Package ‘distr’

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distr-package
distr – Object Oriented Implementation of Distributions

Description

distr provides a conceptual treatment of distributions by means of S4 classes. A mother class Distribution is introduced with slots for a parameter and —most important— for the four constitutive methods r, d, p, and q for simulation respectively for evaluation of density / c.d.f. and quantile function of the corresponding distribution.

Most distributions of package stats (like normal, Poisson, etc.) are implemented as subclasses of either AbscontDistribution or DiscreteDistribution, which themselves are again subclasses of Distribution.

Up to arguments referring to a parameter of the distribution (like mean for the normal distribution), these function slots have the same arguments as those of package stats, i.e.; for a distribution object X we may call these functions as

- r(X)(n)
- d(X)(x, log = FALSE)
- p(X)(q, lower.tail = TRUE, log.p = FALSE)
- q(X)(p, lower.tail = TRUE, log.p = FALSE)

For the arguments of these function slots see e.g. rnorm. Note that, as usual, slots d, p, and q are vectorized in their first argument, but are not on the subsequent ones.

In the environments of RStudio, see https://www.rstudio.com/ and Jupyter IRKernel, see https://github.com/IRkernel/IRkernel, calls to q are caught away from standard R evaluation and are treated in a non-standard way. This non-standard evaluation in particular throws errors at calls to our accessor methods q to slot q of the respective distribution object. To amend this, we provide function q.l as alias to our accessors q, so that our packages also become available in these environments.

Arithmetics and unary mathematical transformations for distributions are available: For Distribution objects X and Y expressions like 3*X*sin(exp(-Y/4+3)) have their natural interpretation as corresponding image distributions.
Classes

Distribution classes have a slot param the class of which is is specialized for the particular distributions. The parameter classes for the particular distributions have slots with names according to the corresponding \texttt{[rdpq]<name>} functions of package \texttt{base}. From version 1.9 on, \texttt{AbscontDistribution} and descendants have a slot \texttt{gaps} for gaps in the support. \texttt{DiscreteDistribution} and descendants have an additional slot \texttt{support}, which is again specialized to be a lattice for \texttt{LatticeDistribution}.

For saved objects from earlier versions, we provide the methods \texttt{isOldVersion}, and \texttt{conv2NewVersion} to check whether the object was generated by an older version of this package and to convert such an object to the new format, respectively. This applies to objects of subclasses of \texttt{AbscontDistribution} lacking a \texttt{gap}-slot as well as to objects of subclasses of \texttt{LatticeDistribution} lacking a \texttt{lattice}-slot.

To enhance accuracy, from version 1.9 on, we also provide subclasses \texttt{AfflinAbscontDistribution}, \texttt{AfflinDiscreteDistribution}, and \texttt{AfflinLatticeDistribution}, as well as the class union \texttt{AfflinDistribution}, so that in particular functionals like \texttt{E} from package \texttt{distrEx} can recur to exact formula more frequently: These classes have additional slots \texttt{a}, \texttt{b}, and \texttt{x0} to reflect the fact, that a distribution object of these classes has the same distribution as \texttt{a}*\texttt{x0}+\texttt{b}.

For all particular distributions, as well as for classes \texttt{AbscontDistribution}, \texttt{DiscreteDistribution}, \texttt{LatticeDistribution}, \texttt{UnivarDistrList} and \texttt{DistrList} generating functions are provided, e.g. \texttt{X} \texttt{<-} \texttt{Norm(mean = 3, sd = 2)}. The same goes for the space classes. All slots should be inspected / modified by means of corresponding accessor-/replacement functions; e.g. \texttt{mean(X) <- 3}

Again to enhance accuracy, from version 2.0 on, we also provide subclasses \texttt{UnivarMixingDistribution} to support mixing distributions, \texttt{UnivarLebDecDistribution}, to support Lebesgue decomposed distributions (with a discrete and an a.c. part) as well as \texttt{AfflinUnivarLebDecDistribution}, for corresponding affine linear transformations. Class \texttt{UnivarLebDecDistribution} is closed under arithmetical operations + / , * , ^ for pairs of independent variables + , - for pairs of independent variables + affine linear transformations + truncation, huberization, min/max which are all now
available analytically.

(see Parameter classes).

[*]: there is a generating function with the same name

 Distribution classes

 slots: [name](<class>)

 img(rSpace), param(OptionalParameter),
 r(function), d(OptionalFunction), p(OptionalFunction), q(OptionalFunction),
 .withSim(logical), .withArith(logical), .logExact(logical), .lowerExact(logical),
 Symmetry(DistributionSymmetry)

 "Distribution"

 | "UnivariateDistribution" | [*] |
 | "UnivarMixingDistribution" | [*] |
 | "UnivarLebDecDistribution" | [*] |
 | "AffLinUnivarLebDecDistribution" | [*] |
 | "CompoundDistribution" | [*] |
 | "AbscontDistribution" | [*] |
 | "AffLinAbscontDistribution" | [*] |
 | "Arcsine" | [*] |
 | "Beta" | [*] |
 | "Cauchy" | [*] |
 | "ExpOrGammaOrChisq" (VIRTUAL) | [*] |
 | "Exp" | [*] |
 | "Gammad" | [*] |
 | "Chisq" | [*] |
 | "Fd" | [*] |
 | "Lnorm" | [*] |
 | "Logis" | [*] |
 | "Norm" | [*] |
 | "Td" | [*] |
 | "Unif" | [*] |
 | "Weibull" | [*] |
 | "DiscreteDistribution" | [*] |
 | "AffLinDiscreteDistribution" | [*] |
 | "LatticeDistribution" | [*] |
 | "AffLinLatticeDistribution" | [*] |
 | "Binom" | [*] |
 | "Dirac" | [*] |
 | "Hyper" | [*] |
 | "NBinom" | [*] |
 | "Geom" | [*] |
 | "Pois" | [*] |
"AffLinDistribution" = union ( "AffLinAbscontDistribution",
                          "AffLinDiscreteDistribution",
                          "AffLinUnivarLebDecDistribution" )

"DistrList"
|>>"UnivarDistrList" [ ]

"AcDcLc" = union ( "AbscontDistribution",
                   "DiscreteDistribution",
                   "UnivarLebDecDistribution" )

############################################################
Parameter classes
############################################################

"OptionalParameter"
|>>"Parameter"
|>>|>>"BetaParameter"
|>>|>>"BinomParameter"
|>>|>>"CauchyParameter"
|>>|>>"ChisqParameter"
|>>|>>"DiracParameter"
|>>|>>"ExpParameter"
|>>|>>"FPParameter"
|>>|>>"GammaParameter"
|>>|>>"GeomParameter"
|>>|>>"HyperParameter"
|>>|>>"LnormParameter"
|>>|>>"LogisParameter"
|>>|>>"NbinomParameter"
|>>|>>|>>"NormParameter"
|>>|>>|>>"UniNormParameter"
|>>|>>|>>|>>"PoisParameter"
|>>|>>|>>|>>|>>"TPParameter"
|>>|>>|>>|>>|>>|>>"UnifParameter"
|>>|>>|>>|>>|>>|>>|>>"WeibullParameter"

