

Package ‘distrEx’

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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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distrEx-package *distrEx – Extensions of package distr*

Description

distrEx provides 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)
|>|>"LMPParameter"
|>|>"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	
LMPParameter	Generating function for LMPParameter-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
OAsymTotalVarDist	(for given ratio rho of negative to positive part of deviation) 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()`

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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")
```

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 (Ω, \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 $\min(\text{getLow}(e1, \text{eps}=\text{TruncQuantile}), \text{getLow}(e2, \text{eps}=\text{TruncQuantile}), \text{max}(\text{getUp}(e1, \text{eps}=\text{TruncQuantile}), \text{getUp}(e2, \text{eps}=\text{TruncQuantile}))$ we determine quantile based bounds $c(\text{low}.0, \text{up}.0)$, and by means of $s1 \leftarrow \max(\text{IQR}(e1), \text{IQR}(e2))$; $m1 \leftarrow \text{median}(e1)$; $m2 \leftarrow \text{median}(e2)$ and $\text{low}.1 \leftarrow \min(m1, m2) - s1 * \text{IQR}.fac$, $\text{up}.1 \leftarrow \max(m1, m2) + s1 * \text{IQR}.fac$ we determine scale based bounds; these are combined by $\text{low} \leftarrow \max(\text{low}.0, \text{low}.1)$, $\text{up} \leftarrow \max(\text{up}.0, \text{up}.1)$.

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

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 ($\text{distance} = 1$).

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	<i>Generic Function for the Computation of the Convex Contamination (Pseudo-)Distance of Two Distributions</i>
-------------------	--

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 $(\mathbb{R}^m, \mathcal{B}^m)$ with \mathcal{B}^m the Borel- σ -algebra on \mathbb{R}^m . The Cramer - von Mises distance is defined as

$$d_\mu(P, Q)^2 = \int (P(\{y \in \mathbb{R}^m \mid y \leq x\}) - Q(\{y \in \mathbb{R}^m \mid y \leq x\}))^2 \mu(dx)$$

where \leq is coordinatewise on \mathbb{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

EULERMASCHERONICCONSTANT
 APERYCONSTANT

Details

distrEx has a small number of built-in constants.

The following constants are available:

- EULERMASCHERONICCONSTANT: the Euler Mascheroni constant

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

given in <http://mathworld.wolfram.com/Euler-MascheroniConstant.html> (48);

- APERYCONSTANT: the Apéry constant

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

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

EULERMASCHERONICCONSTANT
 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

<code>f</code>	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.
<code>lower</code>	lower limit of integration. Can be <code>-Inf</code> .
<code>upper</code>	upper limit of integration. Can be <code>Inf</code> .
<code>subdivisions</code>	the maximum number of subintervals.
<code>rel.tol</code>	relative accuracy requested.
<code>abs.tol</code>	absolute accuracy requested.
<code>stop.on.error</code>	logical. If <code>TRUE</code> (the default) an error stops the function. If <code>false</code> some errors will give a result with a warning in the message component.
<code>distr</code>	object of class <code>UnivariateDistribution</code> .
<code>order</code>	order of Gauss-Legendre quadrature.
<code>...</code>	additional arguments to be passed to <code>f</code> . Remember to use argument names not matching those of <code>integrate</code> and <code>GLIntegrate</code> !

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 Recipes 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 $\pm \text{IQR.fac} \times$ 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")
```

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

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

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 = "AcDcLeDistribution", 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 $\text{loc} = a$, $\text{scale} = b$, $\text{shape} = s$ is

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

for $1 + s(z - a)/b > 0$, where $b > 0$. If $s = 0$ the distribution is defined by continuity. If $1 + s(z - a)/b \leq 0$, 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

[dgpdp](#), [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 Recipes 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](#), [dgpdp](#)

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 $\text{loc} = a$, $\text{scale} = b$, $\text{shape} = c$ 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` `dgp`

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

`q` `qgp`, 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 $\text{loc} = \mu$ and scale parameter $\text{scale} = \sigma$ 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 *Parameter 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	<i>Generic function for the computation of the Hellinger distance of two distributions</i>
---------------	--

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 (Ω, \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 <code>asis.smooth.discretize</code> is equal to "discretize" one has to specify the number of lattice points used to discretize the abs. cont. distribution.
low.discr	if <code>asis.smooth.discretize</code> 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 <code>asis.smooth.discretize</code> 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 <code>asis.smooth.discretize</code> 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=TruncQuantile),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; tuning 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 (asymmetrical MAD) is a root of the equation:

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

, 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.fraunhofer.de>

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	<i>Generic function for the computation of the Kolmogorov distance of two distributions</i>
----------------	---

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 $(\mathbb{R}^m, \mathcal{B}^m)$ with \mathcal{B}^m the Borel- σ -algebra on \mathbb{R}^m . The Kolmogorov distance is defined as

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

where \leq is coordinatewise on \mathbb{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	<i>Generating function for the conditional distribution of a linear regression model.</i>
--------------------	---

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})
```

LMPParameter

Generating function for LMPParameter-class

Description

Generates an object of class "LMPParameter".

Usage

```
LMPParameter(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 "LMPParameter"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

[LMPParameter-class](#)

Examples

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

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

LMPParameter-class *Parameter of a linear regression model*

Description

Parameter of a linear regression model

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

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

Objects from the Class

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

Slots

`theta` numeric vector: regression parameter.

`intercept` real number: intercept parameter.

`scale` positive real number: scale parameter.

`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 = "LMPParameter")

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

[Parameter-class](#), [LMPParameter](#)

Examples

```
new("LMPParameter")
```

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	<i>Generic function for the computation of (minimal) asymmetric total variation distance of two distributions</i>
-------------------	---

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 (Ω, \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=TruncQuantile))`

`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 = α 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 *Parameter 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
...	additional 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 Repr 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	<i>Generic function for the computation of the total variation distance of two distributions</i>
--------------	--

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 (Ω, \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 $\min(\text{getLow}(e1, \text{eps}=\text{TruncQuantile}), \text{getLow}(e2, \text{eps}=\text{TruncQuantile}), \text{max}(\text{getUp}(e1, \text{eps}=\text{TruncQuantile}), \text{getUp}(e2, \text{eps}=\text{TruncQuantile}))$ we determine quantile based bounds $c(\text{low}.0, \text{up}.0)$, and by means of $s1 \leftarrow \max(\text{IQR}(e1), \text{IQR}(e2)); m1 \leftarrow \text{median}(e1); m2 \leftarrow \text{median}(e2)$ and $\text{low}.1 \leftarrow \min(m1, m2) - s1 * \text{IQR}.fac, \text{up}.1 \leftarrow \max(m1, m2) + s1 * \text{IQR}.fac$ we determine scale based bounds; these are combined by $\text{low} \leftarrow \max(\text{low}.0, \text{low}.1), \text{up} \leftarrow \max(\text{up}.0, \text{up}.1)$.

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 ($\text{distance} = 1$).

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 $\text{Norm}(\text{mean} = 0, \text{sd} = \text{h.smooth})$ 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, ...)
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## 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 $E[N]var[S] + (E[S]^2 + var(S))var(N)$ 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"): $\text{abs}(x@a) * \text{IQR}(x@X0)$

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"): $x@a * \text{median}(x@X0) + x@b$

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 $\text{abs}(x - \text{median}(x))$.

mad, signature(x = "AffLinDistribution"): $\text{abs}(x@a) * \text{mad}(x@X0)$

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.

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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.

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var, signature(x = "GEV"): 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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