations in factorized form

Details

Package:	distrEx
Version:	2.3
Date:	2010-12-03
Depends:	R(>= 2.6.0), methods, distr(>= 2.2), evd, actuar, startupmsg
LazyLoad:	yes
License:	LGPL-3
URL:	http://distr.r-forge.r-project.org/
SVNRevision:	699

Classes

```
Distribution Classes
```

```
"Distribution" (from distr)
|>"UnivariateDistribution" (from distr)
|>|>"AbscontDistribution" (from distr)
|>|>|>"Gumbel"
|>|>|>"Pareto"
|>|>|>"GPareto"
|>"MultivariateDistribution"
|>|>"DiscreteMVDistribution-class"
|>"UnivariateCondDistribution"
|>|>"AbscontCondDistribution"
|>|>|>"PrognCondDistribution"
|>|>"DiscreteCondDistribution"


Condition Classes

"Condition"
|>"EuclCondition"
|>"PrognCondition"

Parameter Classes

"OptionalParameter" (from distr)
|>"Parameter" (from distr)
|>|>"LMParameter"
|>|>"GumbelParameter"
|>|>"ParetoParameter"
```

Functions

```
Integration:
GLIntegrate            Gauss-Legendre quadrature
distrExIntegrate       Integration of one-dimensional functions

Options:
distrExOptions         Function to change the global variables of the
                       package 'distrEx'
Standardization:
make01                 Centering and standardization of univariate
                       distributions
```

Generating Functions

```
Distribution Classes
ConvexContamination    Generic function for generating convex
```

```
                        contaminations
DiscreteMVDistribution
                        Generating function for
                        DiscreteMVDistribution-class
Gumbel                  Generating function for Gumbel-class
LMCondDistribution      Generating function for the conditional
                        distribution of a linear regression model.

Condition Classes
EuclCondition           Generating function for EuclCondition-class

Parameter Classes
LMParameter             Generating function for LMParameter-class
```

Methods

```
Distances:
ContaminationSize       Generic function for the computation of the
                        convex contamination (Pseudo-)distance of two
                        distributions
HellingerDist           Generic function for the computation of the
                        Hellinger distance of two distributions
KolmogorovDist          Generic function for the computation of the
                        Kolmogorov distance of two distributions
TotalVarDist            Generic function for the computation of the
                        total variation distance of two distributions
AsymTotalVarDist        Generic function for the computation of the
                       asymmetric total variation distance of two distributions
                  (for given ratio rho of negative to positive part of deviation)
OAsymTotalVarDist     Generic function for the computation of the minimal (in rho)
                       asymmetric total variation distance of two distributions
vonMisesDist            Generic function for the computation of the
                        von Mises distance of two distributions

liesInSupport           Generic function for testing the support of a
                        distribution


Functionals:
E                       Generic function for the computation of
                        (conditional) expectations
var                     Generic functions for the computation of
                        functionals
IQR                     Generic functions for the computation of
                        functionals
sd                      Generic functions for the computation of
                        functionals
mad                     Generic functions for the computation of
```

```
                         functionals
median                   Generic functions for the computation of
                         functionals
skewness                 Generic functions for the computation of
                         functionals
kurtosis                 Generic functions for the computation of
                         Functionals


truncated Moments:
m1df                     Generic function for the computation of clipped
                         first moments
m2df                     Generic function for the computation of clipped
                         second moments
```

Demos

Demos are available — see `demo(package="distrEx")`.

Acknowledgement

G. Jay Kerns, <gkerns@ysu.edu>, has provided a major contribution, in particular the functionals `skewness` and `kurtosis` are due to him. Natalyia Horbenko, <natalyia.horbenko@itwm.fraunhofer.de> has ported the **actuar** code for the Pareto distribution to this setup.

Start-up-Banner

You may suppress the start-up banner/message completely by setting `options("StartupBanner"="off")` somewhere before loading this package by `library` or `require` in your R-code / R-session.

If option `"StartupBanner"` is not defined (default) or setting `options("StartupBanner"=NULL)` or `options("StartupBanner"="complete")` the complete start-up banner is displayed.

For any other value of option `"StartupBanner"` (i.e., not in `c(NULL,"off","complete")`) only the version information is displayed.

The same can be achieved by wrapping the `library` or `require` call into either `suppressStartupMessages()` or `onlytypeStartupMessages(.,atypes="version")`.

As for general `packageStartupMessage`'s, you may also suppress all the start-up banner by wrapping the `library` or `require` call into `suppressPackageStartupMessages()` from **startupmsg**-version 0.5 on.

Package versions

Note: The first two numbers of package versions do not necessarily reflect package-individual development, but rather are chosen for the distrXXX family as a whole in order to ease updating "depends" information.

Note

Some functions of package **stats** have intentionally been masked, but completely retain their functionality — see `distrExMASK()`.

If any of the packages **e1071**, **moments**, **fBasics** is to be used together with **distrEx** the latter must be attached *after* any of the first mentioned. Otherwise `kurtosis()` and `skewness()` defined as *methods* in **distrEx** may get masked.
To re-mask, you may use `kurtosis <- distrEx::kurtosis; skewness <- distrEx::skewness`. See also `distrExMASK()`

Author(s)

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References

P. Ruckdeschel, M. Kohl, T. Stabla, F. Camphausen (2006): S4 Classes for Distributions, *R News*, *6*(2), 2-6. http://CRAN.R-project.org/doc/Rnews/Rnews_2006-2.pdf

a vignette for packages **distr**, **distrSim**, **distrTEst**, and **distrEx** is included into the mere documentation package **distrDoc** and may be called by `require("distrDoc");vignette("distr")`

a homepage to this package is available under
http://distr.r-forge.r-project.org/

M. Kohl (2005): *Numerical Contributions to the Asymptotic Theory of Robustness.* PhD Thesis. Bayreuth. Available as http://www.stamats.de/ThesisMKohl.pdf

See Also

`distr-package`

`AbscontCondDistribution-class` *Absolutely continuous conditional distribution*

Description

The class of absolutely continuous conditional univariate distributions.

Objects from the Class

Objects can be created by calls of the form `new("AbscontCondDistribution", ...)`.

Slots

`cond` Object of class "`Condition`": condition

`img` Object of class "`rSpace`": the image space.

`param` Object of class "`OptionalParameter`": an optional parameter.

`r` Object of class "`function`": generates random numbers.

`d` Object of class "`OptionalFunction`": optional conditional density function.

`p` Object of class "`OptionalFunction`": optional conditional cumulative distribution function.

`q` Object of class "`OptionalFunction`": optional conditional quantile function.

`.withArith` logical: used internally to issue warnings as to interpretation of arithmetics

`.withSim` logical: used internally to issue warnings as to accuracy

`.logExact` logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function

`.lowerExact` logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

`Symmetry` object of class "`DistributionSymmetry`"; used internally to avoid unnecessary calculations.

Extends

Class "`UnivariateCondDistribution`", directly.
Class "`Distribution`", by class "`UnivariateCondDistribution`".

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

`UnivariateCondDistribution-class`, `Distribution-class`

Examples

```
new("AbscontCondDistribution")
```

`AsymTotalVarDist` *Generic function for the computation of asymmetric total variation distance of two distributions*

Description

Generic function for the computation of asymmetric total variation distance $d_v(\rho)$ of two distributions P and Q where the distributions may be defined for an arbitrary sample space $(\Omega, \mathcal{A})$. For given ratio of inlier and outlier probability ρ, this distance is defined as

$$d_v(\rho)(P, Q) = \int (dQ - c\,dP)_+$$

for c defined by

$$\rho \int (dQ - c\,dP)_+ = \int (dQ - c\,dP)_-$$

It coincides with total variation distance for $\rho = 1$.

Usage

```
AsymTotalVarDist(e1, e2, ...)
## S4 method for signature 'AbscontDistribution,AbscontDistribution'
AsymTotalVarDist(e1,e2, rho = 1,
             rel.tol = .Machine$double.eps^0.3, maxiter=1000, Ngrid = 10000,
             TruncQuantile = getdistrOption("TruncQuantile"),
             IQR.fac = 15)
## S4 method for signature 'AbscontDistribution,DiscreteDistribution'
AsymTotalVarDist(e1,e2, rho = 1, ...)
## S4 method for signature 'DiscreteDistribution,AbscontDistribution'
AsymTotalVarDist(e1,e2, rho = 1, ...)
## S4 method for signature 'DiscreteDistribution,DiscreteDistribution'
AsymTotalVarDist(e1,e2, rho = 1, ...)
## S4 method for signature 'numeric,DiscreteDistribution'
AsymTotalVarDist(e1, e2, rho = 1, ...)
## S4 method for signature 'DiscreteDistribution,numeric'
AsymTotalVarDist(e1, e2, rho  = 1, ...)
## S4 method for signature 'numeric,AbscontDistribution'
AsymTotalVarDist(e1, e2, rho = 1, asis.smooth.discretize = "discretize",
            n.discr = getdistrExOption("nDiscretize"), low.discr = getLow(e2),
            up.discr = getUp(e2), h.smooth = getdistrExOption("hSmooth"),
             rel.tol = .Machine$double.eps^0.3, maxiter=1000, Ngrid = 10000,
             TruncQuantile = getdistrOption("TruncQuantile"),
             IQR.fac = 15)
## S4 method for signature 'AbscontDistribution,numeric'
AsymTotalVarDist(e1, e2,  rho = 1,
            asis.smooth.discretize = "discretize",
            n.discr = getdistrExOption("nDiscretize"), low.discr = getLow(e1),
            up.discr = getUp(e1), h.smooth = getdistrExOption("hSmooth"),
             rel.tol = .Machine$double.eps^0.3, maxiter=1000, Ngrid = 10000,
             TruncQuantile = getdistrOption("TruncQuantile"),
             IQR.fac = 15)
## S4 method for signature 'AcDcLcDistribution,AcDcLcDistribution'
AsymTotalVarDist(e1, e2,
        rho = 1, rel.tol = .Machine$double.eps^0.3, maxiter=1000, Ngrid = 10000,
```

```
                TruncQuantile = getdistrOption("TruncQuantile"),
                IQR.fac = 15)
```

Arguments

`e1`	object of class `"Distribution"` or `"numeric"`
`e2`	object of class `"Distribution"` or `"numeric"`
`asis.smooth.discretize`	possible methods are `"asis"`, `"smooth"` and `"discretize"`. Default is `"discretize"`.
`n.discr`	if `asis.smooth.discretize` is equal to `"discretize"` one has to specify the number of lattice points used to discretize the abs. cont. distribution.
`low.discr`	if `asis.smooth.discretize` is equal to `"discretize"` one has to specify the lower end point of the lattice used to discretize the abs. cont. distribution.
`up.discr`	if `asis.smooth.discretize` is equal to `"discretize"` one has to specify the upper end point of the lattice used to discretize the abs. cont. distribution.
`h.smooth`	if `asis.smooth.discretize` is equal to `"smooth"` – i.e., the empirical distribution of the provided data should be smoothed – one has to specify this parameter.
`rho`	ratio of inlier/outlier radius
`rel.tol`	relative tolerance for `distrExIntegrate` and `uniroot`
`maxiter`	parameter for `uniroot`
`Ngrid`	How many grid points are to be evaluated to determine the range of the likelihood ratio?,
`TruncQuantile`	Quantile the quantile based integration bounds (see details)
`IQR.fac`	Factor for the scale based integration bounds (see details)
`...`	further arguments to be used in particular methods (not in package **distrEx**)

Details

For distances between absolutely continuous distributions, we use numerical integration; to determine sensible bounds we proceed as follows: by means of `min(getLow(e1,eps=TruncQuantile),getLow(e2,eps=TruncQ` `max(getUp(e1,eps=TruncQuantile),getUp(e2,eps=TruncQuantile))` we determine quantile based bounds `c(low.0,up.0)`, and by means of `s1 <- max(IQR(e1),IQR(e2))`; `m1<- median(e1)`; `m2 <- median(e2)` and `low.1 <- min(m1,m2)-s1*IQR.fac`, `up.1 <- max(m1,m2)+s1*IQR.fac` we determine scale based bounds; these are combined by `low <- max(low.0,low.1)`, `up <- max(up.0,up1)`.

Again in the absolutely continuous case, to determine the range of the likelihood ratio, we evaluate this ratio on a grid constructed as follows: `x.range <- c(seq(low, up, length=Ngrid/3), q(e1)(seq(0,1,length=Ngrid/3)*.999), q(e2)(seq(0,1,length=Ngrid/3)*.999))`

Finally, for both discrete and absolutely continuous case, we clip this ratio downwards by `1e-10` and upwards by `1e10`

In case we want to compute the total variation distance between (empirical) data and an abs. cont. distribution, we can specify the parameter `asis.smooth.discretize` to avoid trivial distances (distance = 1).

Using `asis.smooth.discretize = "discretize"`, which is the default, leads to a discretization of the provided abs. cont. distribution and the distance is computed between the provided data and the discretized distribution.

Using `asis.smooth.discretize = "smooth"` causes smoothing of the empirical distribution of the provided data. This is, the empirical data is convoluted with the normal distribution `Norm(mean = 0, sd = h.smooth)` which leads to an abs. cont. distribution. Afterwards the distance between the smoothed empirical distribution and the provided abs. cont. distribution is computed.

Value

Asymmetric Total variation distance of `e1` and `e2`

Methods

e1 = "AbscontDistribution", e2 = "AbscontDistribution": total variation distance of two absolutely continuous univariate distributions which is computed using `distrExIntegrate`.

e1 = "AbscontDistribution", e2 = "DiscreteDistribution": total variation distance of absolutely continuous and discrete univariate distributions (are mutually singular; i.e., have distance =`1`).

e1 = "DiscreteDistribution", e2 = "DiscreteDistribution": total variation distance of two discrete univariate distributions which is computed using `support` and `sum`.

e1 = "DiscreteDistribution", e2 = "AbscontDistribution": total variation distance of discrete and absolutely continuous univariate distributions (are mutually singular; i.e., have distance =`1`).

e1 = "numeric", e2 = "DiscreteDistribution": Total variation distance between (empirical) data and a discrete distribution.

e1 = "DiscreteDistribution", e2 = "numeric": Total variation distance between (empirical) data and a discrete distribution.

e1 = "numeric", e2 = "AbscontDistribution": Total variation distance between (empirical) data and an abs. cont. distribution.

e1 = "AbscontDistribution", e1 = "numeric": Total variation distance between (empirical) data and an abs. cont. distribution.

e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution": Total variation distance of mixed discrete and absolutely continuous univariate distributions.

Author(s)

Peter Ruckdeschel `<Peter.Ruckdeschel@itwm.fraunhofer.de>`

References

to be filled; Agostinelli, C and Ruckdeschel, P. (2009): A simultaneous inlier and outlier model by asymmetric total variation distance.

See Also

`TotalVarDist-methods`, `ContaminationSize`, `KolmogorovDist`, `HellingerDist`, `Distribution-class`

Examples

```
AsymTotalVarDist(Norm(), Gumbel(), rho=0.3)
AsymTotalVarDist(Norm(), Td(10), rho=0.3)
AsymTotalVarDist(Norm(mean = 50, sd = sqrt(25)), Binom(size = 100), rho=0.3) # mutually singular
AsymTotalVarDist(Pois(10), Binom(size = 20), rho=0.3)

x <- rnorm(100)
AsymTotalVarDist(Norm(), x, rho=0.3)
AsymTotalVarDist(x, Norm(), asis.smooth.discretize = "smooth", rho=0.3)

y <- (rbinom(50, size = 20, prob = 0.5)-10)/sqrt(5)
AsymTotalVarDist(y, Norm(), rho=0.3)
AsymTotalVarDist(y, Norm(), asis.smooth.discretize = "smooth", rho=0.3)

AsymTotalVarDist(rbinom(50, size = 20, prob = 0.5), Binom(size = 20, prob = 0.5), rho=0.3)
```

Condition-class *Conditions*

Description

The class of conditions.

Objects from the Class

Objects can be created by calls of the form `new("Condition", ...)`.

Slots

`name` Object of class `"character"`: name of the condition

Methods

name `signature(object = "Condition")`: accessor function for slot `name`.

name<- `signature(object = "Condition")`: replacement function for slot `name`.