############################################################
Space classes
############################################################

"rSpace"
|>>"EuclideanSpace"
|>>|>>"Reals"
|>>|>>"Lattice"
|>>|>>"Naturals"
Symmetry classes
 slots:
 type(character), SymmCenter(ANY)

"Symmetry"
|"NoSymmetry" [*]
|"EllipticalSymmetry" [*]
|"SphericalSymmetry" [*]
|"DistributionSymmetry"
|"FunctionSymmetry"
|"NonSymmetric" [*]
|"EvenSymmetric" [*]
|"OddSymmetric" [*]

list thereof
"DistrSymmList" [*]
"FunSymmList" [*]

Matrix classes
 slots:
one
"PosSemDefSymmMatrix" [*] is subclass of class "matrix" of package "base".
|"PosDefSymmMatrix" [*]

Class unions
 "OptionalNumeric" = union("numeric", "NULL")
 "OptionalMatrix" = union("matrix","NULL")

Methods

The group Math of unary (see Math) as well as convolution are made available for distributions, see operators-methods; in particular for convolution powers, we have method convpow. Besides, there are plot and print-methods for distributions. For the space classes, we have liesIn, for the DiscreteDistribution class, we have liesInSupport, as well as a generating function. The "history" of distributions obtained by chaining operations may be shortened using simplifyr.

Functions

RtoDPQ Default procedure to fill slots d,p,q given r for a.c. distributions
RtoDPQ.d Default procedure to fill slots d,p,q given r for discrete distributions
RtoDPQ.LC Default procedure to fill slots d,p,q given r for Lebesgue decomposed distributions

decomposePM decomposes a distribution into positive and negative part and, if discrete, into part '0'
simplifyD tries to reduce/simplify mixing distribution using that certain weights are 0
flat.LCD makes a single UnivarLebDecDistribution out of a list of UnivarLebDecDistribution with corresp. weights
flat.mix makes a single UnivarLebDecDistribution out of a list of a UnivarMixingDistribution
distroptions Functions to change the global variables of the package 'distr'
standardMethods Utility to automatically generate accessor and replacement functions

Extension Packages in distrXXX family

Please note that there are extension packages of this packages available on CRAN,

distrDoc a documentation package providing joint documentation for all packages of the distrXXX family of packages in the form of vignette 'distr'; try require(distrDoc); vignette("distr").

distrEx provides functionals (like E, sd, mad) operating on distributions, as well as distances between distributions and basic support for multivariate and conditional distributions.
distrSim for the standardized treatment of simulations, also under contaminations.
distrTEst with classes and methods for evaluations of statistical procedures on simulations generated by distrSim.
distrTeach embodies illustrations for basic stats courses using our distribution classes.
distrMod provides classes for parametric models and hence covers, in an object orientated way, estimation in statistical models.
distrEllipse provides classes for elliptically symmetric distributions.

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.

Acknowledgement

We thank Martin Maechler, Josef Leydold, John Chambers, Duncan Murdoch, Gregory Warnes, Paul Gilbert, Kurt Hornik, Uwe Ligges, Torsten Hothorn, and Seth Falcon for their help in preparing this package.

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.

Demos

Demos are available — see demo(package="distr")

Note

Arithmetics on distribution objects are understood as operations on corresponding (independent) r.v.'s and not on distribution functions or densities.

See also distrARITH().

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

Accuracy of these arithmetics is controlled by global options which may be inspected / set by distroptions() and getdistrOption(), confer distroptions.

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References


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/
AbscontDistribution

Examples

```r
X <- Unif(2,3)
Y <- Pois(lambda = 3)
Z <- X+Y  # generates Law of corresponding independent variables
p(Z)(0.2)
r(Z)(1000)
plot(Z+sin(Norm()))
```

AbscontDistribution  Generating function "AbscontDistribution"

Description

Generates an object of class "AbscontDistribution"

Usage

```r
AbscontDistribution(r = NULL, d = NULL, p = NULL, q = NULL,
gaps = NULL, param = NULL, img = new("Reals"),
.withSim = FALSE, .withArith = FALSE,
.lowerExact = FALSE, .logExact = FALSE,
withgaps = getdistrOption("withgaps"),
low1 = NULL, up1 = NULL, low = -Inf, up = Inf,
withStand = FALSE,
ngrid = getdistrOption("DefaultNrGridPoints"),
ep = getdistrOption("TruncQuantile"),
e = getdistrOption("RtoDPQ.e"),
Symmetry = NoSymmetry())
```

Arguments

- `r` slot r to be filled
- `d` slot d to be filled
- `p` slot p to be filled
- `q` slot q to be filled
- `gaps` slot gaps (of class "matrix" with two columns) to be filled (i.e. t(gaps) must be ordered if read as vector)
- `param` parameter (of class "OptionalParameter")
- `img` image range of the distribution (of class "rSpace")
- `low1` lower bound (to be the lower TruncQuantile-quantile of the distribution)
- `up1` upper bound (to be the upper TruncQuantile-quantile of the distribution)
- `low` lower bound (to be the 100-percent-quantile of the distribution)
- `up` upper bound (to be the 100-percent-quantile of the distribution)
AbscontDistribution

withStand logical: shall we standardize argument function d to integrate to 1 — default is no resp. FALSE
ngrid number of gridpoints
ep tolerance epsilon
e exponent to base 10 to be used for simulations
withgaps logical; shall gaps be reconstructed empirically?
.withArith normally not set by the user, but if determining the entries supp, prob distributional arithmetics was involved, you may set this to TRUE.
.withSim normally not set by the user, but if determining the entries supp, prob simulations were involved, you may set this to TRUE.
.lowerExact normally not set by the user: whether the lower.tail=FALSE part is calculated exactly, avoiding a “1-.”
.logExact normally not set by the user: whether in determining slots d,p,q, we make particular use of a logarithmic representation to enhance accuracy.
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; in this case use Symmetry=SphericalSymmetry(center).

