Package ‘SHELF’

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**Title** Tools to Support the Sheffield Elicitation Framework  
**Version** 1.9.0  
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**Description** Implements various methods for eliciting a probability distribution for a single parameter from an expert or a group of experts. The expert provides a small number of probability judgements, corresponding to points on his or her cumulative distribution function. A range of parametric distributions can then be fitted and displayed, with feedback provided in the form of fitted probabilities and percentiles. For multiple experts, a weighted linear pool can be calculated. Also includes functions for eliciting beliefs about population distributions, eliciting multivariate distributions using a Gaussian copula, eliciting a Dirichlet distribution, and eliciting distributions for variance parameters in a random effects meta-analysis model. R Shiny apps for most of the methods are included.

**License** GPL-2 | GPL-3

**URL** https://github.com/OakleyJ/SHELF

**BugReports** https://github.com/OakleyJ/SHELF/issues

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Description

Implements various methods for eliciting a probability distribution for a single parameter from an expert or a group of experts. The expert provides a small number of probability judgements, corresponding to points on his or her cumulative distribution function. A range of parametric distributions can then be fitted and displayed, with feedback provided in the form of fitted probabilities and percentiles. For multiple experts, a weighted linear pool can be calculated. Also includes functions for eliciting beliefs about population distributions, eliciting multivariate distributions using a Gaussian copula, eliciting a Dirichlet distribution, and eliciting distributions for variance parameters in a random effects meta-analysis model. R Shiny apps for most of the methods are included.

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Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>

References

The SHELF homepage

Examples

## Not run:
## 1) Elicit judgements from two experts individually
# Expert A states P(X<30)=0.25, P(X<40)=0.5, P(X<50)=0.75
# Expert B states P(X<20)=0.25, P(X<25)=0.5, P(X<35)=0.75
# Both experts state 0<X<100.

## 2) Fit distributions to each expert’s judgements
v <- matrix(c(30, 40, 50, 20, 25, 35), 3, 2)
p <- c(0.25, 0.5, 0.75)
myfit <- fitdist(vals = v, probs = p, lower = 0, upper = 100)

## 3) Plot the fitted distributions, including a linear pool
plotfit(myfit, lp = T)

## 4) Now elicit a single 'consensus' distribution from the two experts
# Suppose they agree P(X<25)=0.25, P(X<30)=0.5, P(X<40)=0.75
v <-c(25, 30, 40)
p <- c(0.25, 0.5, 0.75)
myfit <- fitdist(vals = v, probs = p, lower = 0, upper = 100)

## 5) Plot the fitted density, and report some feedback, such as the
# fitted 5th and 95th percentiles
plotfit(myfit, ql = 0.05, qu = 0.95)
feedback(myfit, quantiles = c(0.05, 0.95))

## Can also use interactive plotting
v <- matrix(c(30, 40, 50, 20, 25, 35), 3, 2)
p <- c(0.25, 0.5, 0.75)
myfit <- fitdist(vals = v, probs = p, lower = 0, upper = 100)
# plot each distribution
plotfit(myfit)

## plot the distribution for one expert only
plotfit(myfit, ex = 1)

## Enter judgements in interactive mode
elicit()

'## Enter separate judgements for each expert in interactive mode
elicitMultiple()

## End(Not run)

cdffeedback

Feedback for the elicited distribution of the population CDF

Description
Report the median and 100(1-alpha)% credible interval for point on the population CDF

Usage
cdffeedback(
medianfit,
precisionfit,
quantiles = c(0.05, 0.95),
vals = NA,
alpha = 0.05,
median.dist = "best",
precision.dist = "gamma",
n.rep = 10000
)
Arguments

medianfit The output of a fitdist command following elicitation of the expert’s beliefs about the population median.

precisionfit The output of a fitprecision command following elicitation of the expert’s beliefs about the population precision.

quantiles A vector of quantiles $q_1,\ldots,q_n$ required for feedback.

vals A vector of population values $x_1,\ldots,x_n$ required for feedback.

alpha The size of the 100(1-alpha)% credible interval.

median.dist The fitted distribution for the population median. Can be one of "normal", "lognormal" or "best", where "best" will select the best fitting out of normal and lognormal.

precision.dist The fitted distribution for the population precision. Can either be "gamma" or "lognormal".

n.rep The number of randomly sampled CDFs used to estimated the median and credible interval.

Details

Denote the uncertain population CDF by

$$P(X \leq x | \mu, \sigma^2),$$

where $\mu$ is the uncertain population median and $\sigma^2$ is the uncertain population precision. Feedback can be reported in the form of the median and 100(1-alpha)% credible interval for (a) an uncertain probability $P(X \leq x | \mu, \sigma^2)$, where $x$ is a specified population value and (b) an uncertain quantile $x_q$ defined by $P(X \leq x_q | \mu, \sigma^2) = q$, where $q$ is a specified population probability.

Value

Fitted median and 100(1-alpha)% credible interval for population quantiles and probabilities.

$quantiles$ Each row gives the fitted median and 100(1-alpha)% credible interval for each uncertain population quantile specified in quantiles: the fitted median and 100(1-alpha)% credible interval for the value of $x_q$ where $P(X \leq x_q | \mu, \sigma^2) = q_i$.

$probs$ Each row gives the fitted median and 100(1-alpha)% credible interval for each uncertain population probability specified in probs: the fitted median and 100(1-alpha)% credible interval for the value of $P(X \leq x_i | \mu, \sigma^2)$.

Examples

```r
# Not run:
prfit <- fitprecision(interval = c(60, 70), propvals = c(0.2, 0.4), trans = "log")
medianfit <- fitdist(vals = c(50, 60, 70), probs = c(0.05, 0.5, 0.95), lower = 0)
cdffeedback(medianfit, prfit, quantiles = c(0.01, 0.99),
vals = c(65, 75), alpha = 0.05, n.rep = 10000)
```

# End(Not run)
cdfplot

Plot distribution of CDF

Description

Plot the elicited pointwise median and credible interval for an uncertain population CDF

Usage

cdfplot(
  medianfit,
  precisionfit,
  lower = NA,
  upper = NA,
  ql = 0.025,
  qu = 0.975,
  median.dist = "best",
  precision.dist = "gamma",
  n.rep = 10000,
  n.X = 100,
  fontsize = 18
)

Arguments

medianfit The output of a fitdist command following elicitation of the expert's beliefs about the population median.

precisionfit The output of a fitdist command following elicitation of the expert's beliefs about the population precision.

lower lower limit on the x-axis for plotting.

upper upper limit on the x-axis for plotting.

ql lower quantile for the plotted pointwise credible interval.

qu upper quantile for the plotted pointwise credible interval.

median.dist The fitted distribution for the population median. Can be one of "normal", "lognormal" or "best", where "best" will select the best fitting out of normal and lognormal.

precision.dist The fitted distribution for the population precision. Can either be "gamma" or "lognormal".

n.rep The number of randomly sampled CDFs used to estimated the median and credible interval.

n.X The number of points on the x-axis at which the CDF is evaluated.

fontsize Font size used in the plots.
Examples

```r
## Not run:
prfit <- fitprecision(interval = c(60, 70), propvals = c(0.2, 0.4), trans = "log")
medianfit <- fitdist(vals = c(50, 60, 70), probs = c(0.05, 0.5, 0.95), lower = 0)
cdfplot(medianfit, prfit)
## End(Not run)
```

**compareGroupRIO**  
*Compare individual elicited distributions with linear pool and RIO distribution*

**Description**

Produce one of three plots to compare the individual elicited judgements with the final elicited distribution, chosen to represent the views of a "Rational Impartial Observer" (RIO) as part of the SHELF process. A linear pool of fitted distributions from the individually elicited judgements is also obtained. The plot choices are a display of the quartiles, a display of the tertiles, and a plot of the various density functions.