Author(s)

Matthias Kohl <`Matthias.Kohl@stamats.de`>

See Also

UnivariateCondDistribution-class

Examples

```
new("Condition")
```

ContaminationSize *Generic Function for the Computation of the Convex Contamination (Pseudo-)Distance of Two Distributions*

Description

Generic function for the computation of convex contamination (pseudo-)distance of two probability distributions P and Q. That is, the minimal size $\varepsilon \in [0,1]$ is computed such that there exists some probability distribution R with

$$Q = (1-\varepsilon)P + \varepsilon R$$

Usage

```
ContaminationSize(e1, e2, ...)
## S4 method for signature 'AbscontDistribution,AbscontDistribution'
ContaminationSize(e1,e2)
## S4 method for signature 'DiscreteDistribution,DiscreteDistribution'
ContaminationSize(e1,e2)
## S4 method for signature 'AcDcLcDistribution,AcDcLcDistribution'
ContaminationSize(e1,e2)
```

Arguments

`e1`	object of class `"Distribution"`
`e2`	object of class `"Distribution"`
`...`	further arguments to be used in particular methods (not in package **distrEx**)

Details

Computes the distance from `e1` to `e2` respectively P to Q. This is not really a distance as it is not symmetric!

Value

A list containing the following components:

`e1`	object of class `"Distribution"`; ideal distribution
`e2`	object of class `"Distribution"`; 'contaminated' distribution
`size.of.contamination`	size of contamination

Methods

e1 = "AbscontDistribution", e2 = "AbscontDistribution": convex contamination (pseudo-)distance of two absolutely continuous univariate distributions.

e1 = "DiscreteDistribution", e2 = "DiscreteDistribution": convex contamination (pseudo-)distance of two discrete univariate distributions.

e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution": convex contamination (pseudo-)distance of two discrete univariate distributions.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>,
Peter Ruckdeschel <Peter.Ruckdeschel@itwm.fraunhofer.de>

References

Huber, P.J. (1981) *Robust Statistics*. New York: Wiley.

See Also

`KolmogorovDist`, `TotalVarDist`, `HellingerDist`, `Distribution-class`

Examples

```
ContaminationSize(Norm(), Norm(mean=0.1))
ContaminationSize(Pois(), Pois(1.5))
```

`ConvexContamination` *Generic Function for Generating Convex Contaminations*

Description

Generic function for generating convex contaminations. This is also known as *gross error model*. Given two distributions P (ideal distribution), R (contaminating distribution) and the size $\varepsilon \in [0,1]$ the convex contaminated distribution

$$Q = (1-\varepsilon)P + \varepsilon R$$

is generated.

Usage

```
ConvexContamination(e1, e2, size)
```

Arguments

`e1`	object of class `"Distribution"`: ideal distribution
`e2`	object of class `"Distribution"`: contaminating distribution
`size`	size of contamination (amount of gross errors)

Value

Object of class `"Distribution"`.

Methods

e1 = "UnivariateDistribution", e2 = "UnivariateDistribution", size = "numeric": convex combination of two univariate distributions

e1 = "AbscontDistribution", e2 = "AbscontDistribution", size = "numeric": convex combination of two absolutely continuous univariate distributions

e1 = "DiscreteDistribution", e2 = "DiscreteDistribution", size = "numeric": convex combination of two discrete univariate distributions

e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution", size = "numeric": convex combination of two univariate distributions which may be coerced to `"UnivarLebDecDistribution"`.

Author(s)

Matthias Kohl `<Matthias.Kohl@stamats.de>`

References

Huber, P.J. (1981) *Robust Statistics*. New York: Wiley.

See Also

`ContaminationSize`, `Distribution-class`

Examples

```
# Convex combination of two normal distributions
C1 <- ConvexContamination(e1 = Norm(), e2 = Norm(mean = 5), size = 0.1)
plot(C1)
```

`CvMDist` *Generic function for the computation of the Cramer - von Mises distance of two distributions*

Description

Generic function for the computation of the Cramer - von Mises distance d_μ of two distributions P and Q where the distributions are defined on a finite-dimensional Euclidean space $(\mathsf{R}^m, \mathcal{B}^m)$ with $\mathcal{B}^m$ the Borel-σ-algebra on R^m. The Cramer - von Mises distance is defined as

$$d_\mu(P,Q)^2 = \int (P(\{y \in \mathsf{R}^m \,|\, y \le x\}) - Q(\{y \in \mathsf{R}^m \,|\, y \le x\}))^2 \, \mu(dx)$$

where $\le$ is coordinatewise on R^m.

Usage

```
CvMDist(e1, e2, ...)
## S4 method for signature 'UnivariateDistribution,UnivariateDistribution'
CvMDist(e1, e2, mu = e2, useApply = FALSE, ...)
## S4 method for signature 'numeric,UnivariateDistribution'
CvMDist(e1, e2, mu = e2, ...)
```

Arguments

e1	object of class "Distribution" or class "numeric"
e2	object of class "Distribution"
...	further arguments to be used e.g. by E()
useApply	logical; to be passed to E()
mu	object of class "Distribution"; integration measure; defaulting to e2

Value

Cramer - von Mises distance of e1 and e2

Methods

e1 = "UnivariateDistribution", e2 = "UnivariateDistribution": Cramer - von Mises distance of two univariate distributions.

e1 = "numeric", e2 = "UnivariateDistribution": Cramer - von Mises distance between the empirical formed from a data set (e1) and a univariate distribution.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>,
Peter Ruckdeschel <Peter.Ruckdeschel@itwm.fraunhofer.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

See Also

ContaminationSize, TotalVarDist, HellingerDist, KolmogorovDist, Distribution-class

Examples

```
CvMDist(Norm(), Gumbel())
CvMDist(Norm(), Gumbel(), mu = Norm())
CvMDist(Norm(), Td(10))
CvMDist(Norm(mean = 50, sd = sqrt(25)), Binom(size = 100))
CvMDist(Pois(10), Binom(size = 20))
CvMDist(rnorm(100),Norm())
CvMDist((rbinom(50, size = 20, prob = 0.5)-10)/sqrt(5), Norm())
CvMDist(rbinom(50, size = 20, prob = 0.5), Binom(size = 20, prob = 0.5))
```

```
CvMDist(rbinom(50, size = 20, prob = 0.5), Binom(size = 20, prob = 0.5), mu = Pois())
```

---

dim-methods *Methods for Function dim in Package 'distrEx'*

Description

dim-methods

Methods

dim `signature(object = "DiscreteMVDistribution")`: returns the dimension of the distribution

See Also

dim-methods,
dim

DiscreteCondDistribution-class *Discrete conditional distribution*

Description

The class of discrete conditional univariate distributions.

Objects from the Class

Objects can be created by calls of the form `new("DiscreteCondDistribution", ...)`.

Slots

`support` Object of class `"function"`: conditional support.

`cond` Object of class `"Condition"`: condition

`img` Object of class `"rSpace"`: the image space.

`param` Object of class `"OptionalParameter"`: an optional parameter.

`r` Object of class `"function"`: generates random numbers.

`d` Object of class `"OptionalFunction"`: optional conditional density function.

`p` Object of class `"OptionalFunction"`: optional conditional cumulative distribution function.

`q` Object of class `"OptionalFunction"`: optional conditional quantile function.

`.withArith` logical: used internally to issue warnings as to interpretation of arithmetics

`.withSim` logical: used internally to issue warnings as to accuracy

.logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function

.lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "UnivariateCondDistribution", directly.
Class "Distribution", by class "UnivariateCondDistribution".

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

UnivariateCondDistribution-class

Examples

```
new("DiscreteCondDistribution")
```

DiscreteMVDistribution *Generating function for DiscreteMVDistribution-class*

Description

Generates an object of class "DiscreteMVDistribution".

Usage

```
DiscreteMVDistribution(supp, prob, Symmetry = NoSymmetry())
```

Arguments

supp	numeric matrix whose rows form the support of the discrete multivariate distribution.
prob	vector of probability weights for the elements of supp.
Symmetry	you may help R in calculations if you tell it whether the distribution is non-symmetric (default) or symmetric with respect to a center.

Details

Typical usages are

```
DiscreteMVDistribution(supp, prob)
DiscreteMVDistribution(supp)
```

Identical rows are collapsed to unique support values. If `prob` is missing, all elements in `supp` are equally weighted.

Value

Object of class `"DiscreteMVDistribution"`

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

`DiscreteMVDistribution-class`

Examples

```
# Dirac-measure at (0,0,0)
D1 <- DiscreteMVDistribution(supp = c(0,0,0))
support(D1)

# simple discrete distribution
D2 <- DiscreteMVDistribution(supp = matrix(c(0,1,0,2,2,1,1,0), ncol=2),
                prob = c(0.3, 0.2, 0.2, 0.3))
support(D2)
r(D2)(10)
```

`DiscreteMVDistribution-class` *Discrete Multivariate Distributions*

Description

The class of discrete multivariate distributions.

Objects from the Class

Objects can be created by calls of the form `new("DiscreteMVDistribution", ...)`. More frequently they are created via the generating function `DiscreteMVDistribution`.

Slots

img Object of class "rSpace". Image space of the distribution. Usually an object of class "EuclideanSpace".

param Object of class "OptionalParameter". Optional parameter of the multivariate distribution.

r Object of class "function": generates (pseudo-)random numbers

d Object of class "OptionalFunction": optional density function

p Object of class "OptionalFunction": optional cumulative distribution function

q Object of class "OptionalFunction": optional quantile function

support numeric matrix whose rows form the support of the distribution

.withArith logical: used internally to issue warnings as to interpretation of arithmetics

.withSim logical: used internally to issue warnings as to accuracy

.logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function

.lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Extends

Class "MultivariateDistribution", directly.
Class "Distribution", by class "MultivariateDistribution".

Methods

support signature(object = "DiscreteMVDistribution"): accessor function for slot support.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

Distribution-class, MultivariateDistribution-class, DiscreteMVDistribution, E-methods

Examples

```
(D1 <- new("MultivariateDistribution")) # Dirac measure in (0,0)
r(D1)(5)

(D2 <- DiscreteMVDistribution(supp = matrix(c(1:5, rep(3, 5)), ncol=2, byrow=TRUE)))
support(D2)
r(D2)(10)
d(D2)(support(D2))
p(D2)(lower = c(1,1), upper = c(3,3))
q(D2)
param(D2)
img(D2)

e1 <- E(D2) # expectation
```

distrExConstants *Built-in Constants in package distrEx*

Description

Constants built into **distrEx**.

Usage

```
EULERMASCHERONICONSTANT
APERYCONSTANT
```

Details

distrEx has a small number of built-in constants.

The following constants are available:

- `EULERMASCHERONICONSTANT`: the Euler Mascheroni constant

  $$\gamma = -\Gamma'(1)$$

  given in http://mathworld.wolfram.com/Euler-MascheroniConstant.html (48);
- `APERYCONSTANT`: the Apéry constant

  $$\zeta(3) = \frac{5}{2}(\sum_{k\geq 1}\frac{(-1)^{k-1}}{k^3\binom{2k}{k}})$$

  as given in http://mathworld.wolfram.com/AperysConstant.html, equation (8);

These are implemented as variables in the **distrEx** name space taking appropriate values.

Examples

```
EULERMASCHERONICONSTANT
APERYCONSTANT
```

distrExIntegrate *Integration of One-Dimensional Functions*

Description

Numerical integration via `integrate`. In case `integrate` fails a Gauss-Legendre quadrature is performed.

Usage

```
distrExIntegrate(f, lower, upper, subdivisions = 100,
                 rel.tol = .Machine$double.eps^0.25,
                 abs.tol = rel.tol, stop.on.error = TRUE,
                 distr, order, ...)
```

Arguments

`f`	an R function taking a numeric first argument and returning a numeric vector of the same length. Returning a non-finite element will generate an error.
`lower`	lower limit of integration. Can be `-Inf`.
`upper`	upper limit of integration. Can be `Inf`.
`subdivisions`	the maximum number of subintervals.
`rel.tol`	relative accuracy requested.
`abs.tol`	absolute accuracy requested.
`stop.on.error`	logical. If `TRUE` (the default) an error stops the function. If false some errors will give a result with a warning in the `message` component.
`distr`	object of class `UnivariateDistribution`.
`order`	order of Gauss-Legendre quadrature.
`...`	additional arguments to be passed to `f`. Remember to use argument names not matching those of `integrate` and `GLIntegrate`!

Details

This function calls `integrate`. In case `integrate` returns an error a Gauss-Legendre integration is performed using `GLIntegrate`. If `lower` or (and) `upper` are infinite the `GLIntegrateTruncQuantile`, respectively the `1-GLIntegrateTruncQuantile` quantile of `distr` is used instead.

Value

Estimate of the integral.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Based on QUADPACK routines `dqags` and `dqagi` by R. Piessens and E. deDoncker-Kapenga, available from Netlib.

R. Piessens, E. deDoncker-Kapenga, C. Uberhuber, D. Kahaner (1983) *Quadpack: a Subroutine Package for Automatic Integration*. Springer Verlag.

W.H. Press, S.A. Teukolsky, W.T. Vetterling, B.P. Flannery (1992) *Numerical Recipies in C*. The Art of Scientific Computing. Second Edition. Cambridge University Press.

See Also

`integrate`, `GLIntegrate`, `distrExOptions`

Examples

```
fkt <- function(x){x*dchisq(x+1, df = 1)}
integrate(fkt, lower = -1, upper = 3)
GLIntegrate(fkt, lower = -1, upper = 3)
try(integrate(fkt, lower = -1, upper = 5))
distrExIntegrate(fkt, lower = -1, upper = 5)
```

`distrExMASK` *Masking of/by other functions in package "distrEx"*

Description

Provides information on the (intended) masking of and (non-intended) masking by other other functions in package **distrEx**

Usage

```
distrExMASK(library = NULL)
```

Arguments

`library`	a character vector with path names of R libraries, or `NULL`. The default value of `NULL` corresponds to all libraries currently known. If the default is used, the loaded packages are searched before the libraries

Value

no value is returned

Author(s)

Peter Ruckdeschel `<Peter.Ruckdeschel@itwm.fraunhofer.de>`

Examples

```
distrExMASK()
```

`distrExOptions` *Function to change the global variables of the package 'distrEx'*

Description

With `distrExOptions` you can inspect and change the global variables of the package **distrEx**.

Usage

```
distrExOptions(...)
distrExoptions(...)
getdistrExOption(x)
```

Arguments

`...`	any options can be defined, using name = value or by passing a list of such tagged values.
`x`	a character string holding an option name.

Value

`distrExOptions()` returns a list of the global variables.
`distrExOptions(x)` returns the global variable *x*.
`getdistrExOption(x)` returns the global variable *x*.
`distrExOptions(x=y)` sets the value of the global variable *x* to *y*.

distrExoptions

For compatibility with spelling in package **distr**, `distrExoptions` is just a synonym to `distrExOptions`.

Global Options

MCIterations: number of Monte-Carlo iterations used for crude Monte-Carlo integration; defaults to `1e5`.

GLIntegrateTruncQuantile: If `integrate` fails and there are infinite integration limits, the function `GLIntegrate` is called inside of `distrExIntegrate` with the corresponding quantiles `GLIntegrateTruncQuantile` respectively, 1 - `GLIntegrateTruncQuantile` as finite integration limits; defaults to `10*.Machine$double.eps`.

GLIntegrateOrder: The order used for the Gauss-Legendre integration inside of `distrExIntegrate`; defaults to 500.

ElowerTruncQuantile: The lower limit of integration used inside of `E` which corresponds to the `ElowerTruncQuantile`-quantile; defaults to `1e-7`.

EupperTruncQuantile: The upper limit of integration used inside of `E` which corresponds to the (1-`ElowerTruncQuantile`)-quantile; defaults to `1e-7`.

ErelativeTolerance: The relative tolerance used inside of `E` when calling `distrExIntegrate`; defaults to `.Machine$double.eps^0.25`.

m1dfLowerTruncQuantile: The lower limit of integration used inside of `m1df` which corresponds to the `m1dfLowerTruncQuantile`-quantile; defaults to 0.

m1dfRelativeTolerance: The relative tolerance used inside of `m1df` when calling `distrExIntegrate`; defaults to `.Machine$double.eps^0.25`.

m2dfLowerTruncQuantile: The lower limit of integration used inside of `m2df` which corresponds to the `m2dfLowerTruncQuantile`-quantile; defaults to 0.

m2dfRelativeTolerance: The relative tolerance used inside of `m2df` when calling `distrExIntegrate`; defaults to `.Machine$double.eps^0.25`.

nDiscretize: number of support values used for the discretization of objects of class `"AbscontDistribution"`; defaults to 100.

hSmooth: smoothing parameter to smooth objects of class `"DiscreteDistribution"`. This is done via convolution with the normal distribution `Norm(mean = 0, sd = hSmooth)`; defaults to 0.05.