Details

Typical usages are

AbscontDistribution(r)
AbscontDistribution(r = NULL, d)
AbscontDistribution(r = NULL, d = NULL, p)
AbscontDistribution(r = NULL, d = NULL, p = NULL, d)
AbscontDistribution(r, d, p, q)

Minimally, only one of the slots r, d, p or q needs to be given as argument. The other non-given slots are then reconstructed according to the following scheme:

<table>
<thead>
<tr>
<th>r</th>
<th>d</th>
<th>p</th>
<th>q</th>
<th>proceeding</th>
</tr>
</thead>
<tbody>
<tr>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>excluded</td>
</tr>
<tr>
<td>-</td>
<td>+</td>
<td>-</td>
<td>-</td>
<td>p by .D2P, q by .P2Q, r by q(runif(n))</td>
</tr>
<tr>
<td>-</td>
<td>-</td>
<td>+</td>
<td>-</td>
<td>d by .P2D, q by .P2Q, r by q(runif(n))</td>
</tr>
<tr>
<td>-</td>
<td>+</td>
<td>+</td>
<td>-</td>
<td>q by .P2Q, r by q(runif(n))</td>
</tr>
<tr>
<td>-</td>
<td>-</td>
<td>+</td>
<td>+</td>
<td>p by .Q2P, d by .P2D, r by q(runif(n))</td>
</tr>
<tr>
<td>-</td>
<td>+</td>
<td>+</td>
<td>+</td>
<td>r by q(runif(n))</td>
</tr>
<tr>
<td>+</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>call to RtoDPQ</td>
</tr>
<tr>
<td>+</td>
<td>+</td>
<td>-</td>
<td>-</td>
<td>p by .D2P, q by .P2Q</td>
</tr>
<tr>
<td>+</td>
<td>-</td>
<td>+</td>
<td>-</td>
<td>d by .P2D, q by .P2Q</td>
</tr>
<tr>
<td>+</td>
<td>+</td>
<td>+</td>
<td>-</td>
<td>q by .P2Q</td>
</tr>
<tr>
<td>+</td>
<td>-</td>
<td>-</td>
<td>+</td>
<td>p by .Q2P, d by .P2D</td>
</tr>
</tbody>
</table>
For this purpose, one may alternatively give arguments low1 and up1 (NULL each by default, and determined through slot q, resp. p, resp. d, resp. r in this order according to availability), for the (finite) range of values in the support of this distribution, as well as the possibly infinite theoretical range given by arguments low and up with default values -Inf, Inf, respectively. Of course all other slots may be specified as arguments.

Value

Object of class "AbscontDistribution"

Author(s)

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See Also

AbscontDistribution-class, DiscreteDistribution-class, RtoDPQ

Examples

plot(Norm())
plot(AbscontDistribution(r = rnorm))
plot(AbscontDistribution(d = dnorm))
plot(AbscontDistribution(p = pnorm))
plot(AbscontDistribution(q = qnorm))
plot(Ac <- AbscontDistribution(d = function(x, log = FALSE){
  d <- exp(-abs(x^3))
  ## unstandardized!!
  if(log) d <- log(d)
  return(d),
  withStand = TRUE))

AbscontDistribution-class

Class "AbscontDistribution"

Description

The AbscontDistribution-class is the mother-class of the classes Beta, Cauchy, Chisq, Exp, F, Gammad, Lnorm, Logis, Norm, T, Unif and Weibull. Further absolutely continuous distributions can be defined either by declaration of own random number generator, density, cumulative distribution and quantile functions, or as result of a convolution of two absolutely continuous distributions or by application of a mathematical operator to an absolutely continuous distribution.
Objects from the Class

Objects can be created by calls of the form `new("AbscontDistribution", r, d, p, q)`. More comfortably, you may use the generating function `AbscontDistribution`. The result of these calls is an absolutely continuous distribution.

Slots

- `img`: Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"
- `param`: Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of an absolutely continuous distribution"
- `r`: Object of class "function": generates random numbers
- `d`: Object of class "function": density function
- `p`: Object of class "function": cumulative distribution function
- `q`: Object of class "function": quantile function
- `gaps`: [from version 1.9 on] Object of class "OptionalMatrix", i.e.: an object which may either be NULL or a matrix. This slot, if non-NULL, contains left and right endpoints of intervals where the density of the object is 0. This slot may be inspected by the accessor `gaps()` and modified by a corresponding replacement method. It may also be filled automatically by `setgaps()`. For saved objects from earlier versions, we provide functions `isOldVersion` and `conv2NewVersion`.
- `.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

- `initialize` signature(.Object = "AbscontDistribution"): initialize method
- `Math` signature(x = "AbscontDistribution"): application of a mathematical function, e.g. `sin` or `exp` (does not work with `log`, `sign`!), to this absolutely continuous distribution
  - `abs`: signature(x = "AbscontDistribution"): exact image distribution of `abs(x)`.
  - `exp`: signature(x = "AbscontDistribution"): exact image distribution of `exp(x)`.
  - `sign`: signature(x = "AbscontDistribution"): exact image distribution of `sign(x)`.
  - `sqrt`: signature(x = "AbscontDistribution"): exact image distribution of `sqrt(x)`. 
• log: signature(x = "AbscontDistribution"): (with optional further argument base, defaulting to exp(1)) exact image distribution of log(x).
• log10: signature(x = "AbscontDistribution"): exact image distribution of log10(x).
• gamma: signature(x = "AbscontDistribution"): exact image distribution of gamma(x).
• lgamma: signature(x = "AbscontDistribution"): exact image distribution of lgamma(x).
• digamma: signature(x = "AbscontDistribution"): exact image distribution of digamma(x).
• sqrt: signature(x = "AbscontDistribution"): exact image distribution of sqrt(x).
• signature(e1 = "AbscontDistribution"): application of '-' to this absolutely continuous distribution.
• signature(e1 = "AbscontDistribution", e2 = "numeric"): multiplication of this absolutely continuous distribution by an object of class "numeric"
• / signature(e1 = "AbscontDistribution", e2 = "numeric"): division of this absolutely continuous distribution by an object of class "numeric"
• + signature(e1 = "AbscontDistribution", e2 = "numeric"): addition of this absolutely continuous distribution to an object of class "numeric".
• signature(e1 = "AbscontDistribution", e2 = "numeric"): subtraction of an object of class "numeric" from this absolutely continuous distribution.
• signature(e1 = "numeric", e2 = "AbscontDistribution"): multiplication of this absolutely continuous distribution by an object of class "numeric".
• + signature(e1 = "numeric", e2 = "AbscontDistribution"): addition of this absolutely continuous distribution to an object of class "numeric".
• signature(e1 = "numeric", e2 = "AbscontDistribution"): subtraction of this absolutely continuous distribution from an object of class "numeric".
• + signature(e1 = "AbscontDistribution", e2 = "AbscontDistribution"): Convolution of two absolutely continuous distributions. The slots p, d and q are approximated by grids.
• signature(e1 = "AbscontDistribution", e2 = "AbscontDistribution"): Convolution of two absolutely continuous distributions. The slots p, d and q are approximated by grids.
• plot signature(object = "AbscontDistribution"): plots density, cumulative distribution and quantile function.

Internal subclass "AffLinAbscontDistribution"

To enhance accuracy of several functionals on distributions, mainly from package distrEx, from version 1.9 of this package on, there is an internally used (but exported) subclass "AffLinAbscontDistribution" which has extra slots a, b (both of class "numeric"), and X0 (of class "AbscontDistribution"), to capture the fact that the object has the same distribution as a * X0 + b. This is the class of the return value of methods
• signature(e1 = "AbscontDistribution")
• signature(e1 = "AbscontDistribution", e2 = "numeric")
• / signature(e1 = "AbscontDistribution", e2 = "numeric")
• + signature(e1 = "AbscontDistribution", e2 = "numeric")
• - signature(e1 = "AbscontDistribution", e2 = "numeric")
There also is a class union of "AffLinAbscontDistribution", "AffLinDiscretedistribution", "AffLinUnivarLebDecDistribution" and called "AffLinDistribution" which is used for functionals.

