Package ‘TSMN’

April 4, 2017

Type Package
Title Truncated Scale Mixtures of Normal Distributions
Version 1.0.0
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Description Return the first four moments of the SMN distributions (Normal, Student-t, Pearson VII, Slash or Contaminated Normal).
License GPL (>= 3.0)
Encoding UTF-8
LazyData true
NeedsCompilation no
Repository CRAN
Date/Publication 2017-04-04 06:13:02 UTC

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TSMN Truncated Scale Mixtures of Normal Distributions

Description

This package includes two functions related to the truncated scale mixtures of normal distribution. One of them is to generate random samples from TSMN distribution, and other is to compute the first four theoretical moments.
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References

See Also
TSMNmoments, TSMNgenerator

Examples
## A test sample to compare theoretical and empirical moments, considering the following parameters:

```r
mu = 2
sigma2 = 4
nu = 5
lower = -3
upper = 10
dist = "T"
N = 10000

## Theoretical moments with TSMNmoments
theor <- TSMNmoments(mu = mu, sigma2 = sigma2, nu = nu, lower = lower, upper = upper, dist = dist)

## Generate the sample with TSMNgenerator to compute the empirical moments
empir <- TSMNgenerator(n = N, mu = mu, sigma2 = sigma2, nu = nu, lower = lower, upper = upper, dist = dist)

## Compare the results
data.frame("1st" = c("Theoretic" = theor$ey1, "Empirical" = mean(empir)),
           "2nd" = c("Theoretic" = theor$ey2, "Empirical" = mean(empir^2)),
           "3rd" = c("Theoretic" = theor$ey3, "Empirical" = mean(empir^3)),
           "4th" = c("Theoretic" = theor$ey4, "Empirical" = mean(empir^4)))
```

TSMNgenerator

Generator of Truncated Scale Mixtures of Normal Distributions

Description
This function generate random TSMN samples from Normal, Student-t, Slash and Contaminated Normal, using the the inverse method.
Usage

TSMNgenerator(n, mu, sigma2, nu = NULL, lower = -Inf, upper = Inf, dist = "Normal")

Arguments

- **n**: Number of observations.
- **mu**: Location parameter.
- **sigma2**: Scale parameter.
- **nu**: Parameter of the scale variable of the SMN family. Must be NULL in case of Normal distribution. Must be a bidimensional vector in case of contaminated normal distribution (CNormal).
- **lower**: Lower bounds.
- **upper**: Upper bounds.
- **dist**: Distribution to be used: "Normal" for Normal model, "T" for Student-t model, "Slash" for slash model and "CNormal" for contaminated Normal model.

Details

For the contaminated Normal distribution, each component of the bidimensional vector "nu" must lie on (0,1).

Value

Returns the sample generated according to the parameters.

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References


See Also

TSMNmoments

Examples

```r
## A test sample to compare theoretical and empirical moments, considering the following parameters:

mu = 2
sigma2 = 4
nu = 5
lower = -3
```
upper = 10
dist = "T"
n = 10000

## Theoretical moments with TSMNmoments
theor = TSMNmoments(mu=mu, sigma2=sigma2, nu=nu, lower=lower, upper=upper, dist=dist)

## Generate the sample with TSMNgenerator to compute the empirical moments
empir = TSMNgenerator(n=n, mu=mu, sigma2=sigma2, nu=nu, lower=lower, upper=upper, dist=dist)

## Compare the results
data.frame("1st" = c("Theoretic" = theor$ey1, "Empirical" = mean(empir)),
        "2nd" = c("Theoretic" = theor$ey2, "Empirical" = mean(empir^2)),
        "3rd" = c("Theoretic" = theor$ey3, "Empirical" = mean(empir^3)),
        "4th" = c("Theoretic" = theor$ey4, "Empirical" = mean(empir^4)))

---

**TSMNmoments**

*Moments of Truncated Scale Mixtures of Normal Distributions*

**Description**

Return the first four moments of TSMN distributions, as example Normal, Student-t, Pearson VII, Slash or Contaminated Normal.

**Usage**

TSMNmoments(mu, sigma2, nu=NULL, delta=NULL, lower=-Inf, upper=Inf, dist="Normal")

**Arguments**

- **mu**: Location parameter.
- **sigma2**: Scale parameter.
- **nu**: Parameter of the scale variable of the SMN family. Must be NULL in case of Normal distribution. Must be a bidimensional vector in case of contaminated normal distribution (CNormal).
- **delta**: Second parameter of Pearson VII. Must not be provided in case of Normal, Student-t or Slash distribution.
- **lower**: Lower bounds.
- **upper**: Upper bounds.
- **dist**: Distribution to be used: "Normal" for Normal model, "T" for Student-t model, "PearsonVII" for Pearson VII model, "Slash" for slash model and "CNormal" for contaminated Normal model.

**Details**

For the contaminated Normal distribution, each component of the bidimensional vector "nu" must lie on (0,1).
**Value**

<table>
<thead>
<tr>
<th>EY1</th>
<th>The first moment</th>
</tr>
</thead>
<tbody>
<tr>
<td>EY2</td>
<td>The second moment</td>
</tr>
<tr>
<td>EY3</td>
<td>The third moment</td>
</tr>
<tr>
<td>EY4</td>
<td>The fourth moment</td>
</tr>
</tbody>
</table>

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**References**


**See Also**

TSMNgenerator

**Examples**

```r
## A test sample to compare theoretical and empirical moments, considering the following parameters:

mu = 2
sigma2 = 4
nu = 5
lower = -3
upper = 10
dist = "T"
n = 10000

## Theoretical moments with TSMNmoments
theor <- TSMNmoments(mu=mu, sigma2=sigma2, nu=nu, lower=lower, upper=upper, dist=dist)

## Generate the sample with TSMNgenerator to compute the empirical moments
empir <- TSMNgenerator(n=n, mu=mu, sigma2=sigma2, nu=nu, lower=lower, upper=upper, dist=dist)

## Compare the results
data.frame("1st" = c("Theoretic" = theor$ey1, "Empirical" = mean(empir)),
           "2nd" = c("Theoretic" = theor$ey2, "Empirical" = mean(empir^2)),
           "3rd" = c("Theoretic" = theor$ey3, "Empirical" = mean(empir^3)),
           "4th" = c("Theoretic" = theor$ey4, "Empirical" = mean(empir^4)))
```
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