IQR.fac: for determining sensible integration ranges, we use both quantile and scale based methods; for the scale based method we use the median of the distribution $\pm$ `IQR.fac`$\times$ the IQR; defaults to 15.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

`options`, `getOption`

Examples

```
distrExOptions()
distrExOptions("ElowerTruncQuantile")
distrExOptions("ElowerTruncQuantile" = 1e-6)
# or
distrExOptions(ElowerTruncQuantile = 1e-6)
getdistrExOption("ElowerTruncQuantile")
```

E *Generic Function for the Computation of (Conditional) Expectations*

Description

Generic function for the computation of (conditional) expectations.

Usage

```
E(object, fun, cond, ...)

## S4 method for signature 'UnivariateDistribution,missing,missing'
E(object,
           low = NULL, upp = NULL, Nsim = getdistrExOption("MCIterations"), ...)

## S4 method for signature 'UnivariateDistribution,function,missing'
E(object, fun,
     useApply = TRUE, low = NULL, upp = NULL,  Nsim = getdistrExOption("MCIterations"), ...)

## S4 method for signature 'AbscontDistribution,function,missing'
E(object, fun, useApply = TRUE,
             low = NULL, upp = NULL,
             rel.tol= getdistrExOption("ErelativeTolerance"),
             lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
             upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
             IQR.fac = getdistrExOption("IQR.fac"), ...)

## S4 method for signature 'UnivarMixingDistribution,missing,missing'
E(object, low = NULL,
             upp = NULL, rel.tol= getdistrExOption("ErelativeTolerance"),
             lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
             upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
             IQR.fac = getdistrExOption("IQR.fac"), ...)

## S4 method for signature 'UnivarMixingDistribution,function,missing'
E(object, fun, useApply = TRUE,
             low = NULL, upp = NULL,
             rel.tol= getdistrExOption("ErelativeTolerance"),
             lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
             upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
             IQR.fac = getdistrExOption("IQR.fac"), ...)

## S4 method for signature 'UnivarMixingDistribution,missing,ANY'
E(object, cond, low = NULL,
             upp = NULL, rel.tol= getdistrExOption("ErelativeTolerance"),
             lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
             upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
             IQR.fac = getdistrExOption("IQR.fac"), ...)

## S4 method for signature 'UnivarMixingDistribution,function,ANY'
E(object, fun, cond, useApply = TRUE,
         low = NULL, upp = NULL, rel.tol= getdistrExOption("ErelativeTolerance"),
             lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
             upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
             IQR.fac = getdistrExOption("IQR.fac"), ...)
```

```
## S4 method for signature 'DiscreteDistribution,function,missing'
E(object, fun, useApply = TRUE,
             low = NULL, upp = NULL, ...)

## S4 method for signature 'AffLinDistribution,missing,missing'
E(object, low = NULL, upp = NULL, ...)

## S4 method for signature 'AffLinUnivarLebDecDistribution,missing,missing'
E(object, low = NULL, upp = NULL, ...)

## S4 method for signature 'MultivariateDistribution,missing,missing'
E(object,
             Nsim = getdistrExOption("MCIterations"), ...)
## S4 method for signature 'MultivariateDistribution,function,missing'
E(object, fun, useApply = TRUE,
             Nsim = getdistrExOption("MCIterations"), ...)

## S4 method for signature 'DiscreteMVDistribution,missing,missing'
E(object, low = NULL, upp = NULL, ...)

## S4 method for signature 'DiscreteMVDistribution,function,missing'
E(object, fun,
             useApply = TRUE, ...)

## S4 method for signature 'AbscontCondDistribution,missing,numeric'
E(object, cond, useApply = TRUE,
             low = NULL, upp = NULL,
             rel.tol= getdistrExOption("ErelativeTolerance"),
             lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
             upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
             IQR.fac = getdistrExOption("IQR.fac"), ...)

## S4 method for signature 'DiscreteCondDistribution,missing,numeric'
E(object, cond, useApply = TRUE,
             low = NULL, upp = NULL, ...)

## S4 method for signature 'UnivariateCondDistribution,function,numeric'
E(object, fun, cond,
              withCond = FALSE, useApply = TRUE, low = NULL, upp = NULL,
              Nsim = getdistrExOption("MCIterations"), ...)

## S4 method for signature 'AbscontCondDistribution,function,numeric'
E(object, fun, cond,
               withCond = FALSE, useApply = TRUE, low = NULL, upp = NULL,
             rel.tol= getdistrExOption("ErelativeTolerance"),
             lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
             upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
             IQR.fac = getdistrExOption("IQR.fac")
```

```
            , ...)

## S4 method for signature 'DiscreteCondDistribution,function,numeric'
E(object, fun, cond,
            withCond = FALSE, useApply = TRUE, low = NULL, upp = NULL,...)

## S4 method for signature 'DiscreteCondDistribution,function,numeric'
E(object, fun, cond,
            withCond = FALSE, useApply = TRUE, low = NULL, upp = NULL,...)

## S4 method for signature 'UnivarLebDecDistribution,missing,missing'
E(object, low = NULL, upp = NULL,
            rel.tol= getdistrExOption("ErelativeTolerance"),
            lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
            upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
            IQR.fac = getdistrExOption("IQR.fac"), ... )
## S4 method for signature 'UnivarLebDecDistribution,function,missing'
E(object, fun,
        useApply = TRUE, low = NULL, upp = NULL, rel.tol= getdistrExOption("ErelativeTolerance"),
            lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
            upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
            IQR.fac = getdistrExOption("IQR.fac"), ... )
## S4 method for signature 'UnivarLebDecDistribution,missing,ANY'
E(object, cond,
        low = NULL, upp = NULL, rel.tol= getdistrExOption("ErelativeTolerance"),
            lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
            upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
            IQR.fac = getdistrExOption("IQR.fac"), ... )
## S4 method for signature 'UnivarLebDecDistribution,function,ANY'
E(object, fun, cond,
            useApply = TRUE, low = NULL, upp = NULL,
            rel.tol= getdistrExOption("ErelativeTolerance"),
            lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
            upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
            IQR.fac = getdistrExOption("IQR.fac"), ... )

## S4 method for signature 'AcDcLcDistribution,ANY,ANY'
E(object, fun, cond,
        low = NULL, upp = NULL, rel.tol= getdistrExOption("ErelativeTolerance"),
            lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
            upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
            IQR.fac = getdistrExOption("IQR.fac"), ... )
## S4 method for signature 'CompoundDistribution,missing,missing'
E(object, low = NULL, upp = NULL, ...)

## S4 method for signature 'Arcsine,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Beta,missing,missing'
```

```
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Binom,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Cauchy,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Chisq,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Dirac,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'DExp,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Exp,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Fd,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Gammad,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Gammad,function,missing'
E(object, fun, low = NULL, upp = NULL,
                              rel.tol = getdistrExOption("ErelativeTolerance"),
                         lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
                         upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
                                    IQR.fac = getdistrExOption("IQR.fac"), ...)
## S4 method for signature 'Geom,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Gumbel,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'GPareto,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'GPareto,function,missing'
E(object, fun, low = NULL, upp = NULL,
                              rel.tol = getdistrExOption("ErelativeTolerance"),
                         lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
                         upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
                         IQR.fac = max(10000, getdistrExOption("IQR.fac")), ...)
## S4 method for signature 'Hyper,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Logis,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Lnorm,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Nbinom,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Norm,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Pareto,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Pois,missing,missing'
```

```
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Unif,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Td,missing,missing'
E(object, low = NULL, upp = NULL, ...)
## S4 method for signature 'Weibull,missing,missing'
E(object, low = NULL, upp = NULL, ...)
```

Arguments

- `object` — object of class "Distribution"
- `fun` — if missing the (conditional) expectation is computed else the (conditional) expection of `fun` is computed.
- `cond` — if not missing the conditional expectation given `cond` is computed.
- `Nsim` — number of MC simulations used to determine the expectation.
- `rel.tol` — relative tolerance for `distrExIntegrate`.
- `low` — lower bound of integration range.
- `upp` — upper bound of integration range.
- `lowerTruncQuantile` — lower quantile for quantile based integration range.
- `upperTruncQuantile` — upper quantile for quantile based integration range.
- `IQR.fac` — factor for scale based integration range (i.e.; median of the distribution $\pm$`IQR.fac`$\times$IQR).
- `...` — additional arguments to `fun`
- `useApply` — logical: should `sapply`, respectively `apply` be used to evaluate `fun`.
- `withCond` — logical: is `cond` in the argument list of `fun`.

Details

The precision of the computations can be controlled via certain global options; cf. `distrExOptions`. Also note that arguments `low` and `upp` should be given as named arguments in order to prevent them to be matched by arguments `fun` or `cond`. Also the result, when arguments `low` or `upp` is given, is the *unconditional value* of the expectation; no conditioning with respect to `low <= object <= upp` is done.

Value

The (conditional) expectation is computed.

Methods

object = "UnivariateDistribution", fun = "missing", cond = "missing": expectation of univariate distributions using crude Monte-Carlo integration.

object = "AbscontDistribution", fun = "missing", cond = "missing": expectation of absolutely continuous univariate distributions using `distrExIntegrate`.

object = "DiscreteDistribution", fun = "missing", cond = "missing": expectation of discrete univariate distributions using `support` and `sum`.

object = "MultivariateDistribution", fun = "missing", cond = "missing": expectation of multivariate distributions using crude Monte-Carlo integration.

object = "DiscreteMVDistribution", fun = "missing", cond = "missing": expectation of discrete multivariate distributions. The computation is based on `support` and `sum`.

object = "UnivariateDistribution", fun = "missing", cond = "missing": expectation of univariate Lebesgue decomposed distributions by separate calculations for discrete and absolutely continuous part.

object = "AffLinDistribution", fun = "missing", cond = "missing": expectation of an affine linear transformation $aX+b$ as $aE[X]+b$ for `X` either `"DiscreteDistribution"` or `"AbscontDistribution"`.

object = "AffLinUnivarLebDecDistribution", fun = "missing", cond = "missing": expectation of an affine linear transformation $aX+b$ as $aE[X]+b$ for `X` either `"UnivarLebDecDistribution"`.

object = "UnivariateDistribution", fun = "function", cond = "missing": expectation of `fun` under univariate distributions using crude Monte-Carlo integration.

object = "UnivariateDistribution", fun = "function", cond = "missing": expectation of `fun` under univariate Lebesgue decomposed distributions by separate calculations for discrete and absolutely continuous part.

object = "AbscontDistribution", fun = "function", cond = "missing": expectation of `fun` under absolutely continuous univariate distributions using `distrExIntegrate`.

object = "DiscreteDistribution", fun = "function", cond = "missing": expectation of `fun` under discrete univariate distributions using `support` and `sum`.

object = "MultivariateDistribution", fun = "function", cond = "missing": expectation of multivariate distributions using crude Monte-Carlo integration.

object = "DiscreteMVDistribution", fun = "function", cond = "missing": expectation of `fun` under discrete multivariate distributions. The computation is based on `support` and `sum`.

object = "UnivariateCondDistribution", fun = "missing", cond = "numeric": conditional expectation for univariate conditional distributions given `cond`. The integral is computed using crude Monte-Carlo integration.

object = "AbscontCondDistribution", fun = "missing", cond = "numeric": conditional expectation for absolutely continuous, univariate conditional distributions given `cond`. The computation is based on `distrExIntegrate`.

object = "DiscreteCondDistribution", fun = "missing", cond = "numeric": conditional expectation for discrete, univariate conditional distributions given `cond`. The computation is based on `support` and `sum`.

object = "UnivariateCondDistribution", fun = "function", cond = "numeric": conditional expectation of `fun` under univariate conditional distributions given `cond`. The integral is computed using crude Monte-Carlo integration.

object = "AbscontCondDistribution", fun = "function", cond = "numeric": conditional expectation of `fun` under absolutely continuous, univariate conditional distributions given `cond`. The computation is based on `distrExIntegrate`.

object = "DiscreteCondDistribution", fun = "function", cond = "numeric": conditional expectation of `fun` under discrete, univariate conditional distributions given `cond`. The computation is based on `support` and `sum`.

object = "UnivarLebDecDistribution", fun = "missing", cond = "missing": expectation by separate evaluation of expectation of discrete and abs. continuous part and subsequent weighting.

object = "UnivarLebDecDistribution", fun = "function", cond = "missing": expectation by separate evaluation of expectation of discrete and abs. continuous part and subsequent weighting.

object = "UnivarLebDecDistribution", fun = "missing", cond = "ANY": expectation by separate evaluation of expectation of discrete and abs. continuous part and subsequent weighting.

object = "UnivarLebDecDistribution", fun = "function", cond = "ANY": expectation by separate evaluation of expectation of discrete and abs. continuous part and subsequent weighting.

object = "UnivarMixingDistribution", fun = "missing", cond = "missing": expectation is computed component-wise with subsequent weighting acc. to `mixCoeff`.

object = "UnivarMixingDistribution", fun = "function", cond = "missing": expectation is computed component-wise with subsequent weighting acc. to `mixCoeff`.

object = "UnivarMixingDistribution", fun = "missing", cond = "ANY": expectation is computed component-wise with subsequent weighting acc. to `mixCoeff`.

object = "UnivarMixingDistribution", fun = "function", cond = "ANY": expectation is computed component-wise with subsequent weighting acc. to `mixCoeff`.

object = "AcDcLcDistribution", fun = "ANY", cond = "ANY": expectation by first coercing to class `"UnivarLebDecDistribution"` and using the corresponding method.

object = "CompoundDistribution", fun = "missing", cond = "missing": if we are in i.i.d. situation (i.e., slot `SummandsDistr` is of class `UnivariateDistribution`) the formula $E[N]E[S]$ for N the frequency distribution and S the summand distribution; else we coerce to `"UnivarLebDecDistribution"`.

object = "Arcsine", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Beta", fun = "missing", cond = "missing": for noncentrality 0 exact evaluation using explicit expressions.

object = "Binom", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Cauchy", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Chisq", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Dirac", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "DExp", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Exp", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Fd", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Gammad", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Gammad", fun = "function", cond = "missing": use substitution method (y := log(x)) for numerical integration.

object = "Geom", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Gumbel", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "GPareto", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "GPareto", fun = "function", cond = "missing": use substitution method (y := log(x)) for numerical integration.

object = "Hyper", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Logis", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Lnorm", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Nbinom", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Norm", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Pareto", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Pois", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Unif", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Td", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

object = "Weibull", fun = "missing", cond = "missing": exact evaluation using explicit expressions.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de> and Peter Ruckdeschel <peter.ruckdeschel@uni-bayreuth.de>

See Also

distrExIntegrate, m1df, m2df, Distribution-class

Examples

```
# mean of Exp(1) distribution
E <- Exp()

E(E) ## uses explicit terms
E(as(E,"AbscontDistribution")) ## uses numerical integration
E(as(E,"UnivariateDistribution")) ## uses simulations
E(E, fun = function(x){2*x^2}) ## uses simulations

# the same operator for discrete distributions:
P <- Pois(lambda=2)

E(P) ## uses explicit terms
E(as(P,"DiscreteDistribution")) ## uses sums
E(as(P,"UnivariateDistribution")) ## uses simulations
E(P, fun = function(x){2*x^2}) ## uses simulations
```

```
# second moment of N(1,4)
E(Norm(mean=1, sd=2), fun = function(x){x^2})
E(Norm(mean=1, sd=2), fun = function(x){x^2}, useApply = FALSE)

# conditional distribution of a linear model
D1 <- LMCondDistribution(theta = 1)
E(D1, cond = 1)
E(Norm(mean=1))
E(D1, function(x){x^2}, cond = 1)
E(Norm(mean=1), fun = function(x){x^2})
E(D1, function(x, cond){cond*x^2}, cond = 2, withCond = TRUE, useApply = FALSE)
E(Norm(mean=2), function(x){2*x^2})

E(as(Norm(mean=2),"AbscontDistribution"))
### somewhat less accurate:
E(as(Norm(mean=2),"AbscontDistribution"),
     lowerTruncQuantil=1e-4,upperTruncQuantil=1e-4, IQR.fac= 4)
### even less accurate:
E(as(Norm(mean=2),"AbscontDistribution"),
     lowerTruncQuantil=1e-2,upperTruncQuantil=1e-2, IQR.fac= 4)
### no good idea, but just as an example:
E(as(Norm(mean=2),"AbscontDistribution"),
     lowerTruncQuantil=1e-2,upperTruncQuantil=1e-2, IQR.fac= .1)

### truncation of integration range; see also m1df...
E(Norm(mean=2), low=2,upp=4)

E(Cauchy())
E(Cauchy(),upp=3,low=-2)
# some Lebesgue decomposed distribution
mymix <- UnivarLebDecDistribution(acPart = Norm(), discretePart = Binom(4,.4),
         acWeight = 0.4)
E(mymix)
```

`EuclCondition` *Generating function for EuclCondition-class*

Description

Generates an object of class "`EuclCondition`".