**Internal virtual superclass "AcDcLcDistribution"**

As many operations should be valid no matter whether the operands are of class "AbscontDistribution", "Discretedistribution", or "UnivarLebDecDistribution", there is a class union of these classes called "AcDcLcDistribution"; in particular methods for "*", "/", "^" (see operators-methods) and methods Minimum, Maximum, Truncate, and Huberize, and convpow are defined for this class union.

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**See Also**

AbscontDistribution Parameter-class UnivariateDistribution-class Beta-class Cauchy-class Chisq-class Exp-class Fd-class Gammad-class Lnorm-class Logis-class Norm-class Td-class Unif-class Weibull-class Discretedistribution-class Reals-class RtoDPQ

**Examples**

```r
N <- Norm() # N is a normal distribution with mean=0 and sd=1.
E <- Exp() # E is an exponential distribution with rate=1.
A1 <- E+1 # a new absolutely continuous distributions with exact slots d, p, q
A2 <- A1*x3 # a new absolutely continuous distributions with exact slots d, p, q
A3 <- N+0.9 + E*0.1 # a new absolutely continuous distribution with approximated slots d, p, q
r(A3)(1) # one random number generated from this distribution, e.g. -0.7150937
d(A3)(0) # The (approximated) density for x=0 is 0.43799.
p(A3)(0) # The (approximated) probability that x <= 0 is 0.45620.
q(A3)(.1) # The (approximated) 10 percent quantile is -1.06015.
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(..)(.)
```
**Description**

The Arcsine distribution has density

\[ f(x) = \frac{1}{\pi \sqrt{1 - x^2}} \]

for \(-1 < x < 1\).

**Objects from the Class**

Objects can be created by calls of the form `Arcsine()`. This object is an Arcsine distribution.

**Slots**

```
img  Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".
```

```
r  Object of class "function": generates random numbers (calls function rArcsine)
```

```
d  Object of class "function": density function (calls function dArcsine)
```

```
p  Object of class "function": cumulative function (calls function pArcsine)
```

```
q  Object of class "function": inverse of the cumulative function (calls function qArcsine)
```

```
.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 = "Arcsine"): initialize method
```

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**See Also**

AbscontDistribution-class Reals-class

**Examples**

```r
A <- Arcsine()
# A is a Arcsine distribution with shape1 = 1 and shape2 = 1.
r(A)(3) # three random number generated from this distribution, e.g. 0.6979795
d(A)(c(-2,-1,-0.2,0,0.2,1,2)) # Density at x=c(-1,-0.2,0,0.2,1).
p(A)(c(-2,-1,-0.2,0,0.2,1,2)) # cdf at q=c(-1,-0.2,0,0.2,1).
q(A)(c(0,0.2,1,2)) # quantile function at x=c(0,0.2,1).
## in RStudio or Jupyter IRKernel, use q(A)(c(0,0.2,1,2)) instead
```

---

**Description**

The Beta distribution with parameters shape1 = \(a\) and shape2 = \(b\) has density

\[
f(x) = \frac{\Gamma(a + b)}{\Gamma(a)\Gamma(b)} x^{a-1}(1 - x)^{b-1}
\]

for \(a > 0, b > 0\) and \(0 \leq x \leq 1\) where the boundary values at \(x = 0\) or \(x = 1\) are defined as by continuity (as limits).

**Ad hoc methods**

For R Version <2.3.0 ad hoc methods are provided for slots q, r if ncp!=0; for R Version >=2.3.0 the methods from package stats are used.

**Objects from the Class**

Objects can be created by calls of the form Beta(shape1, shape2). This object is a beta distribution.

**Slots**

- `img` Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".
- `param` Object of class "BetaParameter": the parameter of this distribution (shape1 and shape2), declared at its instantiation
- `r` Object of class "function": generates random numbers (calls function rbeta)
- `d` Object of class "function": density function (calls function dbeta)
- `p` Object of class "function": cumulative function (calls function pbeta)
- `q` Object of class "function": inverse of the cumulative function (calls function qbeta)
.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 = "Beta"): initialize method

shape1 signature(object = "Beta"): returns the slot shape1 of the parameter of the distribution

shape1<- signature(object = "Beta"): modifies the slot shape1 of the parameter of the distribution

shape2 signature(object = "Beta"): returns the slot shape2 of the parameter of the distribution

shape2<- signature(object = "Beta"): modifies the slot shape2 of the parameter of the distribution

M signature(e1 = "numeric", e2 = "Beta") if ncp(e2)==0 and e1 == 1, an exact (central) Beta(shape1 = shape2(e2), shape2 = shape1(e2)) is returned, else the default method is used; exact

Note

The non-central Beta distribution is defined (Johnson et al, 1995, pp. 502) as the distribution of $X/(X + Y)$ where $X \sim \chi^2_{2a}(\lambda)$ and $Y \sim \chi^2_{2b}$. C.f. rbeta

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See Also

BetaParameter-class AbscontDistribution-class Reals-class rbeta
Examples

B <- Beta(shape1 = 1, shape2 = 1)
# B is a beta distribution with shape1 = 1 and shape2 = 1.
r(B)(1) # one random number generated from this distribution, e.g. 0.6979795
d(B)(1) # Density of this distribution is 1 for x=1.
p(B)(1) # Probability that x < 1 is 1.
q(B)(.1) # Probability that x < 0.1 is 0.1.
shape1(B) # shape1 of this distribution is 1.
shape1(B) <- 2 # shape1 of this distribution is now 2.
Bn <- Beta(shape1 = 1, shape2 = 3, ncp = 5)
# Bn is a beta distribution with shape1 = 1 and shape2 = 3 and ncp = 5.
B0 <- Bn; ncp(B0) <- 0;
# B0 is just the same beta distribution as Bn but with ncp = 0
q(B0)(0.1) ##
q(Bn)(0.1) ## => from R 2.3.0 on ncp no longer ignored...
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)

BetaParameter-class  Class "BetaParameter"

Description

The parameter of a beta distribution, used by Beta-class

Objects from the Class

Objects can be created by calls of the form new("BetaParameter", shape1, shape2, ncp).
Usually an object of this class is not needed on its own, it is generated automatically when an object
of the class Beta is instantiated.

Slots

shape1 Object of class "numeric": the shape1 of a beta distribution
shape2 Object of class "numeric": the shape2 of a beta distribution
ncp Object of class "numeric": the noncentrality parameter of a beta distribution
name Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "BetaParameter"): initialize method
shape1 signature(object = "BetaParameter"): returns the slot shape1 of the parameter of the
distribution
**shape1<- signature(object = "BetaParameter"):** modifies the slot shape1 of the parameter of the distribution

**shape2 signature(object = "BetaParameter"):** returns the slot shape2 of the parameter of the distribution

**shape2<- signature(object = "BetaParameter"):** modifies the slot shape2 of the parameter of the distribution

**ncp signature(object = "BetaParameter"):** returns the slot ncp of the parameter of the distribution

**ncp<- signature(object = "BetaParameter"):** modifies the slot ncp of the parameter of the distribution

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**See Also**

Beta-class Parameter-class

**Examples**

```r
W <- new("BetaParameter", shape1 = 1, shape2 = 1, ncp = 0)
shape2(W) # shape2 of this distribution is 1.
shape2(W) <- 2 # shape2 of this distribution is now 2.
```

**Description**

The binomial distribution with size = n, by default = 1, and prob = p, by default = 0.5, has density

\[ p(x) = \binom{n}{x} p^x (1 - p)^{n-x} \]

for \( x = 0, \ldots, n \).