**Usage**

```r
compareGroupRIO(
  groupFit,
  RIOFit,
  type = "density",  
  dLP = "best",      
  dRIO = "best",   
  xlab = "x",       
  ylab = expression(f[X](x)),
  fs = 12
)
```

**Arguments**

- **groupFit**: either an object of class elicitation, or the file path for a .csv file exported from the elicitMultiple() app. This should contain the individually elicited judgements from the experts
- **RIOFit**: an object of class elicitation containing a single set of of probability judgements corresponding to the "Rational Impartial Observer (RIO)".
- **type**: the plot used to show the comparison: one of "quartiles", "tertiles" or "density".
- **dLP**: the distribution fitted to each expert’s judgements and to the linear pool. Options are "normal", "t", "gamma", "lognormal", "logt","beta", "mirrorloggamma", "mirrorlognormal", "mirrorlogt", "hist" (for a histogram fit), and "best" (for best fitting).
- **dRIO**: the distribution fitted to RIO’s judgements. Options are the same as for dLP.
compareIntervals

Author(s)
Jeremy Oakley <j.oakley@sheffield.ac.uk>

Examples

## Not run:
l <- c(2, 1, 5, 1)
u <- c(95, 90, 65, 40)
v <- matrix(c(15, 25, 40,
10, 20, 40,
10, 15, 25,
5, 10, 20),
3, 4)
p <- c(0.25, 0.5, 0.75)
group <- fitdist(vals = v, probs = p, lower = l, upper = u)
rio <- fitdist(vals = c(12, 20, 25), probs = p, lower = 1, upper = 100)
compareGroupRIO(groupFit = group, RIOFit = rio, dRIO = "gamma")

## End(Not run)

### Description

Following elicitation of distributions from individual experts, plot fitted probability intervals for each expert.

### Usage

```r
compareIntervals(
  fit,
  interval = 0.95,
  dist = "best",
  fs = 12,
  xlab = "x",
  ylab = "expert"
)
```
**condDirichlet**

**Arguments**

- **fit**
  An object of class elicitation

- **interval**
  The probability p for each interval (i.e. the fitted probability for each expert that the displayed interval contains the uncertain quantity will be p)

- **dist**
  The distribution fitted to each expert’s probabilities. Options are "normal", "t", "gamma", "lognormal", "logt", "beta", and "best" (for best fitting). Can be a vector if different distributions are desired for each expert.

- **fs**
  font size used in the plot.

- **xlab**
  A string or expression giving the x-axis label.

- **ylab**
  A string or expression giving the y-axis label.

**Examples**

```r
## Not run:
v <- matrix(c(30, 40, 50, 20, 25, 35, 40, 50, 60, 35, 40, 50), 3, 4)
p <- c(0.25, 0.5, 0.75)
myfit <- fitdist(vals = v, probs = p, lower = 0, upper = 100)
compareIntervals(myfit, interval = 0.5)
## End(Not run)
```

---

**condDirichlet**

*Plot conditional distributions from an elicited Dirichlet prior*

**Description**

Opens up a web browser (using the shiny package), from which you can choose to condition on one of the category probability values, and then display the resulting conditional marginal distributions for the remaining categories.

**Usage**

condDirichlet(d)

**Arguments**

- **d**
  A fitted Dirichlet distribution, produced from a `fitDirichlet` command.

**Details**

Press Esc in the R console window to exit the elicitation session.

**Author(s)**

Jeremy Oakley <j.oakley@sheffield.ac.uk>
Examples

```r
## Not run:
p1 <- c(0.25, 0.5, 0.75)
v1 <- c(0.5, 0.55, 0.6)
v2 <- c(0.22, 0.3, 0.35)
v3 <- c(0.11, 0.15, 0.2)
myfit1 <- fitdist(v1, p1, 0, 1)
myfit2 <- fitdist(v2, p1, 0, 1)
myfit3 <- fitdist(v3, p1, 0, 1)
d <- fitDirichlet(myfit1, myfit2, myfit3,
categories = c("A","B","C"),
n.fitted = "opt")
condDirichlet(d)
## End(Not run)
```

copulaSample

Generate correlated samples from elicited marginal distributions using a multivariate normal copula

Description

Takes elicited marginal distributions and elicited concordance probabilities: pairwise probabilities of two uncertain quantities being greater than their medians, and generates a correlated sample, assuming the elicited marginal distributions and a multivariate normal copula.

Usage

```r
copulaSample(..., cp, n, d = NULL, ex = 1)
```

Arguments

- `...`: A list of objects of class `elicitation` command, one per marginal distribution, separated by commas.
- `cp`: A matrix of pairwise concordance probabilities, with element i,j the elicited probability P(X_i > m_i, X_j > m_j or X_i < m_i, X_j < m_j), where m_i and m_j are the elicited medians of the uncertain quantities X_i and X_j. Only the upper triangular elements in the matrix need to be specified; the remaining elements can be set at 0.
- `n`: The sample size to be generated
- `d`: A vector of distributions to be used for each elicited quantity: a string with elements chosen from "normal", "t", "gamma", "lognormal", "logt", "beta", "mirrorgamma", "mirrorlognormal", "mirrorlogt". The default is to use the best fitting distribution in each case.
- `ex`: If separate judgements have been elicited from multiple experts and stored in the elicitation objects, use this argument to select a single expert’s judgements for sampling. Note that this function will not simultaneously generate samples for all experts.
elicit

Value

A matrix of sampled values, one row per sample.

Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>

Examples

```r
## Not run:
p1 <- c(0.25, 0.5, 0.75)
v1 <- c(0.5, 0.55, 0.6)
v2 <- c(0.22, 0.3, 0.35)
v3 <- c(0.11, 0.15, 0.2)
myfit1 <- fitdist(v1, p1, 0, 1)
myfit2 <- fitdist(v2, p1, 0, 1)
myfit3 <- fitdist(v3, p1, 0, 1)
quad.probs <- matrix(0, 3, 3)
quad.probs[1, 2] <- 0.4
quad.probs[1, 3] <- 0.4
quad.probs[2, 3] <- 0.3
copulaSample(myfit1, myfit2, myfit3, cp=quad.probs, n=100, d=NULL)

## End(Not run)
```

elicit

Elicit judgements and fit distributions interactively

Description

Opens up a web browser (using the shiny package), from which you can specify judgements, fit distributions and plot the fitted density functions with additional feedback. Probabilities can be specified directly, or the roulette elicitation method can be used.