Usage

```
EuclCondition(dimension)
```

Arguments

`dimension`	positive integer: dimension of the Euclidean space

Value

Object of class "EuclCondition"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

EuclCondition-class

Examples

```
EuclCondition(dimension = 3)

## The function is currently defined as
function(dimension){
    new("EuclCondition", Range = EuclideanSpace(dimension = dimension))
}
```

EuclCondition-class *Conditioning by an Euclidean space.*

Description

Conditioning by an Euclidean space.

Objects from the Class

Objects can be created by calls of the form `new("EuclCondition", ...)`. More frequently they are created via the generating function `EuclCondition`.

Slots

`Range` Object of class "EuclideanSpace".

`name` Object of class "character": name of condition.

Extends

Class "Condition", directly.

Methods

Range `signature(object = "EuclCondition")` accessor function for slot Range.

show `signature(object = "EuclCondition")`

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

`Condition-class`, `EuclCondition`

Examples

```
new("EuclCondition")
```

GEV *Generating function for GEV-class*

Description

Generates an object of class "GEV".

Usage

```
GEV(loc = 0, scale = 1, shape = 0, location = loc)
```

Arguments

`loc`	real number: location parameter of the GEV distribution.
`scale`	positive real number: scale parameter of the GEV distribution
`shape`	non-negative real number: shape parameter of the GEV distribution.
`location`	real number: location of GEV distribution

Value

Object of class "GEV"

Note

The class "GEV" is based on the code provided by the package **evd** by Alec Stephenson.

Author(s)

Nataliya Horbenko <Nataliya.Horbenko@itwm.fraunhofer.de>

See Also

`GEV-class`, `dgpd`

Examples

```
(P1 <- GEV(loc = 0, scale = 1, shape = 0))
plot(P1)

E(GEV())
E(P1, function(x){x^2})
```

`GEV-class` *Generalized EV distribution*

Description

[borrowed from **evd**]: The GEV distribution function with parameters `loc`$= a$, `scale` $= b$, `shape` $= s$ is

$$G(x) = exp[-1 + s(z - a)/b^(- 1/s)]$$

for $1 + s(z - a)/b > 0$, where $b > 0$. If $s = 0$ the distribution is defined by continuity. If $1 + s(z - a)/b <= 0$, the value z is either greater than the upper end point (if $s < 0$), or less than the lower end point (if eqns > 0).

Objects from the Class

Objects can be created by calls of the form `new("GEV", loc, scale,shape)`. More frequently they are created via the generating function `GEV`.

Slots

`img` Object of class "`Reals`".

`param` Object of class "`GEVParameter`".

`r` `rgpd`

`d` `dgpd`

`p` `pgpd`, but vectorized and with special treatment of arguments `lower.tail` and `log.p`

`q` `qgpd`, but vectorized and with special treatment of arguments `lower.tail` and `log.p`

`gaps` (numeric) matrix or `NULL`

`.withArith` logical: used internally to issue warnings as to interpretation of arithmetics

`.withSim` logical: used internally to issue warnings as to accuracy

`.logExact` logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function

`.lowerExact` logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Extends

Class "AbscontDistribution", directly.
Class "UnivariateDistribution", by class "AbscontDistribution".
Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "GEV"): initialize method.

shape signature(object = "GEV"): wrapped access method for slot shape of slot param.

loc signature(object = "GEV"): wrapped access method for slot loc of slot param.

location signature(object = "GEV"): alias to loc, to support argument naming of package **VGAM**.

scale signature(x = "GEV"): wrapped access method for slot scale of slot param.

shape<- signature(object = "GEV"): wrapped replace method for slot shape of slot param.

loc<- signature(object = "GEV"): wrapped replace method for slot loc of slot param.

location<- signature(object = "GEV"): alias to loc<-, to support argument naming of package **VGAM**.

scale<- signature(x = "GEV"): wrapped replace method for slot scale of slot param.

+ signature(e1 = "GEV", e2 = "numeric"): exact method for this transformation — stays within this class.

***** signature(e1 = "GEV", e2 = "numeric"): exact method for this transformation — stays within this class if e2>0.

E signature(object = "GEV", fun = "missing", cond = "missing"): exact evaluation using explicit expressions.

var signature(signature(x = "GEV"): exact evaluation using explicit expressions.

median signature(signature(x = "GEV"): exact evaluation using explicit expressions.

IQR signature(signature(x = "GEV"): exact evaluation using explicit expressions.

skewness signature(signature(x = "GEV"): exact evaluation using explicit expressions.

kurtosis signature(signature(x = "GEV"): exact evaluation using explicit expressions.

Note

This class is based on the code provided by the package **evd** by A. G. Stephenson.

Author(s)

Nataliya Horbenko <Nataliya.Horbenko@itwm.fraunhofer.de>

References

Pickands, J. (1975) *Statistical inference using extreme order statistics. _Annals of Statistics_, *3*, 119-131.*

See Also

dgpd, AbscontDistribution-class

Examples

```
(P1 <- new("GEV", loc = 0, scale = 1,shape = 0))
plot(P1)
shape(P1)
loc(P1)
scale(P1) <- 4
loc(P1) <- 2
plot(P1)
```

GEVParameter-class   *Parameter of generalized Pareto distributions*

Description

The class of the parameter of generalized Pareto distribution.

Objects from the Class

Objects can be created by calls of the form new("GEVParameter", ...).

Slots

loc real number: location parameter of a generalized Pareto distribution.

scale real number: scale parameter of a generalized Pareto distribution.

shape real number: shape parameter of a generalized Pareto distribution.

name default name is “parameter of a GEV distribution”.

Extends

Class "Parameter", directly.
Class "OptionalParameter", by class "Parameter".

Methods

loc signature(object = "GEVParameter"): access method for slot loc.

location signature(object = "GEVParameter"): alias to loc, to support argument naming of package **VGAM**.

scale signature(object = "GEVParameter"): access method for slot scale.

shape signature(object = "GEVParameter"): access method for slot shape.

loc<- signature(object = "GEVParameter"): replace method for slot loc.

location<- signature(object = "GEVParameter"): alias to loc<-, to support argument naming of package **VGAM**.

shape<- signature(object = "GEVParameter"): replace method for slot shape.

shape<- signature(object = "GEVParameter"): replace method for slot shape.

Author(s)

Nataliya Horbenko <Nataliya.Horbenko@itwm.fraunhofer.de>

See Also

GEV-class, Parameter-class

Examples

```
new("GEVParameter")
```

GLIntegrate *Gauss-Legendre Quadrature*

Description

Gauss-Legendre quadrature over a finite interval.

Usage

```
GLIntegrate(f, lower, upper, order = 500, ...)
```

Arguments

f	an R function taking a numeric first argument and returning a numeric vector of the same length. Returning a non-finite element will generate an error.
lower	finite lower limit of integration.
upper	finite upper limit of integration.
order	order of Gauss-Legendre quadrature.
...	additional arguments to be passed to `f`. Remember to use argument names not matching those of `GLIntegrate`!

Details

In case `order = 100, 500, 1000` saved abscissas and weights are used. Otherwise the corresponding abscissas and weights are computed using the algorithm given in Section 4.5 of Press et al. (1992).

Value

Estimate of the integral.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

W.H. Press, S.A. Teukolsky, W.T. Vetterling, B.P. Flannery (1992) *Numerical Recipies in C*. The Art of Scientific Computing. Second Edition. Cambridge University Press.

See Also

`integrate`, `distrExIntegrate`

Examples

```
integrate(dnorm, -1.96, 1.96)
GLIntegrate(dnorm, -1.96, 1.96)
```

`GPareto` *Generating function for GPareto-class*

Description

Generates an object of class `"GPareto"`.

Usage

```
GPareto(loc = 0, scale = 1, shape = 0, location = loc)
```

Arguments

`loc`	real number: location parameter of the GPareto distribution.
`scale`	positive real number: scale parameter of the GPareto distribution
`shape`	non-negative real number: shape parameter of the GPareto distribution.
`location`	alternative argument name for argument 'loc' — to support argument names of package **VGAM**.

Value

Object of class `"GPareto"`

Note

The class `"GPareto"` is based on the code provided by the package **evd** by Alec Stephenson.

Author(s)

Nataliya Horbenko `<Nataliya.Horbenko@itwm.fraunhofer.de>`

See Also

`GPareto-class`, `dgpd`

Examples

```
(P1 <- GPareto(loc = 0, scale = 1, shape = 0))
plot(P1)

E(GPareto())
E(P1, function(x){x^2})
```

GPareto-class *Generalized Pareto distribution*

Description

[borrowed from **evd**]:

The (Three-parameter) generalized Pareto distribution with parameter `loc`$= a$, `scale` $= b$, `shape` $= c$ has density:

$$f(x) = \frac{1}{b}(1 + cz)^(-1/c - 1), \quad z = \frac{x - a}{c}$$

for $x > a$ $(c \geq 0)$ and $a \leq x \leq a - b/c (c < 0)$.

Objects from the Class

Objects can be created by calls of the form `new("GPareto", loc, scale,shape)`. More frequently they are created via the generating function `GPareto`.

Slots

`img` Object of class `"Reals"`.

`param` Object of class `"GParetoParameter"`.

`r` `rgpd`

`d` `dgpd`

`p` `pgpd`, but vectorized and with special treatment of arguments `lower.tail` and `log.p`

`q` `qgpd`, but vectorized and with special treatment of arguments `lower.tail` and `log.p`

`gaps` (numeric) matrix or `NULL`

`.withArith` logical: used internally to issue warnings as to interpretation of arithmetics

`.withSim` logical: used internally to issue warnings as to accuracy

`.logExact` logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function

`.lowerExact` logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Extends

Class "AbscontDistribution", directly.
Class "UnivariateDistribution", by class "AbscontDistribution".
Class "Distribution", by class "AbscontDistribution".

Methods

initialize `signature(.Object = "GPareto")`: initialize method.

shape `signature(object = "GPareto")`: wrapped access method for slot `shape` of slot `param`.

loc `signature(object = "GPareto")`: wrapped access method for slot `loc` of slot `param`.

location `signature(object = "GPareto")`: alias to `loc`, to support argument naming of package **VGAM**.

scale `signature(x = "GPareto")`: wrapped access method for slot `scale` of slot `param`.

shape<- `signature(object = "GPareto")`: wrapped replace method for slot `shape` of slot `param`.

loc<- `signature(object = "GPareto")`: wrapped replace method for slot `loc` of slot `param`.

location<- `signature(object = "GPareto")`: alias to `loc<-`, to support argument naming of package **VGAM**.

scale<- `signature(x = "GPareto")`: wrapped replace method for slot `scale` of slot `param`.

+ `signature(e1 = "GPareto", e2 = "numeric")`: exact method for this transformation — stays within this class.

***** `signature(e1 = "GPareto", e2 = "numeric")`: exact method for this transformation — stays within this class if `e2>0`.

E `signature(object = "GPareto", fun = "missing", cond = "missing")`: exact evaluation using explicit expressions.

var `signature(signature(x = "GPareto")`: exact evaluation using explicit expressions.

median `signature(signature(x = "GPareto")`: exact evaluation using explicit expressions.

IQR `signature(signature(x = "GPareto")`: exact evaluation using explicit expressions.

skewness `signature(signature(x = "GPareto")`: exact evaluation using explicit expressions.

kurtosis `signature(signature(x = "GPareto")`: exact evaluation using explicit expressions.

Note

This class is based on the code provided by the package **evd** by A. G. Stephenson.

Author(s)

Nataliya Horbenko <Nataliya.Horbenko@itwm.fraunhofer.de>

References

Pickands, J. (1975) *Statistical inference using extreme order statistics. _Annals of Statistics_, *3*, 119-131.*

See Also

dgpd, AbscontDistribution-class

Examples

```
(P1 <- new("GPareto", loc = 0, scale = 1,shape = 0))
plot(P1)
shape(P1)
loc(P1)
scale(P1) <- 4
loc(P1) <- 2
plot(P1)
```

GParetoParameter-class
Parameter of generalized Pareto distributions

Description

The class of the parameter of generalized Pareto distribution.

Objects from the Class

Objects can be created by calls of the form `new("GParetoParameter", ...)`.

Slots

`loc` real number: location parameter of a generalized Pareto distribution.

`scale` real number: scale parameter of a generalized Pareto distribution.

`shape` real number: shape parameter of a generalized Pareto distribution.

`name` default name is “parameter of a GPareto distribution”.

Extends

Class `"Parameter"`, directly.
Class `"OptionalParameter"`, by class `"Parameter"`.

Methods

loc `signature(object = "GParetoParameter")`: access method for slot `loc`.

location `signature(object = "GParetoParameter")`: alias to `loc`, to support argument naming of package **VGAM**.

scale `signature(object = "GParetoParameter")`: access method for slot `scale`.

shape `signature(object = "GParetoParameter")`: access method for slot shape.

loc<- `signature(object = "GParetoParameter")`: replace method for slot `loc`.

location<- `signature(object = "GParetoParameter")`: alias to `loc<-`, to support argument naming of package **VGAM**.

shape<- `signature(object = "GParetoParameter")`: replace method for slot shape.

shape<- `signature(object = "GParetoParameter")`: replace method for slot shape.

Author(s)

Nataliya Horbenko <Nataliya.Horbenko@itwm.fraunhofer.de>

See Also

GPareto-class, Parameter-class

Examples

```
new("GParetoParameter")
```

`Gumbel` *Generating function for Gumbel-class*

Description

Generates an object of class `"Gumbel"`.

Usage

```
Gumbel(loc = 0, scale = 1)
```

Arguments

loc	real number: location parameter of the Gumbel distribution.
scale	positive real number: scale parameter of the Gumbel distribution

Value

Object of class `"Gumbel"`

Note

The class `"Gumbel"` is based on the code provided by the package **evd**.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

Gumbel-class, rgumbel

Examples

```
(G1 <- Gumbel(loc = 1, scale = 2))
plot(G1)
loc(G1)
scale(G1)
loc(G1) <- -1
scale(G1) <- 2
plot(G1)

E(Gumbel()) # Euler's constant
E(G1, function(x){x^2})

## The function is currently defined as
function(loc = 0, scale = 1){
  new("Gumbel", loc = loc, scale = scale)
}
```

`Gumbel-class` *Gumbel distribution*

Description

The Gumbel cumulative distribution function with location parameter `loc` $= \mu$ and scale parameter `scale` $= \sigma$ is

$$F(x) = \exp(-\exp[-(x-\mu)/\sigma])$$

for all real x, where $\sigma > 0$; c.f. `rgumbel`. This distribution is also known as extreme value distribution of type I; confer Chapter~22 of Johnson et al. (1995).

Objects from the Class

Objects can be created by calls of the form `new("Gumbel", loc, scale)`. More frequently they are created via the generating function `Gumbel`.

Slots

`img` Object of class `"Reals"`.

`param` Object of class `"GumbelParameter"`.

`r` `rgumbel`

`d` `dgumbel`

`p` `pgumbel`

`q` `qgumbel`

`gaps` (numeric) matrix or `NULL`

`.withArith` logical: used internally to issue warnings as to interpretation of arithmetics

`.withSim` logical: used internally to issue warnings as to accuracy

.logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function

.lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "AbscontDistribution", directly.
Class "UnivariateDistribution", by class "AbscontDistribution".
Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Gumbel"): initialize method.

loc signature(object = "Gumbel"): wrapped access method for slot loc of slot param.

scale signature(x = "Gumbel"): wrapped access method for slot scale of slot param.

loc<- signature(object = "Gumbel"): wrapped replace method for slot loc of slot param.

scale<- signature(x = "Gumbel"): wrapped replace method for slot scale of slot param.