C.f. rbinom

**Objects from the Class**

Objects can be created by calls of the form Binom(prob, size). This object is a binomial distribution.
Slots

img Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".

param Object of class "BinomParameter": the parameter of this distribution (prob, size), declared at its instantiation

r Object of class "function": generates random numbers (calls function rbinom)

d Object of class "function": density function (calls function dbinom)

p Object of class "function": cumulative function (calls function pbinom)

q Object of class "function": inverse of the cumulative function (calls function qbinom). The quantile is defined as the smallest value x such that F(x) >= p, where F is the cumulative function.

support Object of class "numeric": a (sorted) vector containing the support of the discrete density 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 "DiscreteDistribution", directly.
Class "UnivariateDistribution", by class "DiscreteDistribution".
Class "Distribution", by class "DiscreteDistribution".

Methods

+ signature(e1 = "Binom", e2 = "Binom"): For two binomial distributions with equal probabilities the exact convolution formula is implemented thereby improving the general numerical accuracy.

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

prob signature(object = "Binom"): returns the slot prob of the parameter of the distribution

prob<- signature(object = "Binom"): modifies the slot prob of the parameter of the distribution

size signature(object = "Binom"): returns the slot size of the parameter of the distribution

size<- signature(object = "Binom"): modifies the slot size of the parameter of the distribution

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See Also

`BinomParameter-class DiscreteDistribution-class Naturals-class rbinom`

Examples

```r
B <- Binom(prob=0.5, size=1)  # B is a binomial distribution with prob=0.5 and size=1.
r(B)(1)  # one random number generated from this distribution, e.g. 1
d(B)(1)  # Density of this distribution is 0.5 for x=1.
p(B)(0.4)  # Probability that x<0.4 is 0.5.
q(B)(.1)  # x=0 is the smallest value x such that p(B)(x)>=0.1.
## in RStudio or Jupyter IRKernel, use q.l(.)(..) instead of q(.)(.).
size(B)  # size of this distribution is 1.
size(B) <- 2  # size of this distribution is now 2.
C <- Binom(prob = 0.5, size = 1)  # C is a binomial distribution with prob=0.5 and size=1.
D <- Binom(prob = 0.6, size = 1)  # D is a binomial distribution with prob=0.6 and size=1.
E <- B + C  # E is a binomial distribution with prob=0.5 and size=3.
F <- B + D  # F is an object of class LatticeDistribution.
G <- B + as(D,"DiscreteDistribution")  ## DiscreteDistribution
```

---

**BinomParameter-class**

**Class "BinomParameter"**

Description

The parameter of a binomial distribution, used by Binom-class.

Objects from the Class

Objects can be created by calls of the form `new("BinomParameter", prob, size)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Binom is instantiated.

Slots

- `prob` Object of class "numeric": the probability of a binomial distribution
- `size` Object of class "numeric": the size of a binomial distribution
- `name` Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.
Methods

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

prob signature(object = "BinomParameter"): returns the slot prob of the parameter of the distribution

prob<- signature(object = "BinomParameter"): modifies the slot prob of the parameter of the distribution

size signature(object = "BinomParameter"): returns the slot size of the parameter of the distribution

size<- signature(object = "BinomParameter"): modifies the slot size of the parameter of the distribution

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See Also

Binom-class Parameter-class

Examples

W <- new("BinomParameter",prob=0.5,size=1)
size(W) # size of this distribution is 1.
size(W) <- 2 # size of this distribution is now 2.

Cauchy-class

Class "Cauchy"

Description

The Cauchy distribution with location \(l\), by default = 0, and scale \(s\), by default = 1, has density

\[
f(x) = \frac{1}{\pi s \left(1 + \left(\frac{x - l}{s}\right)^2\right)^{-1}}
\]

for all \(x\). C.f. rcauchy

Objects from the Class

Objects can be created by calls of the form Cauchy(location, scale). This object is a Cauchy distribution.
Slots

img  Object of class "Reals": The domain of this distribution has got dimension 1 and the name "Real Space".

param  Object of class "CauchyParameter": the parameter of this distribution (location and scale), declared at its instantiation

r  Object of class "function": generates random numbers (calls function rcauchy)

d  Object of class "function": density function (calls function dcauchy)

p  Object of class "function": cumulative function (calls function pcauchy)

q  Object of class "function": inverse of the cumulative function (calls function qcauchy)

.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".

Is-Relations

By means of setIs, R "knows" that a distribution object obj of class "Cauchy" with location 0 and scale 1 also is a T distribution with parameters df = 1, ncp = 0.

Methods

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

location  signature(object = "Cauchy"): returns the slot location of the parameter of the distribution

location<-  signature(object = "Cauchy"): modifies the slot location of the parameter of the distribution

scale  signature(object = "Cauchy"): returns the slot scale of the parameter of the distribution

scale<-  signature(object = "Cauchy"): modifies the slot scale of the parameter of the distribution

+ signature(e1 = "Cauchy", e2 = "Cauchy"): For the Cauchy distribution the exact convolution formula is implemented thereby improving the general numerical approximation.

* signature(e1 = "Cauchy", e2 = "numeric")

+ signature(e1 = "Cauchy", e2 = "numeric"): For the Cauchy location scale family we use its closedness under affine linear transformations.

further arithmetic methods see operators-methods
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See Also

CauchyParameter-class AbscontDistribution-class Reals-class rcauchy

Examples

C <- Cauchy(location = 1, scale = 1) # C is a Cauchy distribution with location=1 and scale=1.
r(C)(1) # one random number generated from this distribution, e.g. 4.104603
d(C)(1) # Density of this distribution is 0.3183099 for x=1.
p(C)(1) # Probability that x<1 is 0.5.
q(C)(.1) # Probability that x<-2.077684 is 0.1.
## in RStudio or Jupyter IRKernel, use q.1(.) instead of q(.)()
location(C) # location of this distribution is 1.
location(C) <- 2 # location of this distribution is now 2.
is(C,"Td") # no
C0 <- Cauchy() # standard, i.e. location = 0, scale = 1
is(C0,"Td") # yes
as(C0,"Td")

Description

The parameter of a Cauchy distribution, used by Cauchy-class

Objects from the Class

Objects can be created by calls of the form new("CauchyParameter", location, scale). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Cauchy is instantiated.