Usage

```r
elicit(lower = 0, upper = 100, gridheight = 10, nbins = 10, method = "general")
```

Arguments

- lower: A lower limit for the uncertain quantity X. Will be ignored when fitting distributions that are not bounded below. Also sets the lower limit for the grid in the roulette method.
- upper: An upper limit for the uncertain quantity X. Will be ignored when fitting distributions that are not bounded above. Also sets the upper limit for the grid in the roulette method.
- gridheight: The number of grid cells for each bin in the roulette method.
elicitBivariate

nbins

The number of bins used in the rouletted method.

method

Set to "roulette" for the app to display the roulette method by default. Any other string will display the general method by default.

Details

All input arguments are optional, and can be set/changed within the app itself. Click on the "Help" tab for instructions. Click the "Quit" button to exit the app and return the results from the fitdist command. Click "Download report" to generate a report of all the fitted distributions.

Value

An object of class elicitation, which is returned once the Quit button has been clicked. See fitdist for details.

Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>

Examples

## Not run:

elicit()

## End(Not run)

elicitBivariate  Elicit a bivariate distribution using a Gaussian copula

Description

Opens up a web browser (using the shiny package), from which you can specify judgements, fit distributions, plot the fitted density functions, and plot samples from the joint distributions. A joint distribution is constructed using a Gaussian copula, whereby the correlation parameter is determined via the elicitation of a concordance probability (a probability that the two uncertain quantities are either both greater than their medians, or both less than their medians.)

Usage

elicitBivariate()

Details

Click on the "Help" tab for instructions. Click the "Quit" button to exit the app and return the results from the fitdist command. Click "Download report" to generate a report of all the fitted distributions for each uncertain quantity, and "Download sample" to generate a csv file with a sample from the joint distribution.
elicitConcProb

Value
A list, with two objects of class elicitation, and the elicited concordance probability. See fitdist for details.

Author(s)
Jeremy Oakley <j.oakley@sheffield.ac.uk>

Examples
## Not run:
elicit()

## End(Not run)

elicitConcProb Elicit a concordance probability for two uncertain quantities, and plot a joint sample

Description
Given two elicited marginal distributions, open a browser in which one specifies a quadrant probability \( P(X_1 > m_1, X_2 > m_2) \), where \( m_1 \) and \( m_2 \) are the elicited medians of \( X_1 \) and \( X_2 \). A joint sample from the distribution of \( X_1 \) and \( X_2 \) is generated, using the two elicited marginal distributions and a bivariate normal copula.

Usage
elicitConcProb(fit1, fit2, m1, m2, d = c("best", "best"), n = 10000)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>fit1</td>
<td>An elicitation fit produced from the fitdist command for the first uncertain quantity ( X_1 ).</td>
</tr>
<tr>
<td>fit2</td>
<td>An elicitation fit produced from the fitdist command for the second uncertain quantity ( X_2 ).</td>
</tr>
<tr>
<td>m1</td>
<td>The elicited (or fitted) median of ( X_1 ).</td>
</tr>
<tr>
<td>m2</td>
<td>The elicited (or fitted) median of ( X_2 ).</td>
</tr>
<tr>
<td>d</td>
<td>A vector of distributions to be used for each elicited quantity: a string with elements chosen from &quot;normal&quot;, &quot;t&quot;, &quot;gamma&quot;, &quot;lognormal&quot;, &quot;logt&quot;, &quot;beta&quot;, &quot;hist&quot;. The default is to use the best fitting distribution in each case.</td>
</tr>
<tr>
<td>n</td>
<td>The number of sampled ((X_1, X_2)) pairs to be plotted.</td>
</tr>
</tbody>
</table>
elicitDirichlet

Elicit a Dirichlet distribution interactively

Description

Opens up a web browser (using the shiny package), from which you can elicit a Dirichlet distribution

Usage

elicitDirichlet()

Details

Click on the "Help" tab for instructions. Click the "Quit" button to exit the app and return the results from the fitdist command. Click "Download report" to generate a report of all the fitted distributions.

Value

The parameters of the fitted Dirichlet distribution, which are returned once the Quit button has been clicked.

Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>
elicitExtension

Examples

## Not run:
elicit()

## End(Not run)

elicitExtension  Elicitation with the extension method

Description

Opens up a web browser (using the shiny package), from which you can specify judgements, fit distributions, and produce various plots. Judgements are specified for the distribution of the conditioning variable Y, the median function (median of X given Y), and the distribution of X given that Y takes its median value. Plots are provided for the two elicited distributions, the median function, the conditional distribution of X for any specified Y, and the marginal distribution of X.

Usage

elicitExtension()

Details

Click the "Quit" button to exit the app and return the results from the fitdist command. Click "Download report" to generate a report of all the fitted distributions for each uncertain quantity, and "Download sample" to generate a csv file with a sample from the marginal distribution of X.

Value

A list, with two objects of class elicitation. See fitdist for details.

Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>

Examples

## Not run:
elicitExtension()

## End(Not run)
elicitHeterogen

Elicit a prior distribution for a random effects variance parameter

Description

Opens a shiny app for the roulette elicitation method. The user clicks in the grid to allocate 'probs' to 'bins'. The elicited probability inside each bin is the proportion of probs in each bin. This will fit a distribution to the ratio R of the 'largest' (97.5th percentile) to 'smallest' (2.5th percentile) treatment effect. A distribution for the variance effects variance parameter is inferred from the distribution of R, assuming that the random effects are normally distributed.

Usage

elicitHeterogen(
  lower = 1,
  upper = 10,
  gridheight = 10,
  nbins = 9,
  scale.free = TRUE,
  sigma = 1
)

Arguments

lower The lower limit on the x-axis of the roulette grid.
upper The upper limit on the x-axis of the roulette grid.
gridheight The maximum number of probs that can be allocated to a single bin.
bins The number of equally sized bins drawn between lower and upper.
scale.free Logical. Default is TRUE for a scale free treatment effect, such as an odds ratio, hazard ratio or relative risk. Set to FALSE for a treatment effect that is scale dependent, or is on the probit scale. An approximation to the treatment effect on the logit scale will be used (assuming a dichotomised response).
sigma Individual observation standard deviation, required if scale.free is FALSE.

Value

BUGS code for incorporating the prior within a BUGS model. Additionally, a list with outputs

allocation table of bins, with number of probs allocated to each bin.
Gamma parameters of the fitted gamma distribution.
Log.normal parameters of the fitted lognormal distribution.
sumsq sum of squares of elicited - fitted probabilities for each distribution.
best.fitting the distribution with the lowest sum of squares.
**Note**

Regarding the option “spread end probs over empty bins” (unchecked as the default): suppose for example, the leftmost and rightmost non-empty bins are [10,20] and [70,80], and each contain one prob, with 20 probs used in total. If the option is unchecked, it is assumed \( P(X<20) = P(X>70) = 0.05 \) and \( P(X<10) = P(X>80) = 0 \). If the option is checked, it is assumed \( P(X<20) = P(X>70) = 0.05 \) only.