+ signature(e1 = "Gumbel", e2 = "numeric"): result again of class "Gumbel"; exact.

* signature(e1 = "Gumbel", e2 = "numeric"): result again of class "Gumbel"; exact.

E signature(object = "Gumbel", fun = "missing", cond = "missing"): exact evaluation of expectation using explicit expressions.

var signature(x = "Gumbel"): exact evaluation of expectation using explicit expressions.

skewness signature(x = "Gumbel"): exact evaluation of expectation using explicit expressions.

kurtosis signature(x = "Gumbel"): exact evaluation of expectation using explicit expressions.

median signature(x = "Gumbel"): exact evaluation of expectation using explicit expressions.

IQR signature(x = "Gumbel"): exact evaluation of expectation using explicit expressions.

Note

This class is based on the code provided by the package **evd**.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Johnson et al. (1995) *Continuous Univariate Distributions. Vol. 2. 2nd ed.* New York: Wiley.

See Also

rgumbel, AbscontDistribution-class

Examples

```
(G1 <- new("Gumbel", loc = 1, scale = 2))
plot(G1)
loc(G1)
scale(G1)
loc(G1) <- -1
scale(G1) <- 2
plot(G1)
```

GumbelParameter-class *Paramter of Gumbel distributions*

Description

The class of the parameter of Gumbel distributions.

Objects from the Class

Objects can be created by calls of the form `new("GumbelParameter", ...)`.

Slots

`loc` real number: location parameter of a Gumbel distribution.

`scale` positive real number: scale parameter of a Gumbel distribution.

`name` default name is "parameter of a Gumbel distribution".

Extends

Class `"Parameter"`, directly.
Class `"OptionalParameter"`, by class `"Parameter"`.

Methods

loc `signature(object = "GumbelParameter")`: access method for slot `loc`.

scale `signature(x = "GumbelParameter")`: access method for slot `scale`.

loc<- `signature(object = "GumbelParameter")`: replace method for slot `loc`.

scale<- `signature(x = "GumbelParameter")`: replace method for slot `scale`.

Author(s)

Matthias Kohl <`Matthias.Kohl@stamats.de`>

See Also

`Gumbel-class`, `Parameter-class`

Examples

```
new("GumbelParameter")
```

HellingerDist *Generic function for the computation of the Hellinger distance of two distributions*

Description

Generic function for the computation of the Hellinger distance d_h of two distributions P and Q which may be defined for an arbitrary sample space $(\Omega, \mathcal{A})$. The Hellinger distance is defined as

$$d_h(P,Q) = \frac{1}{2} \int |\sqrt{dP} - \sqrt{dQ}\,|^2$$

where $\sqrt{dP}$, respectively $\sqrt{dQ}$ denotes the square root of the densities.

Usage

```
HellingerDist(e1, e2, ...)
## S4 method for signature 'AbscontDistribution,AbscontDistribution'
HellingerDist(e1,e2,
                        rel.tol=.Machine$double.eps^0.3,
                        TruncQuantile = getdistrOption("TruncQuantile"),
                        IQR.fac = 15, ...)
## S4 method for signature 'AbscontDistribution,DiscreteDistribution'
HellingerDist(e1,e2, ...)
## S4 method for signature 'DiscreteDistribution,AbscontDistribution'
HellingerDist(e1,e2, ...)
## S4 method for signature 'DiscreteDistribution,DiscreteDistribution'
HellingerDist(e1,e2, ...)
## S4 method for signature 'numeric,DiscreteDistribution'
HellingerDist(e1, e2, ...)
## S4 method for signature 'DiscreteDistribution,numeric'
HellingerDist(e1, e2, ...)
## S4 method for signature 'numeric,AbscontDistribution'
HellingerDist(e1, e2, asis.smooth.discretize = "discretize",
            n.discr = getdistrExOption("nDiscretize"), low.discr = getLow(e2),
            up.discr = getUp(e2), h.smooth = getdistrExOption("hSmooth"),
                        rel.tol=.Machine$double.eps^0.3,
                        TruncQuantile = getdistrOption("TruncQuantile"),
                        IQR.fac = 15, ...)
## S4 method for signature 'AbscontDistribution,numeric'
HellingerDist(e1, e2, asis.smooth.discretize = "discretize",
            n.discr = getdistrExOption("nDiscretize"), low.discr = getLow(e1),
            up.discr = getUp(e1), h.smooth = getdistrExOption("hSmooth"),
                        rel.tol=.Machine$double.eps^0.3,
                        TruncQuantile = getdistrOption("TruncQuantile"),
                        IQR.fac = 15, ...)
## S4 method for signature 'AcDcLcDistribution,AcDcLcDistribution'
```

```
HellingerDist(e1,e2,
                        rel.tol=.Machine$double.eps^0.3,
                        TruncQuantile = getdistrOption("TruncQuantile"),
                        IQR.fac = 15, ...)
```

Arguments

`e1`	object of class "`Distribution`" or class "`numeric`"
`e2`	object of class "`Distribution`" or class "`numeric`"
`asis.smooth.discretize`	possible methods are "`asis`", "`smooth`" and "`discretize`". Default is "`discretize`".
`n.discr`	if `asis.smooth.discretize` is equal to "`discretize`" one has to specify the number of lattice points used to discretize the abs. cont. distribution.
`low.discr`	if `asis.smooth.discretize` is equal to "`discretize`" one has to specify the lower end point of the lattice used to discretize the abs. cont. distribution.
`up.discr`	if `asis.smooth.discretize` is equal to "`discretize`" one has to specify the upper end point of the lattice used to discretize the abs. cont. distribution.
`h.smooth`	if `asis.smooth.discretize` is equal to "`smooth`" – i.e., the empirical distribution of the provided data should be smoothed – one has to specify this parameter.
`rel.tol`	relative accuracy requested in integration
`TruncQuantile`	Quantile the quantile based integration bounds (see details)
`IQR.fac`	Factor for the scale based integration bounds (see details)
`...`	further arguments to be used in particular methods (not in package **distrEx**)

Details

For distances between absolutely continuous distributions, we use numerical integration; to determine sensible bounds we proceed as follows: by means of `min(getLow(e1,eps=TruncQuantile),getLow(e2,eps=TruncQu` `max(getUp(e1,eps=TruncQuantile),getUp(e2,eps=TruncQuantile))` we determine quantile based bounds `c(low.0,up.0)`, and by means of `s1 <- max(IQR(e1),IQR(e2))`; `m1<- median(e1)`; `m2 <- median(e2)` and `low.1 <- min(m1,m2)-s1*IQR.fac`, `up.1 <- max(m1,m2)+s1*IQR.fac` we determine scale based bounds; these are combined by `low <- max(low.0,low.1)`, `up <- max(up.0,up1)`.

In case we want to compute the Hellinger distance between (empirical) data and an abs. cont. distribution, we can specify the parameter `asis.smooth.discretize` to avoid trivial distances (distance = 1).

Using `asis.smooth.discretize = "discretize"`, which is the default, leads to a discretization of the provided abs. cont. distribution and the distance is computed between the provided data and the discretized distribution.

Using `asis.smooth.discretize = "smooth"` causes smoothing of the empirical distribution of the provided data. This is, the empirical data is convoluted with the normal distribution `Norm(mean = 0, sd = h.smooth)` which leads to an abs. cont. distribution. Afterwards the distance between the smoothed empirical distribution and the provided abs. cont. distribution is computed.

Value

Hellinger distance of `e1` and `e2`

Methods

e1 = "AbscontDistribution", e2 = "AbscontDistribution": Hellinger distance of two absolutely continuous univariate distributions which is computed using `distrExintegrate`.

e1 = "AbscontDistribution", e2 = "DiscreteDistribution": Hellinger distance of absolutely continuous and discrete univariate distributions (are mutually singular; i.e., have distance =1).

e1 = "DiscreteDistribution", e2 = "DiscreteDistribution": Hellinger distance of two discrete univariate distributions which is computed using `support` and `sum`.

e1 = "DiscreteDistribution", e2 = "AbscontDistribution": Hellinger distance of discrete and absolutely continuous univariate distributions (are mutually singular; i.e., have distance =1).

e1 = "numeric", e2 = "DiscreteDistribution": Hellinger distance between (empirical) data and a discrete distribution.

e1 = "DiscreteDistribution", e2 = "numeric": Hellinger distance between (empirical) data and a discrete distribution.

e1 = "numeric", e2 = "AbscontDistribution": Hellinger distance between (empirical) data and an abs. cont. distribution.

e1 = "AbscontDistribution", e1 = "numeric": Hellinger distance between (empirical) data and an abs. cont. distribution.

e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution": Hellinger distance of mixed discrete and absolutely continuous univariate distributions.

Author(s)

Matthias Kohl <`Matthias.Kohl@stamats.de`>,
Peter Ruckdeschel <`Peter.Ruckdeschel@itwm.fraunhofer.de`>

References

Huber, P.J. (1981) *Robust Statistics*. New York: Wiley.

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

See Also

`distrExIntegrate`, `ContaminationSize`, `TotalVarDist`, `KolmogorovDist`, `Distribution-class`

Examples

```
HellingerDist(Norm(), Gumbel())
HellingerDist(Norm(), Td(10))
HellingerDist(Norm(mean = 50, sd = sqrt(25)), Binom(size = 100)) # mutually singular
HellingerDist(Pois(10), Binom(size = 20))

x <- rnorm(100)
HellingerDist(Norm(), x)
```

```
HellingerDist(x, Norm(), asis.smooth.discretize = "smooth")

y <- (rbinom(50, size = 20, prob = 0.5)-10)/sqrt(5)
HellingerDist(y, Norm())
HellingerDist(y, Norm(), asis.smooth.discretize = "smooth")

HellingerDist(rbinom(50, size = 20, prob = 0.5), Binom(size = 20, prob = 0.5))
```

---

kMAD *Asymmetric Median of Absolute Deviations for Skewed Distributions*

Description

Function for the computation of asymmetric median absolute deviation (kMAD) It coincides with ordinary median absolute deviation (MAD) for $k = 1$.

Usage

```
kMAD(x,k,...)
## S4 method for signature 'numeric,numeric'
kMAD(x, k = 1, na.rm = TRUE,
                eps = .Machine$double.eps, ... )
## S4 method for signature 'UnivariateDistribution,numeric'
kMAD(x, k = 1, up = NULL, ... )
```

Arguments

x	a numeric vector or a distribution.
k	numeric; tunning parameter for asymmetrical MAD; has to be of length 1 and larger than 1.
na.rm	logical; if TRUE then NA values are stripped from x before computation takes place.
eps	numeric; accuracy up to which to state equality of two numeric values
up	numeric; upper bound for search interval; important in distributions without left/right endpoint.
...	additional arguments for other functions; not used so far;

Details

For kMAD (asymmetrial MAD) is a root of the equation:

$$\mathrm{kMAD}(F,k) = \inf\{t > 0 \;\mid\; F(m+kt) - F(m-t) \geq 1/2\}$$

, where F is the cumulative distribution function, m is the median of F.

Author(s)

Peter Ruckdeschel <Peter.Ruckdeschel@itwm.fraunhofer.de>, Nataliya Horbenko <Nataliya.Horbenko@itwm.fraunh

References

Ruckdeschel, P., Horbenko, N. (2010): Robustness Properties for Generalized Pareto Distributions. ITWM Report 182.

See Also

mad

Examples

```
x <- rnorm(100)
kMAD(x,k=10)
kMAD(Norm(),k=10)
```

KolmogorovDist — *Generic function for the computation of the Kolmogorov distance of two distributions*

Description

Generic function for the computation of the Kolmogorov distance d_κ of two distributions P and Q where the distributions are defined on a finite-dimensional Euclidean space $(\mathsf{R}^m, \mathcal{B}^m)$ with $\mathcal{B}^m$ the Borel-σ-algebra on R^m. The Kolmogorov distance is defined as

$$d_\kappa(P, Q) = \sup\{|P(\{y \in \mathsf{R}^m \mid y \le x\}) - Q(\{y \in \mathsf{R}^m \mid y \le x\})| | x \in \mathsf{R}^m\}$$

where $\le$ is coordinatewise on R^m.

Usage

```
KolmogorovDist(e1, e2, ...)
## S4 method for signature 'AbscontDistribution,AbscontDistribution'
KolmogorovDist(e1,e2)
## S4 method for signature 'AbscontDistribution,DiscreteDistribution'
KolmogorovDist(e1,e2)
## S4 method for signature 'DiscreteDistribution,AbscontDistribution'
KolmogorovDist(e1,e2)
## S4 method for signature 'DiscreteDistribution,DiscreteDistribution'
KolmogorovDist(e1,e2)
## S4 method for signature 'numeric,UnivariateDistribution'
KolmogorovDist(e1, e2)
## S4 method for signature 'UnivariateDistribution,numeric'
KolmogorovDist(e1, e2)
## S4 method for signature 'AcDcLcDistribution,AcDcLcDistribution'
KolmogorovDist(e1, e2)
```

Arguments

e1	object of class "Distribution" or class "numeric"
e2	object of class "Distribution" or class "numeric"
...	further arguments to be used in particular methods (not in package **distrEx**)

Value

Kolmogorov distance of e1 and e2

Methods

e1 = "AbscontDistribution", e2 = "AbscontDistribution": Kolmogorov distance of two absolutely continuous univariate distributions which is computed using a union of a (pseudo-)random and a deterministic grid.

e1 = "DiscreteDistribution", e2 = "DiscreteDistribution": Kolmogorov distance of two discrete univariate distributions. The distance is attained at some point of the union of the supports of e1 and e2.

e1 = "AbscontDistribution", e2 = "DiscreteDistribution": Kolmogorov distance of absolutely continuous and discrete univariate distributions. It is computed using a union of a (pseudo-)random and a deterministic grid in combination with the support of e2.

e1 = "DiscreteDistribution", e2 = "AbscontDistribution": Kolmogorov distance of discrete and absolutely continuous univariate distributions. It is computed using a union of a (pseudo-)random and a deterministic grid in combination with the support of e1.

e1 = "numeric", e2 = "UnivariateDistribution": Kolmogorov distance between (empirical) data and a univariate distribution. The computation is based on ks.test.

e1 = "UnivariateDistribution", e2 = "numeric": Kolmogorov distance between (empirical) data and a univariate distribution. The computation is based on ks.test.

e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution": Kolmogorov distance of mixed discrete and absolutely continuous univariate distributions. It is computed using a union of the discrete part, a (pseudo-)random and a deterministic grid in combination with the support of e1.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>,
Peter Ruckdeschel <Peter.Ruckdeschel@itwm.fraunhofer.de>

References

Huber, P.J. (1981) *Robust Statistics*. New York: Wiley.

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

See Also

ContaminationSize, TotalVarDist, HellingerDist, Distribution-class

Examples

```
KolmogorovDist(Norm(), Gumbel())
KolmogorovDist(Norm(), Td(10))
KolmogorovDist(Norm(mean = 50, sd = sqrt(25)), Binom(size = 100))
KolmogorovDist(Pois(10), Binom(size = 20))
KolmogorovDist(Norm(), rnorm(100))
KolmogorovDist((rbinom(50, size = 20, prob = 0.5)-10)/sqrt(5), Norm())
KolmogorovDist(rbinom(50, size = 20, prob = 0.5), Binom(size = 20, prob = 0.5))
```

`liesInSupport` *Generic Function for Testing the Support of a Distribution*

Description

The function tests if `x` lies in the support of the distribution `object`.

Usage

```
## S4 method for signature 'DiscreteMVDistribution,numeric'
liesInSupport(object, x)
## S4 method for signature 'DiscreteMVDistribution,matrix'
liesInSupport(object, x)
```

Arguments

`object`	object of class `"Distribution"`
`x`	numeric vector or matrix

Value

logical vector

Methods

object = "DiscreteMVDistribution", x = "numeric": does `x` lie in the support of `object`.

object = "DiscreteMVDistribution", x = "matrix": does `x` lie in the support of `object`.

Author(s)

Matthias Kohl <`Matthias.Kohl@stamats.de`>

See Also

`Distribution-class`

Examples

```
M <- matrix(rpois(30, lambda = 10), ncol = 3)
D1 <- DiscreteMVDistribution(M)
M1 <- rbind(r(D1)(10), matrix(rpois(30, lam = 10), ncol = 3))
liesInSupport(D1, M1)
```

`LMCondDistribution` *Generating function for the conditional distribution of a linear regression model.*

Description

Generates an object of class "AbscontCondDistribution" which is the conditional distribution of a linear regression model (given the regressor).