Slots

  location: Object of class "numeric": the location of a Cauchy distribution
  scale: Object of class "numeric": the scale of a Cauchy distribution
  name: Object of class "character": a name / comment for the parameters

Extends

  Class "Parameter", directly.
Methods

initialize signature(.Object = "CauchyParameter"): initialize method
scale signature(object = "CauchyParameter"): returns the slot scale of the parameter of the distribution
scale<- signature(object = "CauchyParameter"): modifies the slot scale of the parameter of the distribution
location signature(object = "CauchyParameter"): returns the slot location of the parameter of the distribution
location<- signature(object = "CauchyParameter"): modifies the slot location of the parameter of the distribution

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See Also

Cauchy-class Parameter-class

Examples

W <- new("CauchyParameter", location=1, scale=1)
location(W) # location of this distribution is 1.
location(W) <- 2 # location of this distribution is now 2.

Chisq-class

Class "Chisq"

Description

The chi-squared distribution with df = n degrees of freedom has density

\[ f_n(x) = \frac{1}{2^{n/2} \Gamma(n/2)} x^{n/2-1} e^{-x/2} \]

for \( x > 0 \). The mean and variance are \( n \) and \( 2n \).

The non-central chi-squared distribution with df = n degrees of freedom and non-centrality parameter ncp = \( \lambda \) has density

\[ f(x) = e^{-\lambda/2} \sum_{r=0}^{\infty} \frac{(\lambda/2)^r}{r!} f_{n+2r}(x) \]

for \( x \geq 0 \). For integer \( n \), this is the distribution of the sum of squares of \( n \) normals each with variance one, \( \lambda \) being the sum of squares of the normal means.

C.f. rchisq
Objects from the Class

Objects can be created by calls of the form `Chisq(df, ncp)`. This object is a chi-squared distribution.

Slots

img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param Object of class "ChisqParameter": the parameter of this distribution (df and ncp), declared at its instantiation

r Object of class "function": generates random numbers (calls function rchisq)

d Object of class "function": density function (calls function dchisq)

p Object of class "function": cumulative function (calls function pchisq)

q Object of class "function": inverse of the cumulative function (calls function qchisq)

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

Is-Relations

By means of setIs, R "knows" that a distribution object `obj` of class "Chisq" with non-centrality 0 also is a Gamma distribution with parameters shape = df(obj)/2, scale = 2.

Methods

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

`df` signature(object = "Chisq"): returns the slot df of the parameter of the distribution

`df<-` signature(object = "Chisq"): modifies the slot df of the parameter of the distribution

`ncp` signature(object = "Chisq"): returns the slot ncp of the parameter of the distribution

`ncp<-` signature(object = "Chisq"): modifies the slot ncp of the parameter of the distribution

`+` signature(e1 = "Chisq", e2 = "Chisq"): For the chi-squared distribution we use its closedness under convolutions.
ChisqParameter-class

Description

The parameter of a chi-squared distribution, used by Chisq-class

Objects from the Class

Objects can be created by calls of the form `new("ChisqParameter", ncp, df)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Chisq is instantiated.

Slots

- `ncp`: Object of class "numeric": the ncp of a chi-squared distribution
- `df`: Object of class "numeric": the df of a chi-squared distribution
- `name`: Object of class "character": a name / comment for the parameters
CompoundDistribution

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "ChisqParameter"): initialize method
df signature(object = "ChisqParameter"): returns the slot df of the parameter of the distribution
df<- signature(object = "ChisqParameter"): modifies the slot df of the parameter of the distribution
ncp signature(object = "ChisqParameter"): returns the slot ncp of the parameter of the distribution
ncp<- signature(object = "ChisqParameter"): modifies the slot ncp of the parameter of the distribution

Author(s)

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See Also

Chisq-class Parameter-class

Examples

W <- new("ChisqParameter",df=1,ncp=1)
npc(W) # ncp of this distribution is 1.
npc(W) <- 2 # ncp of this distribution is now 2.

Description

Generates an object of class "CompoundDistribution".

Usage

CompoundDistribution(NumOfSummandsDistr, SummandsDistr, .withSim = FALSE, withSimplify = FALSE)
CompoundDistribution-class

Arguments

- **NumbOfSummandsDist**
  Object of class "DiscreteDistribution", the frequency distribution; it is checked that support is contained in 0,1,2, ...

- **SummandsDist**
  Object of class "UnivDistrListOrDistribution", that is, either of class "UnivarDistrList" (non i.i.d. case) or of class "UnivariateDistribution" (i.i.d. case); the summand distribution(s).

- **.withSim**
  logical; value of the corresponding slot.

- **withSimplify**
  "logical": shall the return value be piped through a call to simplifyD?

Value

Object of class "CompoundDistribution", or if argument withSimplify is TRUE the result of simplifyD applied to the compound distribution, i.e. an object of class "UnivarLebDecDistribution", or if degenerate, of class "AbscontDistribution" or "DiscreteDistribution".

Author(s)

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

See Also

CompoundDistribution-class, simplifyD

Examples

```r
CP0 <- CompoundDistribution(Pois(), Norm())
CP0
CP1 <- CompoundDistribution(DiscreteDistribution(supp = c(1,5,9,11),
    prob = dbinom(0:3, size = 3, prob = 0.3)), Norm())
CP1
UL <- UnivarDistrList(Norm(), Binom(10,0.3), Chisq(df=4), Norm(),
    Binom(10,0.3), Chisq(df=4), Norm(), Binom(10,0.3),
    Chisq(df=4), Td(5), Td(10))
CP2 <- CompoundDistribution(DiscreteDistribution(supp = c(1,5,9,11),
    prob = dbinom(0:3, size = 3, prob = 0.3)), UL)
plot(CP2)
```

Description

CompoundDistribution-class is a class to formalize compound distributions; it is a subclass to class UnivarMixingDistribution.
Objects from the Class

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

Slots

- NumbOfSummandsDistr Object of class "DiscreteDistribution", the frequency distribution.
- SummandsDistr Object of class "UnivDistrListOrDistribution", that is, either of class "UnivarDistrList" (non i.i.d. case) or of class "UnivariateDistribution" (i.i.d. case); the summand distribution(s).
- mixCoeff Object of class "numeric": a vector of probabilities for the mixing components.
- mixDistr Object of class "UnivarDistrList": a list of univariate distributions containing the mixing components; must be of same length as mixCoeff.
- img Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"
- param Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of a discrete distribution"
- r Object of class "function": generates random numbers
- d fixed to NULL
- p Object of class "function": cumulative distribution function
- q Object of class "function": 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 "UnivarMixingDistribution" class "UnivarDistribution" by class "UnivarMixingDistribution", class "Distribution" by class "UnivariateDistribution".

Methods

- show signature(object = "CompoundDistribution") prints the object
- SummandsDistr signature(object = "CompoundDistribution") returns the corresponding slot
- NumbOfSummandsDistr signature(object = "CompoundDistribution") returns the corresponding slot
**setAs relations**

There is a coerce method to coerce objects of class "CompoundDistribution" to class UnivarLebDecDistribution: this is done by a simple call to simplifyD.