**Author(s)**

Jeremy Oakley <j.oakley@sheffield.ac.uk>

**Examples**

```r
## Not run:
elicitHeterogen()
## End(Not run)
```

---

**elicitMixture**

_Elicit a mixture distribution using the extension method_

**Description**

Opens up a web browser (using the shiny package), from which you can specify judgements, fit distributions and plot the fitted density function.

**Usage**

```
elicitMixture()
```

**Details**

Click the "Quit" button to exit the app and return the fitted distributions. Click "Download report" to generate a report of all the fitted distributions.

**Value**

When the Quit button is clicked, a list, with elements

- *fit* an object of class `elicitation`. See `fitdist` for details.
- *extensionProbs* the probability mass function for the extension variable.

**Author(s)**

Jeremy Oakley <j.oakley@sheffield.ac.uk>
elicitMultiple

Elicit individual judgements and fit distributions for multiple experts

Description

Opens up a web browser (using the shiny package), from which you can specify judgements, fit distributions and plot the fitted density functions and a (weighted) linear pool with additional feedback.

Usage

elicitMultiple()

Details

Click the "Quit" button to exit the app and return the results from the `fitdist` command. Click "Download report" to generate a report of all the fitted distributions.

Value

An object of class `elicitation`, which is returned once the Finish button has been clicked. See `fitdist` for details.

Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>

Examples

## Not run:

elicitMultiple()

## End(Not run)
elicitQuartiles

Elicit judgements and fit distributions interactively using the quartile method

Description

Opens up a web browser (using the shiny package), from which you can specify the quartiles, fit distributions and plot the fitted density functions with additional feedback.

Usage

elicitQuartiles()

Details

Parameter limits determine which distributions can be fitted. Finite lower limits are needed for the gamma, lognormal and log-t distributions, and both limits must be finite for to fit a beta distribution. If a histogram is fitted without specifying finite limits, endpoints are chosen based on fitting a normal distribution.

Click the Finish button to quit the elicitation session.

Value

An object of class elicitation, which is returned once the Finish button has been clicked. See fitdist for details.

Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>

Examples

## Not run:

elicitQuartiles()

## End(Not run)
elicitTertiles  

Elicit judgements and fit distributions interactively using the tertile method

Description

Opens up a web browser (using the shiny package), from which you can specify the median and tertiles, fit distributions and plot the fitted density functions with additional feedback.

Usage

elicitTertiles()

Details

Parameter limits determine which distributions can be fitted. Finite lower limits are needed for the gamma, lognormal and log-t distributions, and both limits must be finite for to fit a beta distribution. If a histogram is fitted without specifying finite limits, endpoints are chosen based on fitting a normal distribution.

Click the Finish button to quit the elicitation session.

Value

An object of class elicitation, which is returned once the Finish button has been clicked. See fitdist for details.

Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>

Examples

```r
## Not run:
elicitTertiles()

## End(Not run)
```
Report quantiles and probabilities from the fitted probability distributions

Description

Having fitted appropriate distributions to one or more expert's judgements individually using the \texttt{fitdist} command, use this command to get quantiles and probabilities from the fitted distributions.

Usage

\texttt{feedback(fit, quantiles = NA, values = NA, dist = "best", ex = NA, sf = 3)}

Arguments

- \texttt{fit}: An object of class elicitiation.
- \texttt{quantiles}: A vector of desired quantiles for feedback. If this argument is left out, the default is to use the same quantiles that were elicited from the experts.
- \texttt{values}: A vector of desired probabilities; desired values of a for reporting back fitted values of $P(X<a)$. If this argument is left out, the default is to use the same values provided by the experts.
- \texttt{dist}: If \texttt{fit} contains judgements from multiple experts, \texttt{dist} is distribution to be used for calculating probabilities and quantiles. Options are "normal", "t", "gamma", "lognormal", "logt", "beta", or "best". The default option, "best", uses the best fitting distribution for each expert.
- \texttt{ex}: If \texttt{fit} contains judgements from multiple experts, specifying a value for \texttt{ex} will select a single expert for feedback. Note that for a single expert, feedback is given for all suitable types of distribution, but for multiple experts, feedback is given for one type of distribution only.
- \texttt{sf}: The number of significant figures to be displayed in the output.

Value

- \texttt{fitted.quantiles}: Fitted quantiles for each expert
- \texttt{fitted.probabilities}: Fitted probabilities for each expert
- \texttt{distributions}: The distribution used to calculate fitted probabilities/quantiles for each expert, if feedback is given for multiple experts.

Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>
## Not run:

```
# Two experts
# Expert 1 states P(X<30)=0.25, P(X<40)=0.5, P(X<50)=0.75
# Expert 2 states P(X<20)=0.25, P(X<25)=0.5, P(X<35)=0.75
# Both experts state 0<X<100.

v <- matrix(c(30, 40, 50, 20, 25, 35), 3, 2)
p <- c(0.25, 0.5, 0.75)
myfit <- fitdist(vals = v, probs = p, lower = 0, upper = 100)
feedback(myfit)

# Feedback P(X<60) and the tertiles
feedback(myfit, values=60, quantiles=c(0.33,0.66))

# Compare fitted tertiles for different distributions, expert 2 only
feedback(myfit, quantiles=c(0.33,0.66), ex=2)
```

## FeedbackDirichlet

### Calculate quantiles for the marginal distributions of a Dirichlet distribution

**Description**

Given a (elicited) Dirichlet distribution, calculate quantiles for each marginal beta distribution corresponding to the elicited quantiles

**Usage**

```
feedbackDirichlet(d, quantiles = c(0.1, 0.9), sf = 2)
```

**Arguments**

- `d` A vector of parameters of the Dirichlet distribution
- `quantiles` The desired quantiles for feedback
- `sf` The number of significant figures displayed

**Value**

Quantiles for each marginal distribution

**Author(s)**

Jeremy Oakley <j.oakley@sheffield.ac.uk>
fitDirichlet

Examples

## Not run:
feedbackDirichlet(d = c(20, 10, 5),
quantiles = c(0.1, 0.33, 0.66, 0.9))

## End(Not run)

fitDirichlet

Fit a Dirichlet distribution to elicited marginal distributions for proportions

Description

Takes elicited beta distributions for a set of proportions as inputs, and fits a Dirichlet distribution. The beta parameters are adjusted so that the expectations sum to 1, and then the sum of the Dirichlet parameters is chosen based on the sums of the beta parameters for each elicited marginal.