Usage

```
LMCondDistribution(Error = Norm(), theta = 0, intercept = 0, scale = 1)
```

Arguments

Error	Object of class "AbscontDistribution": error distribution.
theta	numeric vector: regression parameter.
intercept	real number: intercept parameter.
scale	positive real number: scale parameter.

Value

Object of class "AbscontCondDistribution"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

AbscontCondDistribution-class, E-methods

Examples

```
# normal error distribution
(D1 <- LMCondDistribution(theta = 1)) # corresponds to Norm(cond, 1)
plot(D1)
r(D1)
d(D1)
p(D1)
q(D1)
param(D1)
```

```
cond(D1)

d(D1)(0, cond = 1)
d(Norm(mean=1))(0)

E(D1, cond = 1)
E(D1, function(x){x^2}, cond = 2)
E(Norm(mean=2), function(x){x^2})
```

`LMParameter` *Generating function for LMParameter-class*

Description

Generates an object of class "`LMParameter`".

Usage

```
LMParameter(theta = 0, intercept = 0, scale = 1)
```

Arguments

`theta`	numeric vector: regression parameter (default =0).
`intercept`	real number: intercept parameter (default =0).
`scale`	positive real number: scale parameter (default =1).

Value

Object of class "`LMParameter`"

Author(s)

Matthias Kohl <`Matthias.Kohl@stamats.de`>

See Also

`LMParameter-class`

Examples

```
LMParameter(theta = c(1,1), intercept = 2, scale = 0.5)

## The function is currently defined as
function(theta = 0, intercept = 0, scale = 1){
    new("LMParameter", theta = theta, intercept = intercept, scale = 1)
}
```

LMParameter-class *Parameter of a linear regression model*

Description

Parameter of a linear regression model

$$y = \mu + x^\tau \theta + \sigma u$$

with intercept μ, regression parameter θ and error scale σ.

Objects from the Class

Objects can be created by calls of the form `new("LMParameter", ...)`. More frequently they are created via the generating function `LMParameter`.

Slots

`theta` numeric vector: regression parameter.

`intercept` real number: intercept parameter.

`scale` positive real number: scale paramter.

`name` character vector: the default name is "parameter of a linear regression model".

Extends

Class `"Parameter"`, directly.
Class `"OptionalParameter"`, by class `"Parameter"`.

Methods

show `signature(object = "LMParameter")`

Author(s)

Matthias Kohl `<Matthias.Kohl@stamats.de>`

See Also

`Parameter-class`, `LMParameter`

Examples

```
new("LMParameter")
```

m1df *Generic Function for the Computation of Clipped First Moments*

Description

Generic function for the computation of clipped first moments. The moments are clipped at `upper`.

Usage

```
m1df(object, upper, ...)
## S4 method for signature 'AbscontDistribution'
m1df(object, upper,
             lowerTruncQuantile = getdistrExOption("m1dfLowerTruncQuantile"),
             rel.tol = getdistrExOption("m1dfRelativeTolerance"), ...)
```

Arguments

- `object` object of class "Distribution"
- `upper` clipping bound
- `rel.tol` relative tolerance for `distrExIntegrate`.
- `lowerTruncQuantile` lower quantile for quantile based integration range.
- `...` additional arguments to `E`

Details

The precision of the computations can be controlled via certain global options; cf. `distrExOptions`.

Value

The first moment of `object` clipped at `upper` is computed.

Methods

object = "UnivariateDistribution": uses call `E(object, upp=upper, ...)`.

object = "AbscontDistribution": clipped first moment for absolutely continuous univariate distributions which is computed using `integrate`.

object = "LatticeDistribution": clipped first moment for discrete univariate distributions which is computed using `support` and `sum`.

object = "AffLinDistribution": clipped first moment for affine linear distributions which is computed on basis of slot `X0`.

object = "Binom": clipped first moment for Binomial distributions which is computed using `pbinom`.

object = "Pois": clipped first moment for Poisson distributions which is computed using `ppois`.

object = "Norm": clipped first moment for normal distributions which is computed using `dnorm` and `pnorm`.

object = "Exp": clipped first moment for exponential distributions which is computed using pexp.

object = "Chisq": clipped first moment for χ^2 distributions which is computed using pchisq.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

distrExIntegrate, m2df, E

Examples

```
# standard normal distribution
N1 <- Norm()
m1df(N1, 0)

# Poisson distribution
P1 <- Pois(lambda=2)
m1df(P1, 3)
m1df(P1, 3, fun = function(x)sin(x))

# absolutely continuous distribution
D1 <- Norm() + Exp() # convolution
m1df(D1, 2)
m1df(D1, Inf)
E(D1)
```

---

m2df *Generic function for the computation of clipped second moments*

Description

Generic function for the computation of clipped second moments. The moments are clipped at upper.

Usage

```
m2df(object, upper, ...)
## S4 method for signature 'AbscontDistribution'
m2df(object, upper,
              lowerTruncQuantile = getdistrExOption("m2dfLowerTruncQuantile"),
              rel.tol = getdistrExOption("m2dfRelativeTolerance"), ...)
```

Arguments

object	object of class "Distribution"
upper	clipping bound
rel.tol	relative tolerance for distrExIntegrate.
lowerTruncQuantile	lower quantile for quantile based integration range.
...	additional arguments to E

Details

The precision of the computations can be controlled via certain global options; cf. distrExOptions.

Value

The second moment of object clipped at upper is computed.

Methods

object = "UnivariateDistribution": uses call E(object, upp=upper, fun = function, ...).

object = "AbscontDistribution": clipped second moment for absolutely continuous univariate distributions which is computed using integrate.

object = "LatticeDistribution": clipped second moment for discrete univariate distributions which is computed using support and sum.

object = "AffLinDistribution": clipped second moment for affine linear distributions which is computed on basis of slot X0.

object = "Binom": clipped second moment for Binomial distributions which is computed using pbinom.

object = "Pois": clipped second moment for Poisson distributions which is computed using ppois.

object = "Norm": clipped second moment for normal distributions which is computed using dnorm and pnorm.

object = "Exp": clipped second moment for exponential distributions which is computed using pexp.

object = "Chisq": clipped second moment for χ^2 distributions which is computed using pchisq.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

m2df-methods, E-methods

Examples

```
# standard normal distribution
N1 <- Norm()
m2df(N1, 0)

# Poisson distribution
P1 <- Pois(lambda=2)
m2df(P1, 3)
m2df(P1, 3, fun = function(x)sin(x))

# absolutely continuous distribution
D1 <- Norm() + Exp() # convolution
m2df(D1, 2)
m2df(D1, Inf)
E(D1, function(x){x^2})
```

---

make01 *Centering and Standardization of Univariate Distributions*

Description

The function `make01` produces a new centered and standardized univariate distribution.

Usage

```
make01(x)
```

Arguments

`x`	an object of class `"UnivariateDistribution"`

Details

Thanks to the functionals provided in this package, the code is a one-liner: `(x-E(x))/sd(x)`.

Value

Object of class `"UnivariateDistribution"` with expectation 0 and variance 1.

Author(s)

Peter Ruckdeschel `<Peter.Ruckdeschel@itwm.fraunhofer.de>`

See Also

`E`, `Var`

Examples

```
X <- sin(exp(2*log(abs( Norm())))) ## something weird
X01 <- make01(X)
print(X01)
plot(X01)
sd(X01); E(X01)
```

MultivariateDistribution-class
Multivariate Distributions

Description

The class of multivariate distributions. One has at least to specify the image space of the distribution and a function generating (pseudo-)random numbers. The slot `q` is usually filled with `NULL` for dimensions `> 1`.

Objects from the Class

Objects can be created by calls of the form `new("MultivariateDistribution", ...)`.

Slots

`img` Object of class `"rSpace"`. Image space of the distribution. Usually an object of class `"EuclideanSpace"`.

`param` Object of class `"OptionalParameter"`. Optional parameter of the multivariate distribution.

`r` Object of class `"function"`: generates (pseudo-)random numbers

`d` Object of class `"OptionalFunction"`: optional density function

`p` Object of class `"OptionalFunction"`: optional cumulative distribution function

`q` Object of class `"OptionalFunction"`: optional quantile function

`.withArith` logical: used internally to issue warnings as to interpretation of arithmetics

`.withSim` logical: used internally to issue warnings as to accuracy

`.logExact` logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function

`.lowerExact` logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

`Symmetry` object of class `"DistributionSymmetry"`; used internally to avoid unnecessary calculations.

Extends

Class `"Distribution"`, directly.

Methods

show `signature(object = "MultivariateDistribution")`

plot `signature(object = "MultivariateDistribution")`: not yet implemented.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

Distribution-class

Examples

```
# Dirac-measure in (0,0)
new("MultivariateDistribution")
```

OAsymTotalVarDist — *Generic function for the computation of (minimal) asymmetric total variation distance of two distributions*

Description

Generic function for the computation of (minimal) asymmetric total variation distance d_v^* of two distributions P and Q where the distributions may be defined for an arbitrary sample space $(\Omega, \mathcal{A})$. This distance is defined as

$$d_v^*(P, Q) = \min_c \int |dQ - c\, dP|$$

Usage

```
OAsymTotalVarDist(e1, e2, ...)
## S4 method for signature 'AbscontDistribution,AbscontDistribution'
OAsymTotalVarDist(e1,e2,
             rel.tol = .Machine$double.eps^0.3,  Ngrid = 10000,
             TruncQuantile = getdistrOption("TruncQuantile"),
             IQR.fac = 15)
## S4 method for signature 'AbscontDistribution,DiscreteDistribution'
OAsymTotalVarDist(e1,e2, ...)
## S4 method for signature 'DiscreteDistribution,AbscontDistribution'
OAsymTotalVarDist(e1,e2,  ...)
## S4 method for signature 'DiscreteDistribution,DiscreteDistribution'
OAsymTotalVarDist(e1,e2, ...)
## S4 method for signature 'numeric,DiscreteDistribution'
OAsymTotalVarDist(e1, e2,  ...)
## S4 method for signature 'DiscreteDistribution,numeric'
OAsymTotalVarDist(e1, e2,  ...)
```

```
## S4 method for signature 'numeric,AbscontDistribution'
OAsymTotalVarDist(e1, e2,  asis.smooth.discretize = "discretize",
            n.discr = getdistrExOption("nDiscretize"), low.discr = getLow(e2),
            up.discr = getUp(e2), h.smooth = getdistrExOption("hSmooth"),
             rel.tol = .Machine$double.eps^0.3, Ngrid = 10000,
             TruncQuantile = getdistrOption("TruncQuantile"),
             IQR.fac = 15)
## S4 method for signature 'AbscontDistribution,numeric'
OAsymTotalVarDist(e1, e2,
            asis.smooth.discretize = "discretize",
            n.discr = getdistrExOption("nDiscretize"), low.discr = getLow(e1),
            up.discr = getUp(e1), h.smooth = getdistrExOption("hSmooth"),
             rel.tol = .Machine$double.eps^0.3, Ngrid = 10000,
             TruncQuantile = getdistrOption("TruncQuantile"),
             IQR.fac = 15)
## S4 method for signature 'AcDcLcDistribution,AcDcLcDistribution'
OAsymTotalVarDist(e1, e2,
             rel.tol = .Machine$double.eps^0.3, Ngrid = 10000,
             TruncQuantile = getdistrOption("TruncQuantile"),
             IQR.fac = 15)
```

Arguments

- `e1` — object of class "Distribution" or "numeric"
- `e2` — object of class "Distribution" or "numeric"
- `asis.smooth.discretize` — possible methods are "asis", "smooth" and "discretize". Default is "discretize".
- `n.discr` — if `asis.smooth.discretize` is equal to "discretize" one has to specify the number of lattice points used to discretize the abs. cont. distribution.
- `low.discr` — if `asis.smooth.discretize` is equal to "discretize" one has to specify the lower end point of the lattice used to discretize the abs. cont. distribution.
- `up.discr` — if `asis.smooth.discretize` is equal to "discretize" one has to specify the upper end point of the lattice used to discretize the abs. cont. distribution.
- `h.smooth` — if `asis.smooth.discretize` is equal to "smooth" – i.e., the empirical distribution of the provided data should be smoothed – one has to specify this parameter.
- `rel.tol` — relative tolerance for `distrExIntegrate` and `uniroot`
- `Ngrid` — How many grid points are to be evaluated to determine the range of the likelihood ratio?,
- `TruncQuantile` — Quantile the quantile based integration bounds (see details)
- `IQR.fac` — Factor for the scale based integration bounds (see details)
- `...` — further arguments to be used in particular methods (not in package **distrEx**)

Details

For distances between absolutely continuous distributions, we use numerical integration; to determine sensible bounds we proceed as follows: by means of `min(getLow(e1,eps=TruncQuantile),getLow(e2,eps=TruncQu` max(getUp(e1,eps=TruncQuantile),getUp(e2,eps=TruncQuantile)) we determine quantile based bounds c(low.0,up.0), and by means of s1 <- max(IQR(e1),IQR(e2)); m1<- median(e1); m2 <- median(e2) and low.1 <- min(m1,m2)-s1*IQR.fac, up.1 <- max(m1,m2)+s1*IQR.fac we determine scale based bounds; these are combined by low <- max(low.0,low.1), up <- max(up.0,up1).

Again in the absolutely continuous case, to determine the range of the likelihood ratio, we evaluate this ratio on a grid constructed as follows: x.range <- c(seq(low, up, length=Ngrid/3), q(e1)(seq(0,1,length=Ngrid/3)*.999), q(e2)(seq(0,1,length=Ngrid/3)*.999))

Finally, for both discrete and absolutely continuous case, we clip this ratio downwards by 1e-10 and upwards by 1e10

In case we want to compute the total variation distance between (empirical) data and an abs. cont. distribution, we can specify the parameter asis.smooth.discretize to avoid trivial distances (distance = 1).

Using asis.smooth.discretize = "discretize", which is the default, leads to a discretization of the provided abs. cont. distribution and the distance is computed between the provided data and the discretized distribution.

Using asis.smooth.discretize = "smooth" causes smoothing of the empirical distribution of the provided data. This is, the empirical data is convoluted with the normal distribution Norm(mean = 0, sd = h.smooth) which leads to an abs. cont. distribution. Afterwards the distance between the smoothed empirical distribution and the provided abs. cont. distribution is computed.

Value

OAsymmetric Total variation distance of e1 and e2

Methods

e1 = "AbscontDistribution", e2 = "AbscontDistribution": total variation distance of two absolutely continuous univariate distributions which is computed using distrExIntegrate.

e1 = "AbscontDistribution", e2 = "DiscreteDistribution": total variation distance of absolutely continuous and discrete univariate distributions (are mutually singular; i.e., have distance =1).

e1 = "DiscreteDistribution", e2 = "DiscreteDistribution": total variation distance of two discrete univariate distributions which is computed using support and sum.

e1 = "DiscreteDistribution", e2 = "AbscontDistribution": total variation distance of discrete and absolutely continuous univariate distributions (are mutually singular; i.e., have distance =1).

e1 = "numeric", e2 = "DiscreteDistribution": Total variation distance between (empirical) data and a discrete distribution.

e1 = "DiscreteDistribution", e2 = "numeric": Total variation distance between (empirical) data and a discrete distribution.

e1 = "numeric", e2 = "AbscontDistribution": Total variation distance between (empirical) data and an abs. cont. distribution.

e1 = "AbscontDistribution", e1 = "numeric": Total variation distance between (empirical) data and an abs. cont. distribution.

e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution": Total variation distance of mixed discrete and absolutely continuous univariate distributions.

Author(s)

Peter Ruckdeschel <Peter.Ruckdeschel@itwm.fraunhofer.de>

References

to be filled; Agostinelli, C and Ruckdeschel, P. (2009): A simultaneous inlier and outlier model by asymmetric total variation distance.