**Author(s)**

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**See Also**

Parameter-class, UnivariateDistribution-class, LatticeDistribution-class, AbscontDistribution-class, simplifyD, flat.mix

**Examples**

```r
CP <- CompoundDistribution(Pois(), Norm())
CP
p(CP)(0.3)
plot(CP)
```

**Description**

Method convpow determines the distribution of the sum of N univariate i.i.d r.v’s by means of DFT

**Usage**

```r
convpow(D1, ...)  
## S4 method for signature 'AbscontDistribution'
convpow(D1, N)  
## S4 method for signature 'LatticeDistribution'
convpow(D1, N, ep = getdistrOption("TruncQuantile"))  
## S4 method for signature 'DiscreteDistribution'
convpow(D1, N)  
## S4 method for signature 'AcDcLcDistribution'
convpow(D1, N, ep = getdistrOption("TruncQuantile"))
```

**Arguments**

- `D1` an object of (a subclass of) "AbscontDistribution" or "LatticeDistribution" or of "UnivarLebDecDistribution"
- `...` not yet used; meanwhile takes up N
- `N` an integer or 0 (for 0 returns Dirac(0), for 1 D1)
numeric of length 1 in (0,1) — for "LatticeDistribution": support points will be cancelled if their probability is less than ep; for "UnivarLebDecDistribution": if (acWeight(object)<ep) we work with the discrete parts only, and, similarly, if (discreteWeight(object)<ep) we work with the absolutely continuous parts only.

Details

in the methods implemented a second argument N is obligatory; the general methods use a general purpose convolution algorithm for distributions by means of D/FFT. In case of an argument of class "UnivarLebDecDistribution", the result will in generally be again of class "UnivarLebDecDistribution". However, if acWeight(D1) is positive, discreteWeight(convpow(D1,N)) will decay exponentially in N, hence from some (small) N_0 on, the result will be of class "AbscontDistribution". This is used algorithmically, too, as then only the a.c. part needs to be convolved. In case of an argument D1 of class "DiscreteDistribution", for N equal to 0,1 we return the obvious solutions, and for N==2 the return value is D1+D1. For N>2, we split up N into N=N1+N2, N1=floor(N/2) and recursively return convpow(D1,N1)+convpow(D1,N2).

Value

Object of class "AbscontDistribution", "DiscreteDistribution", "LatticeDistribution" resp. "AcDcLCDistribution"

further S4-Methods

There are particular methods for the following classes, using explicit convolution formulae:

signature(D1="Norm") returns class "Norm"
signature(D1="Nbinom") returns class "Nbinom"
signature(D1="Binom") returns class "Binom"
signature(D1="Cauchy") returns class "Cauchy"
signature(D1="ExpOrGammaOrChisq") returns class "Gammad"—if D1 may be coerced to Gammad
signature(D1="Pois") returns class "Pois"
signature(D1="Dirac") returns class "Dirac"

Author(s)

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Matthias Kohl <matthias.kohl@stamats.de> Thomas Stabla <stathoS@web.de>

References


See Also

operators, distrARITH()
Examples

convpow(Exp()+Pois(),4)

d-methods

Methods for Function d in Package 'distr'

Description
d-methods

Methods
d signature(object = "Distribution"): returns the density function

See Also

Distribution-class

decomposePM-methods

Methods for function decomposePM in Package 'distr'

Description
decomposePM-methods

Usage
decomposePM(object)

Arguments

object Abscont-/Discrete-/UnivarLebDec-Distribution object

Details

There are particular return types for the following classes

"AbscontDistribution" a list with components "neg" and "pos" for the respective negative and positive part; each of these parts in its turn is a list with components D for the distribution (in this case of class "AbscontDistribution" again) and w for the weight of the respective part; if the weight of the negative part is 0, the corresponding distribution is set to -abs(Norm()), and respectively, if the weight of the positive part is 0, the corresponding distribution is set to abs(Norm()).
"DiscreteDistribution" a list with components "neg", "pos" and "0" for the respective negative, positive and zero part; each of these parts in its turn is a list with components D for the distribution (in this case of class "DiscreteDistribution" again) and w for the weight of the respective part; while the distribution of the zero part is always Dirac(0), if the weight of the negative part is 0, the corresponding distribution is set to Dirac(-1), and respectively, if the weight of the positive part is 0, the corresponding distribution is set to Dirac(1).

"UnivarLebDecDistribution" a list with components "neg", "pos" and "0" for the respective negative, positive and zero part; each of these parts in its turn is a list with components D for the distribution (in case of components "neg", "pos" of class "UnivarLebDecDistribution" again, while the distribution of the zero part is always Dirac(0)) and w for the weight of the respective part; it is build up by calling decomposePM for acPart(object) and discretePart(object) separately, hence if weights of some parts are zero the corresponding procedure mentioned for these methods applies.

Method decomposePM is used by our multiplication, division and exponentiation ("*", "/", "^") - methods.

Value

the positive and negative part of the distribution together with corresponding weights as a list.

See Also

AbscontDistribution-class, DiscreteDistribution-class, UnivarLebDecDistribution-class, operators-methods

Examples

decomposePM(Norm())
decomposePM(Binom(2,0.3)-Binom(5,4))
decomposePM(UnivarLebDecDistribution(Norm(),Binom(2,0.3)-Binom(5,4),
acWeight = 0.3))

DExp-class

Class "DExp"

Description

The double exponential or Laplace distribution with rate \( \lambda \) has density

\[
f(x) = \frac{1}{2} \lambda e^{-\lambda|x|}
\]

C.f. Exp-class, rexp

Objects from the Class

Objects can be created by calls of the form DExp(rate). This object is a double exponential (or Laplace) distribution.
Slots

img  Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param Object of class "ExpParameter": the parameter of this distribution (rate), declared at its instantiation

r  Object of class "function": generates random numbers (calls function rexp)

d  Object of class "function": density function (calls function dexp)

p  Object of class "function": cumulative function (calls function pexp)

q  Object of class "function": inverse of the cumulative function (calls function qexp)

.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 = "DExp"): initialize method

rate signature(object = "DExp"): returns the slot rate of the parameter of the distribution

rate<- signature(object = "DExp"): modifies the slot rate of the parameter of the distribution

* signature(e1 = "DExp", e2 = "numeric"): For the Laplace distribution we use its closedness under scaling transformations.

Author(s)

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See Also

Exp-class ExpParameter-class AbscontDistribution-class Reals-class rexp
Examples

D <- DExp(rate = 1) # D is a Laplace distribution with rate = 1.

r(D)(1) # one random number generated from this distribution, e.g. 0.4190765

d(D)(1) # Density of this distribution is 0.1839397 for x = 1.
p(D)(1) # Probability that x < 1 is 0.8160603.

q(D)(.1) # Probability that x < -1.609438 is 0.1.

## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)

rate(D) # rate of this distribution is 1.

rate(D) <- 2 # rate of this distribution is now 2.