Usage

fitDirichlet(
  ..., 
  categories = NULL, 
  n.fitted = "opt", 
  plotBeta = TRUE, 
  xlab = "x", 
  ylab = expression(f[X](x)), 
  fs = 12, 
  silent = FALSE
)

Arguments

... Multiple arguments, each an objects of class elicitation, one per marginal proportion, separated by commas. The sequence can be specified as a single argument by containing all the elicitation objects within a single list object.

categories A vector of strings labelling the marginal proportions.

n.fitted The method used to determine the sum of the Dirichlet parameters. Use "opt" for best fitting, derived by matching standard deviations from the elicited marginals and the fitted Dirichlet; "min" for a conservative choice based on the smallest equivalent sample size (sum of the beta parameters) from the elicited marginals; "med" for the median of the smallest and largest equivalent sample size from the elicited marginals; "mean" for the mean of all the equivalent sample sizes from the elicited marginals.

plotBeta logical. Plot the original elicited marginals and the fitted marginals from the Dirichlet fit.

xlab x-axis label on the marginal distribution plot.
fitdist

Description

Takes elicited probabilities as inputs, and fits parametric distributions using least squares on the cumulative distribution function. If separate judgements from multiple experts are specified, the function will fit one set of distributions per expert.
Usage

fitdist(
  vals,
  probs,
  lower = -Inf,
  upper = Inf,
  weights = 1,
  tdf = 3,
  expertnames = NULL,
  excludelogt = FALSE
)

Arguments

vals     A vector of elicited values for one expert, or a matrix of elicited values for multiple experts (one column per expert). Note that the an elicited judgement about X should be of the form P(X<= vals[i,j]) = probs[i,j]
probs    A vector of elicited probabilies for one expert, or a matrix of elicited values for multiple experts (one column per expert). A single vector can be used if the probabilities are the same for each expert. For each expert, the smallest elicited probability must be less than 0.4, and the largest elicited probability must be greater than 0.6.
lower    A single lower limit for the uncertain quantity X, or a vector of different lower limits for each expert. Specifying a lower limit will allow the fitting of distributions bounded below.
upper    A single upper limit for the uncertain quantity X, or a vector of different lower limits for each expert. Specifying both a lower limit and an upper limit will allow the fitting of a Beta distribution.
weights  A vector or matrix of weights corresponding to vals if weighted least squares is to be used in the parameter fitting.
tdf      The number of degrees of freedom to be used when fitting a t-distribution.
expertnames Vector of names to use for each expert.
excludelogt Set to TRUE to exclude log-t and mirror log-t when identifying best fitting distribution.

Value

An object of class elicitation. This is a list containing the elements

Normal Parameters of the fitted normal distributions.
Student.t Parameters of the fitted t distributions. Note that (X - location) / scale has a standard t distribution. The degrees of freedom is not fitted; it is specified as an argument to fitdist.
Gamma Parameters of the fitted gamma distributions. Note that E(X - lower) = shape / rate.
Log.normal Parameters of the fitted log normal distributions: the mean and standard deviation of log (X - lower).

Log.Student.t Parameters of the fitted log student t distributions. Note that (log(X - lower) - location) / scale has a standard t distribution. The degrees of freedom is not fitted; it is specified as an argument to fitdist.

Beta Parameters of the fitted beta distributions. X is scaled to the interval [0,1] via Y = (X - lower)/(upper - lower), and E(Y) = shape1 / (shape1 + shape2).

mirrorgamma Parameters of ('mirror') gamma distributions fitted to Y = upper - X. Note that E(Y) = shape / rate.

mirrorlognormal Parameters of ('mirror') log normal distributions fitted to Y = upper - X.

mirrorlogt Parameters of ('mirror') log Student-t distributions fitted to Y = upper - X. Note that (log(Y) - location) / scale has a standard t distribution. The degrees of freedom is not fitted; it is specified as an argument to fitdist.

ssq Sum of squared errors for each fitted distribution and expert. Each error is the difference between an elicited cumulative probability and the corresponding fitted cumulative probability.

best.fitting The best fitting distribution for each expert, determined by the smallest sum of squared errors.

vals The elicited values used to fit the distributions.

probs The elicited probabilities used to fit the distributions.

limits The lower and upper limits specified by each expert (+/- Inf if not specified).

Note

The least squares parameter values are found numerically using the optim command. Starting values for the distribution parameters are chosen based on a simple normal approximation: linear interpolation is used to estimate the 0.4, 0.5 and 0.6 quantiles, and starting parameter values are chosen by setting E(X) equal to the 0.5th quantile, and Var(X) = (0.6 quantile - 0.4 quantile)^2 / 0.25. Note that the arguments lower and upper are not included as elicited values on the cumulative distribution function. To include a judgement such as P(X<=a)=0, the values a and 0 must be included in vals and probs respectively.

Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>

Examples

```r
## Not run:
# One expert, with elicited probabilities
# P(X<20)=0.25, P(X<30)=0.5, P(X<50)=0.75
# and X>0.
v <- c(20,30,50)
p <- c(0.25,0.5,0.75)
fitdist(vals=v, probs=p, lower=0)
```
# Now add a second expert, with elicited probabilities
# P(X<55)=0.25, P(X<60)=0.5, P(X<70)=0.75
v <- matrix(c(20,30,50,55,60,70),3,2)
p <- c(0.25,0.5,0.75)
fitdist(vals=v, probs=p, lower=0)

# Two experts, different elicited quantiles and limits.
# Expert A: P(X<50)=0.25, P(X<60)=0.5, P(X<65)=0.75, and provides bounds 10<X<100
# Expert B: P(X<40)=0.33, P(X<50)=0.5, P(X<60)=0.66, and provides bounds 0<X
v <- matrix(c(50,60,65,40,50,60),3,2)
p <- matrix(c(.25,.5,.75,.33,.5,.66),3,2)
l <- c(10,0)
u <- c(100, Inf)
fitdist(vals=v, probs=p, lower=l, upper=u)

## End(Not run)
Plot the population distributions with median set at $k_1$ and precision fixed at the two elicited quantiles implied by propvals and propprobs.

tdf

Degrees of freedom in the fitted log Student-t distribution.

fontsize

Font size used in the plots.

Details

The expert provides a pair of probability judgements

$$P(\theta < \theta_1) = p_1,$$

and

$$P(\theta < \theta_2) = p_2,$$

where $\theta$ is the proportion of the population that lies in the interval $[k_1, k_2]$, conditional on the population median taking some hypothetical value ($k_1$ by default). $k_1$ can be set to $-\infty$, or $k_2$ can be set to $\infty$; in either case, the hypothetical median value must be specified. If both $k_1$ and $k_2$ are finite, the hypothetical median must be one of the interval endpoints. Note that, unlike the fitdist command, a 'best fitting' distribution is not reported, as the distributions are fitted to two elicited probabilities only.

Value

Gamma

Parameters of the fitted gamma distribution. Note that $\text{E}(\text{precision}) = \text{shape} / \text{rate}$.

Log.normal

Parameters of the fitted log normal distribution: the mean and standard deviation of log precision.

Log.Student.t

Parameters of the fitted log student t distributions. Note that $(\log(X - \text{lower}) - \text{location}) / \text{scale}$ has a standard t distribution. The degrees of freedom is not fitted: it is specified as an input argument.

vals

The elicited values $\theta_1, \theta_2$

probs

The elicited probabilities $p_1, p_2$

limits

The lower and upper limits specified by each expert (+/- $\infty$ if not specified).

transform

Transformation used for a normal population distribution.

Examples

```r
## Not run:
fitprecision(interval = c(60, 70), propvals = c(0.2, 0.4), trans = "log")
## End(Not run)
```
generateReport

Generate a report to show the fitted distributions

Description

Renders an Rmarkdown document to display the density function of each fitted distribution, the parameter values, and the R command required to sample from each distribution.