See Also

TotalVarDist-methods, ContaminationSize, KolmogorovDist, HellingerDist, Distribution-class

Examples

```
OAsymTotalVarDist(Norm(), Gumbel())
OAsymTotalVarDist(Norm(), Td(10))
OAsymTotalVarDist(Norm(mean = 50, sd = sqrt(25)), Binom(size = 100)) # mutually singular
OAsymTotalVarDist(Pois(10), Binom(size = 20))

x <- rnorm(100)
OAsymTotalVarDist(Norm(), x)
OAsymTotalVarDist(x, Norm(), asis.smooth.discretize = "smooth")

y <- (rbinom(50, size = 20, prob = 0.5)-10)/sqrt(5)
OAsymTotalVarDist(y, Norm())
OAsymTotalVarDist(y, Norm(), asis.smooth.discretize = "smooth")

OAsymTotalVarDist(rbinom(50, size = 20, prob = 0.5), Binom(size = 20, prob = 0.5))
```

Pareto — *Generating function for Pareto-class*

Description

Generates an object of class "Pareto".

Usage

```
Pareto(shape = 1, Min = 1)
```

Arguments

shape	positive real number: shape parameter of the Pareto distribution.
Min	positive real number: Min parameter of the Pareto distribution

Value

Object of class "Pareto"

Note

The class "Pareto" is based on the code provided by the package **actuar** by Vincent Goulet and Mathieu Pigeon.

Author(s)

Nataliya Horbenko <Nataliya.Horbenko@itwm.fraunhofer.de>

See Also

Pareto-class, dpareto1

Examples

```
(P1 <- Pareto(shape = 1, Min = 1))
plot(P1)

E(Pareto())
E(P1, function(x){x^2})

## The function is currently defined as
function(shape = 1, Min = 1)
                new("Pareto", shape = shape, Min = Min)
```

Pareto-class *Pareto distribution*

Description

[borrowed from **actuar**]:

The (Single-parameter) Pareto distribution with parameter shape $= \alpha$ has density:

$$f(x) = \frac{\alpha\theta^\alpha}{x^{\alpha+1}}$$

for $x > \theta$, $\alpha > 0$ and $\theta > 0$.

Although there appears to be two parameters, only shape is a true parameter. The value of min $= \theta$ must be set in advance.

Objects from the Class

Objects can be created by calls of the form new("Pareto", shape, Min). More frequently they are created via the generating function Pareto.

Slots

img Object of class "Reals".

param Object of class "ParetoParameter".

r rpareto1

d dpareto1

p ppareto1

q qpareto1

gaps (numeric) matrix or NULL

.withArith logical: used internally to issue warnings as to interpretation of arithmetics

.withSim logical: used internally to issue warnings as to accuracy

.logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function

.lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Extends

Class "AbscontDistribution", directly.
Class "UnivariateDistribution", by class "AbscontDistribution".
Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Pareto"): initialize method.

shape signature(object = "Pareto"): wrapped access method for slot shape of slot param.

Min signature(x = "Pareto"): wrapped access method for slot Min of slot param.

shape<- signature(object = "Pareto"): wrapped replace method for slot shape of slot param.

Min<- signature(x = "Pareto"): wrapped replace method for slot Min of slot param.

E signature(object = "Pareto", fun = "missing", cond = "missing"): exact evaluation using explicit expressions.

var signature(signature(x = "Pareto"): exact evaluation using explicit expressions.

median signature(signature(x = "Pareto"): exact evaluation using explicit expressions.

IQR signature(signature(x = "Pareto"): exact evaluation using explicit expressions.

skewness signature(signature(x = "Pareto"): exact evaluation using explicit expressions.

kurtosis signature(signature(x = "Pareto"): exact evaluation using explicit expressions.

Note

This class is based on the code provided by the package **actuar** by Vincent Goulet and Mathieu Pigeon.

Author(s)

Nataliya Horbenko <Nataliya.Horbenko@itwm.fraunhofer.de>

References

Johnson et al. (1995) *Continuous Univariate Distributions. Vol. 2. 2nd ed.* New York: Wiley.
Klugman, S. A., Panjer, H. H. and Willmot, G. E. (2004), *Loss Models, From Data to Decisions, Second Edition*, Wiley.

See Also

dpareto1, AbscontDistribution-class

Examples

```
(P1 <- new("Pareto", shape = 1, Min = 2))
plot(P1)
shape(P1)
Min(P1)
shape(P1) <- 4
Min(P1) <- 2
plot(P1)
```

ParetoParameter-class *Paramter of Pareto distributions*

Description

The class of the parameter of Pareto distributions.

Objects from the Class

Objects can be created by calls of the form `new("ParetoParameter", ...)`.

Slots

`shape` real number: shape parameter of a Pareto distribution.

`Min` positive real number: Min parameter of a Pareto distribution.

`name` default name is “parameter of a Pareto distribution”.

Extends

Class `"Parameter"`, directly.
Class `"OptionalParameter"`, by class `"Parameter"`.

Methods

shape `signature(object = "ParetoParameter")`: access method for slot shape.

Min `signature(x = "ParetoParameter")`: access method for slot `Min`.

shape<- `signature(object = "ParetoParameter")`: replace method for slot shape.

Min<- `signature(x = "ParetoParameter")`: replace method for slot `Min`.

Author(s)

Nataliya Horbenko <Nataliya.Horbenko@itwm.fraunhofer.de>

See Also

Pareto-class, Parameter-class

Examples

```
new("ParetoParameter")
```

---

plot-methods *Methods for Function plot in Package 'distrEx'*

Description

plot-methods

Usage

```
plot(x, y, ...)
## S4 method for signature 'UnivariateCondDistribution,missing'
plot(x, y, ...)
## S4 method for signature 'MultivariateDistribution,missing'
plot(x, y, ...)
```

Arguments

x	object of class "UnivariateCondDistribution" or class "MultivariateDistribution": distribution(s) which should be plotted
y	missing
...	addtional arguments

Details

upto now only warnings are issued that the corresponding method is not yet implemented;

PrognCondDistribution *Generating function for PrognCondDistribution-class*

Description

Generates an object of class "PrognCondDistribution".

Usage

```
PrognCondDistribution(Regr, Error,
             rel.tol= getdistrExOption("ErelativeTolerance"),
             lowerTruncQuantile = getdistrExOption("ElowerTruncQuantile"),
             upperTruncQuantile = getdistrExOption("EupperTruncQuantile"),
             IQR.fac = getdistrExOption("IQR.fac"))
```

Arguments

Regr	object of class AbscontDistribution; the distribution of X.
Error	object of class AbscontDistribution; the distribution of eps.
rel.tol	relative tolerance for distrExIntegrate.
lowerTruncQuantile	lower quantile for quantile based integration range.
upperTruncQuantile	upper quantile for quantile based integration range.
IQR.fac	factor for scale based integration range (i.e.; median of the distribution $\pm$IQR.fac$\times$IQR).

Details

For independent r.v.'s X,E with univariate, absolutely continuous (a.c.) distributions Regr and Error, respectively, PrognCondDistribution() returns the (factorized, conditional) posterior distribution of X given X+E=y. as an object of class PrognCondDistribution.

Value

Object of class "PrognCondDistribution"

Author(s)

Peter Ruckdeschel <Peter.Ruckdeschel@itwm.fraunhofer.de>,

See Also

PrognCondDistribution-class; demo('Prognose.R').

Examples

```
PrognCondDistribution(Error = ConvexContamination(Norm(), Norm(4,1), size=0.1))
```

PrognCondDistribution-class
Posterior distribution in convolution

Description

The posterior distribution of X given (X+E)=y

Objects from the Class

Objects can be created by calls of the form PrognCondDistribution where Regr and error are the respective (a.c.) distributions of X and E and the other arguments control accuracy in integration.

Slots

cond: Object of class "PrognCondition": condition

img: Object of class "rSpace": the image space.

param: Object of class "OptionalParameter": an optional parameter.

r: Object of class "function": generates random numbers.

d: Object of class "OptionalFunction": optional conditional density function.

p: Object of class "OptionalFunction": optional conditional cumulative distribution function.

q: Object of class "OptionalFunction": optional conditional quantile function.

gaps: (numeric) matrix or NULL

.withArith: logical: used internally to issue warnings as to interpretation of arithmetics

.withSim: logical: used internally to issue warnings as to accuracy

.logExact: logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function

.lowerExact: logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Extends

Class "AbscontCondDistribution", directly.
Class "Distribution", by classes "UnivariateCondDistribution" and "AbscontCondDistribution".

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

PrognCondition-class, UnivariateCondDistribution-class AbscontCondDistribution-class, Distribution-class

Examples

```
PrognCondDistribution()
```

PrognCondition-class *Conditions of class 'PrognCondition'*

Description

The class PrognCondition realizes the condition that X+E=y in a convolution setup

Usage

```
PrognCondition(range = EuclideanSpace())
```

Arguments

range	an object of class "EuclideanSpace"

Value

Object of class "PrognCondition"

Objects from the Class

Objects can be created by calls of the form PrognCondition(range).

Slots

name Object of class "character": name of the PrognCondition

range Object of class "EuclideanSpace": range of the PrognCondition

Extends

Class "Condition", directly.

Methods

show signature(object = "PrognCondition")

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

PrognCondDistribution-class,Condition-class

Examples

```
PrognCondition()
```

TotalVarDist *Generic function for the computation of the total variation distance of two distributions*

Description

Generic function for the computation of the total variation distance d_v of two distributions P and Q where the distributions may be defined for an arbitrary sample space $(\Omega, \mathcal{A})$. The total variation distance is defined as

$$d_v(P, Q) = \sup_{B \in \mathcal{A}} |P(B) - Q(B)|$$

Usage

```
TotalVarDist(e1, e2, ...)
## S4 method for signature 'AbscontDistribution,AbscontDistribution'
TotalVarDist(e1,e2,
                        rel.tol=.Machine$double.eps^0.3,
                        TruncQuantile = getdistrOption("TruncQuantile"),
                        IQR.fac = 15, ...)
## S4 method for signature 'AbscontDistribution,DiscreteDistribution'
TotalVarDist(e1,e2, ...)
## S4 method for signature 'DiscreteDistribution,AbscontDistribution'
TotalVarDist(e1,e2, ...)
## S4 method for signature 'DiscreteDistribution,DiscreteDistribution'
TotalVarDist(e1,e2, ...)
## S4 method for signature 'numeric,DiscreteDistribution'
TotalVarDist(e1, e2, ...)
## S4 method for signature 'DiscreteDistribution,numeric'
TotalVarDist(e1, e2, ...)
## S4 method for signature 'numeric,AbscontDistribution'
TotalVarDist(e1, e2, asis.smooth.discretize = "discretize",
           n.discr = getdistrExOption("nDiscretize"), low.discr = getLow(e2),
           up.discr = getUp(e2), h.smooth = getdistrExOption("hSmooth"),
           rel.tol = .Machine$double.eps^0.3,
           TruncQuantile = getdistrOption("TruncQuantile"), IQR.fac = 15, ...)
## S4 method for signature 'AbscontDistribution,numeric'
TotalVarDist(e1, e2, asis.smooth.discretize = "discretize",
           n.discr = getdistrExOption("nDiscretize"), low.discr = getLow(e1),
           up.discr = getUp(e1), h.smooth = getdistrExOption("hSmooth"),
           rel.tol = .Machine$double.eps^0.3,
           TruncQuantile = getdistrOption("TruncQuantile"), IQR.fac = 15, ...)
## S4 method for signature 'AcDcLcDistribution,AcDcLcDistribution'
TotalVarDist(e1, e2,
                        rel.tol = .Machine$double.eps^0.3,
                        TruncQuantile = getdistrOption("TruncQuantile"),
                        IQR.fac = 15, ...)
```

Arguments

- `e1` — object of class `"Distribution"` or `"numeric"`
- `e2` — object of class `"Distribution"` or `"numeric"`
- `asis.smooth.discretize` — possible methods are `"asis"`, `"smooth"` and `"discretize"`. Default is `"discretize"`.
- `n.discr` — if `asis.smooth.discretize` is equal to `"discretize"` one has to specify the number of lattice points used to discretize the abs. cont. distribution.
- `low.discr` — if `asis.smooth.discretize` is equal to `"discretize"` one has to specify the lower end point of the lattice used to discretize the abs. cont. distribution.
- `up.discr` — if `asis.smooth.discretize` is equal to `"discretize"` one has to specify the upper end point of the lattice used to discretize the abs. cont. distribution.
- `h.smooth` — if `asis.smooth.discretize` is equal to `"smooth"` – i.e., the empirical distribution of the provided data should be smoothed – one has to specify this parameter.
- `rel.tol` — relative accuracy requested in integration
- `TruncQuantile` — Quantile the quantile based integration bounds (see details)
- `IQR.fac` — Factor for the scale based integration bounds (see details)
- `...` — further arguments to be used in particular methods (not in package **distrEx**)

Details

For distances between absolutely continuous distributions, we use numerical integration; to determine sensible bounds we proceed as follows: by means of `min(getLow(e1,eps=TruncQuantile),getLow(e2,eps=TruncQ` `max(getUp(e1,eps=TruncQuantile),getUp(e2,eps=TruncQuantile))` we determine quantile based bounds `c(low.0,up.0)`, and by means of `s1 <- max(IQR(e1),IQR(e2))`; `m1<- median(e1)`; `m2 <- median(e2)` and `low.1 <- min(m1,m2)-s1*IQR.fac`, `up.1 <- max(m1,m2)+s1*IQR.fac` we determine scale based bounds; these are combined by `low <- max(low.0,low.1)`, `up <- max(up.0,up1)`.

In case we want to compute the total variation distance between (empirical) data and an abs. cont. distribution, we can specify the parameter `asis.smooth.discretize` to avoid trivial distances (distance = 1).

Using `asis.smooth.discretize = "discretize"`, which is the default, leads to a discretization of the provided abs. cont. distribution and the distance is computed between the provided data and the discretized distribution.

Using `asis.smooth.discretize = "smooth"` causes smoothing of the empirical distribution of the provided data. This is, the empirical data is convoluted with the normal distribution `Norm(mean = 0, sd = h.smooth)` which leads to an abs. cont. distribution. Afterwards the distance between the smoothed empirical distribution and the provided abs. cont. distribution is computed.

Value

Total variation distance of `e1` and `e2`

Methods

e1 = "AbscontDistribution", e2 = "AbscontDistribution": total variation distance of two absolutely continuous univariate distributions which is computed using `distrExIntegrate`.

e1 = "AbscontDistribution", e2 = "DiscreteDistribution": total variation distance of absolutely continuous and discrete univariate distributions (are mutually singular; i.e., have distance =1).

e1 = "DiscreteDistribution", e2 = "DiscreteDistribution": total variation distance of two discrete univariate distributions which is computed using `support` and `sum`.

e1 = "DiscreteDistribution", e2 = "AbscontDistribution": total variation distance of discrete and absolutely continuous univariate distributions (are mutually singular; i.e., have distance =1).

e1 = "numeric", e2 = "DiscreteDistribution": Total variation distance between (empirical) data and a discrete distribution.

e1 = "DiscreteDistribution", e2 = "numeric": Total variation distance between (empirical) data and a discrete distribution.

e1 = "numeric", e2 = "AbscontDistribution": Total variation distance between (empirical) data and an abs. cont. distribution.

e1 = "AbscontDistribution", e1 = "numeric": Total variation distance between (empirical) data and an abs. cont. distribution.

e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution": Total variation distance of mixed discrete and absolutely continuous univariate distributions.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>,
Peter Ruckdeschel <Peter.Ruckdeschel@itwm.fraunhofer.de>

References

Huber, P.J. (1981) *Robust Statistics*. New York: Wiley.

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

See Also

TotalVarDist-methods, ContaminationSize, KolmogorovDist, HellingerDist, Distribution-class

Examples

```
TotalVarDist(Norm(), Gumbel())
TotalVarDist(Norm(), Td(10))
TotalVarDist(Norm(mean = 50, sd = sqrt(25)), Binom(size = 100)) # mutually singular
TotalVarDist(Pois(10), Binom(size = 20))

x <- rnorm(100)
TotalVarDist(Norm(), x)
TotalVarDist(x, Norm(), asis.smooth.discretize = "smooth")

y <- (rbinom(50, size = 20, prob = 0.5)-10)/sqrt(5)
```

```
TotalVarDist(y, Norm())
TotalVarDist(y, Norm(), asis.smooth.discretize = "smooth")

TotalVarDist(rbinom(50, size = 20, prob = 0.5), Binom(size = 20, prob = 0.5))
```

UnivariateCondDistribution-class
Univariate conditional distribution

Description

Class of univariate conditional distributions.

