

Package ‘EstimDiagnostics’

December 10, 2020

Type Package

Title Diagnostic Tools and Unit Tests for Statistical Estimators

Version 0.0.1

Author Dmitry Otryakhin [aut, cre] (<<https://orcid.org/0000-0002-4700-7221>>)

Maintainer Dmitry Otryakhin <d.otryakhin.acad@protonmail.ch>

Description Extension of 'testthat' package to make unit tests on empirical distributions of estimators and functions for diagnostics of their finite-sample performance.

License GPL-3

Encoding UTF-8

LazyData true

Imports foreach (>= 1.5.1), reshape2 (>= 1.4.4), ggplot2 (>= 3.3.2),
goftest (>= 1.2-2), testthat (>= 3.0.0), rlang

RoxygenNote 7.1.1

Suggests knitr, rmarkdown, gridExtra

VignetteBuilder knitr

NeedsCompilation no

Repository CRAN

Date/Publication 2020-12-10 09:00:14 UTC

R topics documented:

estims_boxplot	2
estims_qqplot	2
Estim_diagnost	3
expect_distfit	4
expect_gaussian	5
expect_mean_equal	6

Index	8
--------------	----------

estims_boxplot *Boxplot of estimates*

Description

Plot boxplots of estimators for different sample sizes.

Usage

```
estims_boxplot(data, sep = FALSE)
```

Arguments

data data frame returned by [Estim_diagnost](#)
sep indicates whether all plots will be stacked together or returned as elements of a list

Value

ggplot2 object

Examples

```
Nmc=400  
s<-seq(from = 1, to = 10, by = 2)*1e3  
Inference<-function(s){  
  rrr<-rnorm(n=s)  
  list(Mn=mean(rrr), Sd=sd(rrr))  
}  
  
data <- Estim_diagnost(Nmc, s, Inference)  
estims_boxplot(data)  
  
estims_boxplot(data, sep=TRUE)
```

estims_qqplot *QQ-plot of estimator empirical distributions*

Description

Plot QQ-plots of estimators' empirical distributions for different sample sizes.

Usage

```
estims_qqplot(data, sep = FALSE, ...)
```

Arguments

data	data frame returned by Estim_diagnost
sep	indicates whether all plots will be stacked together or returned as elements of a list
...	parameters to pass to stat_qq function

Value

ggplot2 object

Examples

```
library(ggplot2)
Nmc=500
s<-c(1e3,4e3)

Inference<-function(s){
  rrr<-rnorm(n=s)
  list(Mn=mean(rrr), Sd=sd(rrr))
}

data <- Estim_diagnost(Nmc, s, Inference)
lisst <- estims_qqplot(data, sep=TRUE)
lisst[2][[1]] + geom_abline(intercept = 1)

p1_joint<-estims_qqplot(data)
p1_joint + geom_abline(slope=1)

p1_joint<-estims_qqplot(data, distribution = stats::qt, dparams = list(df=3, ncp=0.1))
p1_joint + geom_abline(slope=1)
```

Estim_diagnost	<i>Sample estimators' values for different sample sizes</i>
----------------	---

Description

For every sample size value the function creates a sample and evaluates the estimators Nmc times.

Usage

```
Estim_diagnost(Nmc, s, Inference, packages = NULL)
```

Arguments

Nmc	number of repetitions
s	numeric vector of sample sizes
Inference	function of s creating a sample and evaluating estimators (see details)
packages	list of packages to pass to foreach loop

Value

data frame with estimators' values

Examples

```
Nmc=400
s<-c(1e2,1e3)

Inference<-function(s){
  rrr<-rnorm(n=s)
  list(Mn=mean(rrr), Sd=sd(rrr))
}
data <- Estim_diagnost(Nmc, s, Inference)
estims_qqplot(data)
estims_boxplot(data)

#
Inference<-function(s){
  rrr<-2/0
  list(Mn=mean(rrr), Sd=sd(rrr))
}
head(Estim_diagnost(Nmc, s, Inference))

#
Inference<-function(s){
  rrr<-rnorm(n=s)
  rrr[2]<-"dwq"
  list(Mn=mean(rrr), Sd=sd(rrr))
}
head(Estim_diagnost(Nmc, s, Inference))
```

expect_distfit

Test a parametric distribution

Description

Expectation checking whether a given sample comes from a certain parametric distribution. The underlying procedure is Anderson-Darling test of goodness-of-fit [ad.test](#). The expectation throws an error when the test's p-value is smaller than the threshold p-value.

Usage

```
expect_distfit(sample, p_value = 0.001, nulldist, ...)
```

Arguments

sample	to test
p_value	threshold p-value of the test
nulldist	null distribution
...	parameters to pass to the null distribution

Value

Invisibly returns a p-value of the test.

Examples

```
# Gaussianity test
## Not run:
x<-rnorm(n=1e4,5,6)
expect_distfit(sample=x, nulldist="pnorm", mean=5, sd=6.3)
expect_distfit(sample=x, nulldist="pnorm", mean=5, sd=6)

## End(Not run)

# Uniformity test
x<-runif(n=1e4,-1,6)
expect_distfit(sample=x, nulldist="punif", min=-1, max=6)
```

expect_gaussian	<i>Test a Gaussian distribution</i>
-----------------	-------------------------------------

Description

Expectation checking whether a given sample comes from Gaussian distribution with arbitrary parameters. The underlying procedure is Shapiro- Wilk's test of normality [shapiro.test](#). The expectation throws an error when the test's p-value is smaller than the threshold p-value.

Usage

```
expect_gaussian(sample, p_value = 0.001)
```

Arguments

sample	to test
p_value	threshold p-value of the test

Details

shapiro.test allows the number of non-missing values to be between 3 and 5000.

Value

Invisibly returns a p-value of the test.

Examples

```
x<-rnorm(n=1e3,5,6)
expect_gaussian(sample=x)

#The following test doesn't pass
## Not run:
x<-runif(n=1e2,-1,6)
expect_gaussian(sample=x)

## End(Not run)
```

expect_mean_equal	<i>Test a mean-value using t-test</i>
-------------------	---------------------------------------

Description

Expectation checking whether values from a given sample have a certain mean or that two samples have the same mean. The underlying procedure is Student's t-test [t.test](#). The expectation throws an error when the test's p-value is smaller than the threshold p-value.

Usage

```
expect_mean_equal(p_value = 0.001, ...)
```

Arguments

p_value	threshold p-value of the test
...	parameters to pass to t.test function including data sample(s)

Value

Invisibly returns a p-value of the test

Examples

```
# This test doesn't pass
## Not run:
x<-1:1e3
expect_mean_equal(x=x)

## End(Not run)

# This one passes, but shouldn't
```

```
x<-rnorm(1e3) + 0.01
expect_mean_equal(x=x)

x<-rnorm(1e3)
expect_mean_equal(x=x)

# check if 2 samples have the same mean
x<-rnorm(1e3, mean=10)
y<-rnorm(1e3, mean=10)
expect_mean_equal(x=x, y=y)
```

Index

`ad.test`, [4](#)

`Estim_diagnost`, [2](#), [3](#), [3](#)

`estims_boxplot`, [2](#)

`estims_qqplot`, [2](#)

`expect_distfit`, [4](#)

`expect_gaussian`, [5](#)

`expect_mean_equal`, [6](#)

`shapiro.test`, [5](#)

`t.test`, [6](#)