Usage

```r
generateReport(
  fit,
  output_format = "html_document",
  sf = 3,
  expert = 1,
  view = TRUE,
  clean = TRUE
)
```

Arguments

- `fit`: An object of class 'elicitation'.
- `output_format`: the output format for the document. One of "html_document", "pdf_document" (requires LaTeX to be installed), or "word_document" (requires Word to be installed).
- `sf`: number of significant figures to be displayed for the fitted parameters.
- `expert`: if the fit object contains judgements from multiple experts, the single expert’s distributions to be displayed.
- `view`: set to TRUE to open the document after it has been compiled.
- `clean`: set to TRUE to clean intermediate files that are created during rendering.

Examples

```r
## Not run:
# One expert, with elicited probabilities
# P(X<20)=0.25, P(X<30)=0.5, P(X<50)=0.75
# and X>0.
v <- c(20,30,50)
p <- c(0.25,0.5,0.75)
myfit <- fitdist(vals=v, probs=p, lower=0)
generateReport(myfit)
## End(Not run)
```
linearPoolDensity

Obtain points on the density function of a linear pool

Description

Takes an object of class elicitation, evaluates a (weighted) linear pool, and returns points on the density function at a sequence of values of the elicited parameter.

Usage

linearPoolDensity(fit, xl = -Inf, xu = Inf, d = "best", lpw = 1, nx = 200)

Arguments

- `fit`: An object of class elicitation.
- `xl`: The lower limit in the sequence of parameter values. The default is the 0.001 quantile of the fitted distribution (or the 0.001 quantile of a fitted normal distribution, if a histogram fit is chosen).
- `xu`: The upper limit in the sequence of parameter values. The default is the 0.999 quantile of the fitted distribution (or the 0.999 quantile of a fitted normal distribution, if a histogram fit is chosen).
- `d`: The distribution fitted to each expert’s probabilities. Options are "normal", "t", "gamma", "lognormal", "logt", "beta", "hist" (for a histogram fit), and "best" (for best fitting).
- `lpw`: A vector of weights to be used in linear pool, if unequal weighting is desired.
- `nx`: The number of points in the sequence from `xl` to `xu`.

Value

A list, with elements

- `x`: a sequence of values for the uncertain parameter
- `fx`: the density function of the linear pool, evaluated at each element in `x`.

Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>

Examples

```r
## Not run:
# Two experts
# Expert 1 states P(X<30)=0.25, P(X<40)=0.5, P(X<50)=0.75
# Expert 2 states P(X<20)=0.25, P(X<25)=0.5, P(X<35)=0.75
# Both experts state 0<X<100.
```
makeCDFPlot

\begin{verbatim}
v <- matrix(c(30, 40, 50, 20, 25, 35), 3, 2)
p <- c(0.25, 0.5, 0.75)
myfit <- fitdist(vals = v, probs = p, lower = 0, upper = 100)
linearPoolDensity(myfit)

## End(Not run)
\end{verbatim}

\section*{Description}

Plots the elicited cumulative probabilities and, optionally, a fitted CDF. Elicited are shown as filled circles, and limits are shown as clear circles.

\section*{Usage}

\begin{verbatim}
makeCDFPlot(
  lower,
  v,
  p,
  upper,
  fontsize = 12,
  fit = NULL,
  dist = NULL,
  showFittedCDF = FALSE,
  showQuantiles = FALSE,
  ql = 0.05,
  qu = 0.95,
  ex = 1,
  sf = 3,
  xaxisLower = lower,
  xaxisUpper = upper,
  xlab = "x",
  ylab = expression(P(X <= x))
)
\end{verbatim}

\section*{Arguments}

\begin{description}
\item[lower] lower limit for the uncertain quantity
\item[v] vector of values, for each value \( x \) in \( Pr(X<=x) = p \) in the set of elicited probabilities
\item[p] vector of probabilities, for each value \( p \) in \( Pr(X<=x) = p \) in the set of elicited probabilities
\item[upper] upper limit for the uncertain quantity
\item[fontsize] font size to be used in the plot
\end{description}
pdfplots

Plot fitted population pdfs

Description

Plot fitted population pdfs at combinations of two different values of the population mean and variance.

Examples

```r
## Not run:
vQuartiles <- c(30, 35, 45)
pQuartiles <- c(0.25, 0.5, 0.75)
myfit <- fitdist(vals = vQuartiles, probs = pQuartiles, lower = 0)
makeCDFPlot(lower = 0, v = vQuartiles, p = pQuartiles,
upper = 100, fit = myfit, dist = "gamma",
showFittedCDF = TRUE, showQuantiles = TRUE)
## End(Not run)
```
Usage

```r
pdfplots(
  medianfit,  
  precisionfit, 
  alpha = 0.05, 
  tails = 0.05, 
  lower = NA,  
  upper = NA,  
  n.x = 100,  
  d = "best",  
  fontsize = 18  
)
```

Arguments

- `medianfit`: The output of a `fitdist` command following elicitation of the expert's beliefs about the population median.
- `precisionfit`: The output of a `fitdist` command following elicitation of the expert's beliefs about the population precision.
- `alpha`: Value between 0 and 1 to determine choice of means and variances used in plots.
- `tails`: Value between 0 and 1 to determine the tail area shown in the pdf plots.
- `lower`: lower limit on the x-axis for plotting.
- `upper`: upper limit on the x-axis for plotting.
- `n.x`: The number of points on the x-axis at which the pdf is plotted.
- `d`: The fitted distribution for the population median. Can be one of "normal", "lognormal" or "best", where "best" will select the best fitting out of normal and lognormal.
- `fontsize`: Font size used in the plots.

Details

Four pdfs are plotted, using each combination of the alpha/2 and 1-alpha/2 quantiles of the fitted distributions for the population median and standard deviation.

Value

A plot and a list, containing

- `mu`: The two population mean values used in the plots.
- `sigma`: The two population standard deviation values used in the plots.

References

multiplot function obtained from [http://www.cookbook-r.com/Graphs/Multiple_graphs_on_one_page_(ggplot2)/](http://www.cookbook-r.com/Graphs/Multiple_graphs_on_one_page_(ggplot2)/)
Examples

```r
# Not run:
prfit <- fitprecision(interval = c(60, 70), propvals = c(0.2, 0.4), trans = "log")
medianfit <- fitdist(vals = c(50, 60, 70), probs = c(0.05, 0.5, 0.95), lower = 0)
pdfplots(medianfit, prfit, alpha = 0.01)

# End(Not run)
```

### plinearpool

**Probabilities quantiles and samples from a (weighted) linear pool**

#### Description

Calculates a linear pool given a set of elicited judgements in a fit object. Then calculates required probabilities or quantiles from the pooled cumulative distribution function, or generates a random sample.