Objects from the Class

Objects can be created by calls of the form `new("UnivariateCondDistribution", ...)`.

Slots

`cond` Object of class `"Condition"`: condition

`img` Object of class `"rSpace"`: the image space.

`param` Object of class `"OptionalParameter"`: an optional parameter.

`r` Object of class `"function"`: generates random numbers.

`d` Object of class `"OptionalFunction"`: optional conditional density function.

`p` Object of class `"OptionalFunction"`: optional conditional cumulative distribution function.

`q` Object of class `"OptionalFunction"`: optional conditional quantile function.

`.withArith` logical: used internally to issue warnings as to interpretation of arithmetics

`.withSim` logical: used internally to issue warnings as to accuracy

`.logExact` logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function

`.lowerExact` logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

`Symmetry` object of class `"DistributionSymmetry"`; used internally to avoid unnecessary calculations.

Extends

Class `"UnivariateDistribution"`, directly.
Class `"Distribution"`, by class `"UnivariateDistribution"`.

Methods

cond `signature(object = "UnivariateCondDistribution")`: accessor function for slot `cond`.

show `signature(object = "UnivariateCondDistribution")`

plot `signature(object = "UnivariateCondDistribution")`: not yet implemented.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

Distribution-class

Examples

```
new("UnivariateCondDistribution")
```

---

var *Generic Functions for the Computation of Functionals*

Description

Generic functions for the computation of functionals on distributions.

Usage

```
IQR(x, ...)

## S4 method for signature 'UnivariateDistribution'
IQR(x)
## S4 method for signature 'UnivariateCondDistribution'
IQR(x,cond)
## S4 method for signature 'AffLinDistribution'
IQR(x)
## S4 method for signature 'DiscreteDistribution'
IQR(x)
## S4 method for signature 'Arcsine'
IQR(x)
## S4 method for signature 'Cauchy'
IQR(x)
## S4 method for signature 'Dirac'
IQR(x)
## S4 method for signature 'DExp'
IQR(x)
## S4 method for signature 'Exp'
IQR(x)
## S4 method for signature 'Geom'
IQR(x)
## S4 method for signature 'Gumbel'
IQR(x)
## S4 method for signature 'GEV'
IQR(x)
## S4 method for signature 'GPareto'
```

```
IQR(x)
## S4 method for signature 'Logis'
IQR(x)
## S4 method for signature 'Pareto'
IQR(x)
## S4 method for signature 'Norm'
IQR(x)
## S4 method for signature 'Unif'
IQR(x)

median(x, ...)

## S4 method for signature 'UnivariateDistribution'
median(x)
## S4 method for signature 'UnivariateCondDistribution'
median(x,cond)
## S4 method for signature 'AffLinDistribution'
median(x)
## S4 method for signature 'Arcsine'
median(x)
## S4 method for signature 'Cauchy'
median(x)
## S4 method for signature 'Dirac'
median(x)
## S4 method for signature 'DExp'
median(x)
## S4 method for signature 'Exp'
median(x)
## S4 method for signature 'Geom'
median(x)
## S4 method for signature 'Gumbel'
median(x)
## S4 method for signature 'GEV'
median(x)
## S4 method for signature 'GPareto'
median(x)
## S4 method for signature 'Logis'
median(x)
## S4 method for signature 'Lnorm'
median(x)
## S4 method for signature 'Norm'
median(x)
## S4 method for signature 'Pareto'
median(x)
## S4 method for signature 'Unif'
median(x)

mad(x, ...)
```

```
## S4 method for signature 'UnivariateDistribution'
mad(x)
## S4 method for signature 'AffLinDistribution'
mad(x)
## S4 method for signature 'Cauchy'
mad(x)
## S4 method for signature 'Dirac'
mad(x)
## S4 method for signature 'DExp'
mad(x)
## S4 method for signature 'Exp'
mad(x)
## S4 method for signature 'Geom'
mad(x)
## S4 method for signature 'Logis'
mad(x)
## S4 method for signature 'Norm'
mad(x)
## S4 method for signature 'Unif'
mad(x)
## S4 method for signature 'Arcsine'
mad(x)

sd(x, ...)

## S4 method for signature 'UnivariateDistribution'
sd(x, fun, cond, withCond, useApply, ...)
## S4 method for signature 'Norm'
sd(x, fun, cond, withCond = FALSE, useApply = TRUE, ...)

var(x, ...)

## S4 method for signature 'UnivariateDistribution'
var(x, fun, cond, withCond, useApply, ...)
## S4 method for signature 'AffLinDistribution'
var(x, fun, cond, withCond, useApply, ...)
## S4 method for signature 'CompoundDistribution'
var(x, ...)
## S4 method for signature 'Arcsine'
var(x, ...)
## S4 method for signature 'Binom'
var(x, ...)
## S4 method for signature 'Beta'
var(x, ...)
## S4 method for signature 'Cauchy'
var(x, ...)
## S4 method for signature 'Chisq'
```

```
var(x, ...)
## S4 method for signature 'Dirac'
var(x, ...)
## S4 method for signature 'DExp'
var(x, ...)
## S4 method for signature 'Exp'
var(x, ...)
## S4 method for signature 'Fd'
var(x, ...)
## S4 method for signature 'Gammad'
var(x, ...)
## S4 method for signature 'Geom'
var(x, ...)
## S4 method for signature 'Gumbel'
var(x, ...)
## S4 method for signature 'GEV'
var(x, ...)
## S4 method for signature 'GPareto'
var(x, ...)
## S4 method for signature 'Hyper'
var(x, ...)
## S4 method for signature 'Logis'
var(x, ...)
## S4 method for signature 'Lnorm'
var(x, ...)
## S4 method for signature 'Nbinom'
var(x, ...)
## S4 method for signature 'Norm'
var(x, ...)
## S4 method for signature 'Pareto'
var(x, ...)
## S4 method for signature 'Pois'
var(x, ...)
## S4 method for signature 'Td'
var(x, ...)
## S4 method for signature 'Unif'
var(x, ...)
## S4 method for signature 'Weibull'
var(x, ...)

skewness(x, ...)
## S4 method for signature 'UnivariateDistribution'
skewness(x, fun, cond, withCond, useApply, ...)
## S4 method for signature 'AffLinDistribution'
skewness(x, fun, cond, withCond, useApply, ...)
## S4 method for signature 'Arcsine'
skewness(x, ...)
## S4 method for signature 'Binom'
```

```
skewness(x, ...)
## S4 method for signature 'Beta'
skewness(x, ...)
## S4 method for signature 'Cauchy'
skewness(x, ...)
## S4 method for signature 'Chisq'
skewness(x, ...)
## S4 method for signature 'Dirac'
skewness(x, ...)
## S4 method for signature 'DExp'
skewness(x, ...)
## S4 method for signature 'Exp'
skewness(x, ...)
## S4 method for signature 'Fd'
skewness(x, ...)
## S4 method for signature 'Gammad'
skewness(x, ...)
## S4 method for signature 'Geom'
skewness(x, ...)
## S4 method for signature 'Gumbel'
skewness(x, ...)
## S4 method for signature 'GEV'
skewness(x, ...)
## S4 method for signature 'GPareto'
skewness(x, ...)
## S4 method for signature 'Hyper'
skewness(x, ...)
## S4 method for signature 'Logis'
skewness(x, ...)
## S4 method for signature 'Lnorm'
skewness(x, ...)
## S4 method for signature 'Nbinom'
skewness(x, ...)
## S4 method for signature 'Norm'
skewness(x, ...)
## S4 method for signature 'Pareto'
skewness(x, ...)
## S4 method for signature 'Pois'
skewness(x, ...)
## S4 method for signature 'Td'
skewness(x, ...)
## S4 method for signature 'Unif'
skewness(x, ...)
## S4 method for signature 'Weibull'
skewness(x, ...)

kurtosis(x, ...)
## S4 method for signature 'UnivariateDistribution'
```

```
kurtosis(x, fun, cond, withCond, useApply, ...)
## S4 method for signature 'AffLinDistribution'
kurtosis(x, fun, cond, withCond, useApply, ...)
## S4 method for signature 'Arcsine'
kurtosis(x, ...)
## S4 method for signature 'Binom'
kurtosis(x, ...)
## S4 method for signature 'Beta'
kurtosis(x, ...)
## S4 method for signature 'Cauchy'
kurtosis(x, ...)
## S4 method for signature 'Chisq'
kurtosis(x, ...)
## S4 method for signature 'Dirac'
kurtosis(x, ...)
## S4 method for signature 'DExp'
kurtosis(x, ...)
## S4 method for signature 'Exp'
kurtosis(x, ...)
## S4 method for signature 'Fd'
kurtosis(x, ...)
## S4 method for signature 'Gammad'
kurtosis(x, ...)
## S4 method for signature 'Geom'
kurtosis(x, ...)
## S4 method for signature 'Gumbel'
kurtosis(x, ...)
## S4 method for signature 'GEV'
kurtosis(x, ...)
## S4 method for signature 'GPareto'
kurtosis(x, ...)
## S4 method for signature 'Hyper'
kurtosis(x, ...)
## S4 method for signature 'Logis'
kurtosis(x, ...)
## S4 method for signature 'Lnorm'
kurtosis(x, ...)
## S4 method for signature 'Nbinom'
kurtosis(x, ...)
## S4 method for signature 'Norm'
kurtosis(x, ...)
## S4 method for signature 'Pareto'
kurtosis(x, ...)
## S4 method for signature 'Pois'
kurtosis(x, ...)
## S4 method for signature 'Td'
kurtosis(x, ...)
## S4 method for signature 'Unif'
```

```
kurtosis(x, ...)
## S4 method for signature 'Weibull'
kurtosis(x, ...)
```

Arguments

x	object of class "UnivariateDistribution"
fun	if missing the (conditional) variance resp. standard deviation is computed else the (conditional) variance resp. standard deviation of fun is computed.
cond	if not missing the conditional variance resp. standard deviation given cond is computed.
...	additional arguments to fun or E
useApply	logical: should sapply, respectively apply be used to evaluate fund.
withCond	logical: is cond in the argument list of fun.

Value

The value of the corresponding functional at the distribution in the argument is computed.

Methods

var, signature(x = "Any"): interface to the **stats**-function var — see var resp. help(var,package="stats").

var, signature(x = "UnivariateDistribution"): variance of univariate distributions using corresponding E()-method.

var, signature(x = "AffLinDistribution"): if arguments fun, cond are missing: x@a^2 * var(x@X0) else uses method for signature(x = "UnivariateDistribution")

var, signature(x = "CompoundDistribution"): if we are in i.i.d. situation (i.e., slot SummandsDistr is of class UnivariateDistribution) the formula $\mathrm{E}[N]\mathrm{var}[S]+(\mathrm{E}[S]^2+\mathrm{var}(S))\mathrm{var}(N)$ for N the frequency distribution and S the summand distribution; else we coerce to "UnivarLebDecDistribution".

sd, signature(x = "Any"): interface to the **stats**-function sd — see sd resp. help(sd,package="stats").

sd, signature(x = "NormParameter"): returns the slot sd of the parameter of a normal distribution — see sd resp. help(sd,package="distr").

sd, signature(x = "Norm"): returns the slot sd of the parameter of a normal distribution — see sd resp. help(sd,package="distr").

sd, signature(x = "UnivariateDistribution"): standard deviation of univariate distributions using corresponding E()-method.

IQR, signature(x = "Any"): interface to the **stats**-function IQR — see IQR resp. help(IQR,package="stats").

IQR, signature(x = "UnivariateDistribution"): interquartile range of univariate distributions using corresponding q()-method.

IQR, signature(x = "UnivariateCondDistribution"): interquartile range of univariate conditional distributions using corresponding q()-method.

IQR, signature(x = "DiscreteDistribution"): interquartile range of discrete distributions using corresponding q()-method but taking care that between upper and lower quartile there is 50% probability

IQR, signature(x = "AffLinDistribution"): abs(x@a) * IQR(x@X0)

median, signature(x = "Any"): interface to the **stats**-function median — see median resp. help(var,package="stats")

median, signature(x = "UnivariateDistribution"): median of univariate distributions using corresponding q()-method.

median, signature(x = "UnivariateCondDistribution"): median of univariate conditional distributions using corresponding q()-method.

median, signature(x = "AffLinDistribution"): x@a * median(x@X0) + x@b

mad, signature(x = "Any"): interface to the **stats**-function mad — see mad.

mad, signature(x = "UnivariateDistribution"): mad of univariate distributions using corresponding q()-method applied to abs(x-median(x)).

mad, signature(x = "AffLinDistribution"): abs(x@a) * mad(x@X0)

skewness, signature(x = "Any"): bias free estimation of skewness under normal distribution (default) as well as sample version (by argument sample.version = TRUE).

skewness, signature(x = "UnivariateDistribution"): skewness of univariate distributions using corresponding E()-method.

skewness, signature(x = "AffLinDistribution"): if arguments fun, cond are missing: skewness(x@X0) else uses method for signature(x = "UnivariateDistribution")

kurtosis, signature(x = "Any"): bias free estimation of kurtosis under normal distribution (default) as well as sample version (by argument sample.version = TRUE).

kurtosis, signature(x = "UnivariateDistribution"): kurtosis of univariate distributions using corresponding E()-method.

kurtosis, signature(x = "AffLinDistribution"): if arguments fun, cond are missing: kurtosis(x@X0) else uses method for signature(x = "UnivariateDistribution")

var, signature(x = "Arcsine"): exact evaluation using explicit expressions.

var, signature(x = "Beta"): for noncentrality 0 exact evaluation using explicit expressions.

var, signature(x = "Binom"): exact evaluation using explicit expressions.

var, signature(x = "Cauchy"): exact evaluation using explicit expressions.

var, signature(x = "Chisq"): exact evaluation using explicit expressions.

var, signature(x = "Dirac"): exact evaluation using explicit expressions.

var, signature(x = "DExp"): exact evaluation using explicit expressions.

var, signature(x = "Exp"): exact evaluation using explicit expressions.

var, signature(x = "Fd"): exact evaluation using explicit expressions.

var, signature(x = "Gammad"): exact evaluation using explicit expressions.

var, signature(x = "Geom"): exact evaluation using explicit expressions.

var, signature(x = "Gumbel"): exact evaluation using explicit expressions.

var, signature(x = "GPareto"): exact evaluation using explicit expressions.

var, signature(x = "GEV"): exact evaluation using explicit expressions.

var, signature(x = "Hyper"): exact evaluation using explicit expressions.

var, signature(x = "Logis"): exact evaluation using explicit expressions.

var, signature(x = "Lnorm"): exact evaluation using explicit expressions.

var, signature(x = "Nbinom"): exact evaluation using explicit expressions.

var, signature(x = "Norm"): exact evaluation using explicit expressions.

var, signature(x = "Pareto"): exact evaluation using explicit expressions.

var, signature(x = "Pois"): exact evaluation using explicit expressions.

var, signature(x = "Td"): exact evaluation using explicit expressions.

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var, signature(x = "Weibull"): exact evaluation using explicit expressions.

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Caveat

If any of the packages **e1071**, **moments**, **fBasics** is to be used together with **distrEx** the latter must be attached *after* any of the first mentioned. Otherwise `kurtosis()` and `skewness()` defined as *methods* in **distrEx** may get masked.
To re-mask, you may use `kurtosis <- distrEx::kurtosis; skewness <- distrEx::skewness`. See also `distrExMASK()`.

Acknowledgement

G. Jay Kerns, <gkerns@ysu.edu>, has provided a major contribution, in particular the functionals `skewness` and `kurtosis` are due to him.

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See Also

`distrExIntegrate`, `m1df`, `m2df`, `Distribution-class`,
`sd`, `var`, `IQR`,
`median`, `mad`, `sd`

Examples

```
# Variance of Exp(1) distribution
var(Exp())

#median(Exp())
IQR(Exp())
mad(Exp())

# Variance of N(1,4)^2
var(Norm(mean=1, sd=2), fun = function(x){x^2})
var(Norm(mean=1, sd=2), fun = function(x){x^2}, useApply = FALSE)

## sd -- may equivalently be replaced by var
sd(Pois()) ## uses explicit terms
sd(as(Pois(),"DiscreteDistribution")) ## uses sums
sd(as(Pois(),"UnivariateDistribution")) ## uses simulations
sd(Norm(mean=2), fun = function(x){2*x^2}) ## uses simulations
#
mad(sin(exp(Norm()+2*Pois()))) ## weird
```

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