#### Usage

```r
plinearpool(fit, x, d = "best", w = 1)
qlinearpool(fit, q, d = "best", w = 1)
rlinearpool(fit, n, d = "best", w = 1)
```

#### Arguments

- `fit`: The output of a fitdist command.
- `x`: A vector of required cumulative probabilities \( P(X \leq x) \).
- `d`: Scalar or vector of distributions to use for each expert. Options for each vector element are "hist", "normal", "t", "gamma", "lognormal", "logt", "beta", "best". If given as a scalar, same choice is used for all experts.
- `w`: A vector of weights to be used in the weighted linear pool.
- `q`: A vector of required quantiles
- `n`: Number of random samples from the linear pool

#### Details

Quantiles are calculate by first calculating the pooled cumulative distribution function at 100 points, and then using linear interpolation to invert the CDF.

#### Value

A probability or quantile, calculate from a (weighted) linear pool (arithmetic mean) of the experts’ individual fitted probability.

#### Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>
Examples

## Not run:
# Expert 1 states P(X<30)=0.25, P(X<40)=0.5, P(X<50)=0.75
# Expert 2 states P(X<20)=0.25, P(X<25)=0.5, P(X<35)=0.75
# Both experts state 0<X<100.

v <- matrix(c(30, 40, 50, 20, 25, 35), 3, 2)
p <- c(0.25, 0.5, 0.75)
myfit <- fitdist(vals = v, probs = p, lower = 0, upper = 100)

plinearpool(myfit, x=c(20, 50, 80))
qlinearpool(myfit, q=c(0.05, 0.5, 0.95))

# give more weight to first expert
plinearpool(myfit, x=c(20, 50, 80), w=c(0.7, 0.3))

# force the use of gamma distributions for each expert
qlinearpool(myfit, q=c(0.05, 0.5, 0.95), d="gamma")

## End(Not run)

plotConditionalDensities

Plot density of the target variable, conditional on the extension variable

Description

Plots kernel density estimates of the target variable, conditional on each of a set of specified values of the extension variable. The plot makes use of the function ggridges::geom_density_ridges(), and so uses kernel density estimates rather than the exact conditional density function.

Usage

plotConditionalDensities(
  y, fitX, yCP, xMed, medianY, link = "identity",
  dist = "best", N = 1e+05, xLimits = NULL, fs = 12
)
Arguments

- **y**: vector of values for the extension variable at which to condition on.
- **fitX**: an object of class `elicitation` specifying the c-distribution: the distribution of the target variable, conditional on the extension variable taking its median value.
- **yCP**: vector of conditioning points for the extension variable.
- **xMed**: vector of medians of the target variable, corresponding to each value of the extension variable in `yCP`.
- **medianY**: the median value of the extension variable.
- **link**: link in the median function. One of "identity", "log" or "logit".
- **dist**: choice of parametric distribution for the c-distribution. Options are "normal", "t", "gamma", "lognormal", "logt", "beta", "hist" (for a histogram fit), and "best" (for best fitting).
- **N**: sample size used in the kernel density estimate.
- **xLimits**: x-axis limits.
- **fs**: font size.

Examples

```r
## Not run:

myfitX <- fitdist(vals = c(5.5, 9, 14),
                  probs = c(0.25, 0.5, 0.75),
                  lower = 0)

plotConditionalDensities(y = c(2, 6, 10),
                        fitX = myfitX,
                        yCP = c(3, 5, 7, 9.5, 13.5),
                        xMed = c(2, 6.5, 9, 13, 20),
                        medianY = 7,
                        link = "log",
                        dist = "lognormal",
                        xLimits = c(0, 60))

# Example with the logit link

myfitXlogit <- fitdist(vals = c(0.2, 0.25, 0.3),
                       probs = c(0.25, 0.5, 0.75),
                       lower = 0, upper = 1)

plotConditionalDensities(y = c(2, 6, 10),
                        fitX = myfitXlogit,
                        yCP = c(2, 4, 6, 8, 10),
                        xMed = c(0.1, 0.3, 0.5, 0.7, 0.9),
                        medianY = 6,
                        link = "logit",
                        dist = "beta")
```
## End(Not run)

plotConditionalMedianFunction

*Plot the conditional median function*

**Description**

 Produces a plot of the conditional median function, given a set of conditioning points for the extension variable, a set of corresponding medians of the target variable, given the extension variable, and a choice of link. The identity link is the default, a log link can be used for non-negative target variables, and a logit link can be used for target variables constrained to lie between 0 and 1.

**Usage**

```r
plotConditionalMedianFunction(
  yCP,
  xMed,
  yLimits = NULL,
  link = "identity",
  xlab = "Y",
  ylab = "median of X given Y",
  fs = 12,
  ybreaks = NULL,
  xbreaks = NULL
)
```

**Arguments**

- **yCP** vector of conditioning points for the extension variable.
- **xMed** vector of medians of the target variable, corresponding to each value of the extension variable in yCP.
- **yLimits** limits for the extension variable, used to set the axis limits in the plot
- **link** link in the median function. One of "identity", "log" or "logit".
- **xlab** x-axis label
- **ylab** y-axis label
- **fs** font size
- **ybreaks** tick marks on the y-axis
- **xbreaks** tick marks on the axis

**Author(s)**

Jeremy Oakley <j.oakley@sheffield.ac.uk>
Examples

## Not run:
plotConditionalMedianFunction(yCP = c(3, 5, 7, 9.5, 13.5),
                              xMed = c(2, 6.5, 9, 13, 20),
                              yLimits = c(0, 20),
                              link = "log")

plotConditionalMedianFunction(yCP = c(2, 4, 6, 8, 10),
                              xMed = c(0.1, 0.3, 0.5, 0.7, 0.9),
                              yLimits = c(0, 15),
                              link = "logit")

## End(Not run)

plotfit

Plot the fitted density function for one or more experts

Description

Plots the fitted density function for one or more experts. Can also plot a fitted linear pool if more than one expert. If plotting the density function of one expert, or the linear pool only, can also indicated desired lower and upper fitted quantiles.

Usage

plotfit(
    fit, 
    d = "best", 
    xl = -Inf, 
    xu = Inf, 
    ql = NA, 
    qu = NA, 
    lp = FALSE, 
    ex = NA, 
    sf = 3, 
    ind = TRUE, 
    lpw = 1, 
    fs = 12, 
    lwd = 1, 
    xlab = "x", 
    ylab = expression(f[X](x)), 
    legend_full = TRUE, 
    percentages = FALSE, 
    returnPlot = FALSE, 
    showPlot = TRUE
)
Arguments

fit  An object of class elicitation.
d  The distribution fitted to each expert's probabilities. Options are "normal", "t", "gamma", "lognormal", "logt", "beta", "mirrorgamma", "mirrorlognormal", "mirrorlogt", "hist" (for a histogram fit), and "best" (for best fitting)
xl  The lower limit for the x-axis. The default is the 0.001 quantile of the fitted distribution (or the 0.001 quantile of a fitted normal distribution, if a histogram fit is chosen).
xu  The upper limit for the x-axis. The default is the 0.999 quantile of the fitted distribution (or the 0.999 quantile of a fitted normal distribution, if a histogram fit is chosen).
ql  A lower quantile to be indicated on the density function plot. Only displayed when plotting the density function for a single expert.
qu  An upper quantile to be indicated on the density function plot. Only displayed when plotting the density function for a single expert.
lp  For multiple experts, set lp = TRUE to plot a linear pool.
ex  If judgements have been elicited from multiple experts, but a density plot for one expert only is required, the expert to be used in the plot.
sf  The number of significant figures to be displayed for the parameter values.
ind  If plotting a linear pool, set ind = FALSE to suppress plotting of the individual density functions.
lpw  A vector of weights to be used in linear pool, if unequal weighting is desired.
fs  The font size used in the plot.
lwd  The line width used in the plot.
xlab  A string or expression giving the x-axis label.
ylab  A string or expression giving the y-axis label.
legend_full  If plotting a linear pool, set ind = TRUE for each expert to be plotted with a different colour, and ind = FALSE for each expert to be plotted with the same colour, reducing the legend size.
percentages  Set to TRUE to use percentages on the x-axis.
returnPlot  Set to TRUE to return the plot as a ggplot object.
showPlot  Set to FALSE to suppress displaying the plot.

Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>

Examples

## Not run:
# Two experts
# Expert 1 states P(X<30)=0.25, P(X<40)=0.5, P(X<50)=0.75

plotfit
# Expert 2 states P(X<20)=0.25, P(X<25)=0.5, P(X<35)=0.75
# Both experts state 0<X<100.

v <- matrix(c(30, 40, 50, 20, 25, 35), 3, 2)
p <- c(0.25, 0.5, 0.75)
myfit <- fitdist(vals = v, probs = p, lower = 0, upper = 100)

# Plot both fitted densities, using the best fitted distribution
plotfit(myfit)

# Plot a fitted beta distribution for expert 2, and show 5th and 95th percentiles
plotfit(myfit, d = "beta", ql = 0.05, qu = 0.95, ex = 2)

# Plot a linear pool, giving double weight to expert 1
plotfit(myfit, lp = T, lpw = c(2,1))

# Plot a linear pool, giving double weight to expert 1,
# show 5th and 95th percentiles, suppress plotting of individual distributions,
# and force use of Beta distributions
plotfit(myfit, d = "beta", lp = T, lpw = c(2,1), ql = 0.05, qu = 0.95, ind=FALSE )

## End(Not run)

plotQuartiles

Plot elicted quartiles, median and plausible range for each expert

Description
Displays a horizontal bar for each expert, to represent the expert’s plausible range. The coloured sections indicate the experts’ quartiles: four intervals judged by the expert to be equally likely. The experts’ medians are shown as dashed lines.

Usage
plotQuartiles(
vals,
lower,
upper,
fs = 12,
expertnames = NULL,
xl = NULL,
xlabel = "X"
)

Arguments
vals a matrix of elicted quartiles and medians: one column per expert, first row is the 25th percentile, 2nd row is the median, last row is the 75th percentile.
plotTertiles

lower a vector of lower plausible limits: one per expert
upper a vector of upper plausible limits: one per expert
fs font size to be used in the plot
expertnames vector of experts’ names
xl vector of limits for x-axis
xlabel x-axis label

Author(s)
Jeremy Oakley <j.oakley@sheffield.ac.uk>

Examples

```r
## Not run:
l <- c(2, 1, 5, 1)
u <- c(95, 90, 65, 40)
v <- matrix(c(15, 25, 40,
            10, 20, 40,
            10, 15, 25,
            5, 10, 20),
            3, 4)
plotQuartiles(vals = v, lower = l, upper = u)
## End(Not run)
```

plotTertiles

Plot elicted tertiles, median and plausible range for each expert

Description

Displays a horizontal bar for each expert, to represent the expert’s plausible range. The coloured sections indicate the experts’ tertiles: three intervals judged by the expert to be equally likely. The experts’ medians are shown as dashed lines.

Usage

```r
plotTertiles(
  vals,
  lower,
  upper,
  fs = 12,
  percentages = FALSE,
  expertnames = NULL,
  xl = NULL,
  xlabel = "X"
)
```
sampleFit

Arguments

vals a matrix of elicited tertiles and medians: one column per expert, first row is the 33rd percentile, 2nd row is the median, last row is the 66th percentile.
lower a vector of lower plausible limits: one per expert
upper a vector of upper plausible limits: one per expert
fs font size to be used in the plot
percentages set to TRUE to use percentages on the x-axis
expertnames vector of experts’ names
xl vector of limits for x-axis
xlabel x-axis label

Author(s)

Jeremy Oakley <j.oakley@sheffield.ac.uk>

Examples

## Not run:

l <- c(-5, 0, 5, -10)
u <- c(15, 35, 50, 35)
v <- matrix(c(5, 8, 10,
10, 15, 20,
15, 18, 25,
10, 20, 30),
3, 4)
plotTertiles(vals = v, lower = l, upper = u)

## End(Not run)

---

sampleFit Sample from the elicited distributions

Description

Generates a random sample from all distributions specified within an object of class elicitation

Usage

sampleFit(fit, n, expert = 1)

Arguments

fit An object of class elicitation
n The required sample size for each elicitation
expert Specify which expert’s distributions to sample from, if multiple experts’ judgements have been elicited.
**sampleMarginalFit**

**Value**

A matrix of sampled values, one column per distribution. Column names are given to label the distributions.

**Examples**

```r
## Not run:
v <- c(20, 30, 50)
p <- c(0.25, 0.5, 0.75)
myfit <- fitdist(vals = v, probs = p, lower = 0, upper = 100)
samplefit(myfit, n = 10)
## End(Not run)
```

**sampleMarginalFit**

Sample from the marginal distribution of the target variable

**Description**

As part of the Extension Method, this function will generate a random sample from the marginal distribution of the target variable, using a sample from the marginal distribution of the extension variable, the specified c-distribution, and the appropriate judgements used to construct the median model.

**Usage**

```r
sampleMarginalFit(
  fitX, 
  sampleY, 
  medianY, 
  yCP, 
  xMed, 
  dist = "best", 
  link = "identity"
)
```

**Arguments**

- `fitX` an object of class `elicitation` specifying the c-distribution: the distribution of the target variable, conditional on the extension variable taking its median value.
- `sampleY` a sample from the marginal distribution of the extension variable.
- `medianY` the median value of the extension variable.
- `yCP` vector of conditioning points for the extension variable.
- `xMed` vector of medians of the target variable, corresponding to each value of the extension variable in `yCP`. 
sampleMarginalFit

dist  choice of parametric distribution for the c-distribution. Options are "normal", "t", "gamma", "lognormal", "logt", "beta", "hist" (for a histogram fit), and "best" (for best fitting).

link  link in the median function. One of "identity", "log" or "logit"

Value

a vector containing a sample from the marginal distribution of the target variable.

Examples

## Not run:

```r
myfitX <- fitdist(vals = c(5.5, 9, 14),
                   probs = c(0.25, 0.5, 0.75),
                   lower = 0)
ry <- rgamma(10, 5.19, 0.694)
sampleMarginalFit(fitX = myfitX,
                  sampleY = ry,
                  medianY = 7,
                  yCP = c(5, 7, 9.5, 13.5),
                  xMed = c(2, 6.5, 9, 13, 20),
                  dist = "lognormal",
                  link = "log")
```

## End(Not run)
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