3*D ### still a DExp -distribution

---

### df-methods

Methods for Function `df` in Package `distr`

**Description**

df-methods

**Methods**

- `df` signature(object = "TParameter"): returns the slot df of the parameter of the distribution
- `df<-` signature(object = "TParameter"): modifies the slot df of the parameter of the distribution
- `df` signature(object = "Td"): returns the slot df of the parameter of the distribution
- `df<-` signature(object = "Td"): modifies the slot df of the parameter of the distribution
- `df` signature(object = "ChisqParameter"): returns the slot df of the parameter of the distribution
- `df<-` signature(object = "ChisqParameter"): modifies the slot df of the parameter of the distribution
- `df` signature(object = "Chisq"): returns the slot df of the parameter of the distribution
- `df<-` signature(object = "Chisq"): modifies the slot df of the parameter of the distribution

---

### df1-methods

Methods for Function `df1` in Package `distr`

**Description**

df-methods

**Methods**

- `df1` signature(object = "FParameter"): returns the slot df1 of the parameter of an F-distribution
- `df1<-` signature(object = "FParameter"): modifies the slot df1 of the parameter of an F-distribution
- `df1` signature(object = "Fd"): returns the slot df1 of the slot param of the distribution
- `df1<-` signature(object = "Fd"): modifies the slot df1 of the slot param of the distribution
df2-methods

Methods for Function df2 in Package 'distr'

Description
df-methods

Methods

- \texttt{df2} signature(object = "FParameter"): returns the slot \texttt{df2} of the parameter of an F-distribution
- \texttt{df2<-} signature(object = "FParameter"): modifies the slot \texttt{df2} of the parameter of an F-distribution
- \texttt{df2} signature(object = "Fdistribution"): returns the slot \texttt{df2} of the slot \texttt{param} of the distribution
- \texttt{df2<-} signature(object = "Fdistribution"): modifies the slot \texttt{df2} of the slot \texttt{param} of the distribution

dim-methods

Methods for Function dim in Package 'distr'

Description
dim-methods

Methods

- \texttt{dim} signature(object = "UnivariateDistribution"): returns the dimension of the distribution

See Also

- \texttt{UnivariateDistribution-class}

dimension-methods

Methods for Function dimension in Package 'distr'

Description
dimension-methods

Methods

- \texttt{dimension} signature(object = "EuclideanSpace"): returns the dimension of the space
- \texttt{dimension<-} signature(object = "EuclideanSpace"): modifies the dimension of the space
Dirac-class

Class "Dirac"

Description
The Dirac distribution with location \( l \), by default \( = 0 \), has density \( d(x) = 1 \) for \( x = l \), 0 else.

Objects from the Class
Objects can be created by calls of the form \( \text{Dirac(location)} \). This object is a \( \text{Dirac} \) distribution.

Slots
\begin{itemize}
  \item img Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Real Space".
  \item param Object of class "DiracParameter": the parameter of this distribution (location), declared at its instantiation
  \item r Object of class "function": generates random numbers
  \item d Object of class "function": density function
  \item p Object of class "function": cumulative function
  \item q Object of class "function": inverse of the cumulative function
  \item support Object of class "numeric": a (sorted) vector containing the support of the discrete density function
  \item .withArith logical: used internally to issue warnings as to interpretation of arithmetics
  \item .withSim logical: used internally to issue warnings as to accuracy
  \item .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
  \item .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
\end{itemize}

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

Extends
Class "DiscreteDistribution", directly.
Class "UnivariateDistribution", by class "DiscreteDistribution".
Class "Distribution", by class "DiscreteDistribution".

Methods
- signature(e1 = "Dirac", e2 = "Dirac")
+ signature(e1 = "Dirac", e2 = "Dirac")
* signature(e1 = "Dirac", e2 = "Dirac")
/ signature(e1 = "Dirac", e2 = "Dirac"): For the Dirac distribution these operations are
trivial.
initialize signature(.Object = "Dirac"): initialize method
location signature(object = "Dirac"): returns the slot location of the parameter of the
distribution
location<- signature(object = "Dirac"): modifies the slot location of the parameter of the
distribution
log signature(object = "Dirac"): returns an object of class "Dirac" distribution with log-
transformed location parameter.

Math signature(object = "Dirac"): given a "Math" group generic fun an object of class
"Dirac" distribution with fun-transformed location parameter is returned.

further arithmetic methods see operators-methods

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See Also

DiracParameter-class DiscreteDistribution-class Naturals-class

Examples

D <- Dirac(location = 0) # D is a Dirac distribution with location=0.
r(D)(1) # r(D)(1) generates a pseudo-random-number according to a Dirac
# distribution with location = 0,
# which of course will take 0 as value almost surely.
d(D)(0) # Density of this distribution is 1 for x = 0.
p(D)(1) # Probability that x < 1 is 1.
q(D)(.1) # q(D)(x) is always 0 (= location).
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)
location(D) # location of this distribution is 0.
location(D) <- 2 # location of this distribution is now 2.

DiracParameter-class  Class "DiracParameter"

Description

The parameter of a Dirac distribution, used by Dirac-class
Objects from the Class

Objects can be created by calls of the form `new("DiracParameter", location)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class `Dirac` is instantiated.

Slots

- `location`: Object of class "numeric": the location of a Dirac distribution
- `name`: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

- `initialize`: signature(.Object = "DiracParameter"): initialize method
- `location`: signature(object = "DiracParameter"): returns the slot location of the parameter of the distribution
- `location<-`: signature(object = "DiracParameter"): modifies the slot location of the parameter of the distribution

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See Also

`Dirac-class` `Parameter-class`

Examples

```
w <- new("DiracParameter", location=1)
location(w) # location of this distribution is 1.
location(w) <- 2 # location of this distribution is now 2.
```
DiscreteDistribution  Generating function "DiscreteDistribution"

Description

Generates an object of class "DiscreteDistribution"

Usage

DiscreteDistribution(supp, prob, .withArith=FALSE, .withSim=FALSE, 
  .lowerExact = TRUE, .logExact = FALSE, 
  .DistrCollapse = getdistrOption("DistrCollapse"), 
  .DistrCollapse.Unique.Warn = 
    getdistrOption("DistrCollapse.Unique.Warn"), 
  .DistrResolution = getdistrOption("DistrResolution"), 
  Symmetry = NoSymmetry())

Arguments

supp  numeric vector which forms the support of the discrete distribution.
prob  vector of probability weights for the elements of supp.
.withArith normally not set by the user, but if determining the entries supp, prob distribu-
tional arithmetics was involved, you may set this to TRUE.
.withSim normally not set by the user, but if determining the entries supp, prob simula-
tions were involved, you may set this to TRUE.
.lowerExact normally not set by the user: whether the lower.tail=FALSE part is calculated
  exactly, avoing a "\[\]".
.logExact normally not set by the user: whether in determining slots d,p,q, we make
  particular use of a logarithmic representation to enhance accuracy.
.DistrCollapse controls whether in generating a new discrete distribution, support points closer
together than .DistrResolution are collapsed.
.DistrCollapse.Unique.Warn controls whether there is a warning whenever collapsing occurs or when two
points are collapsed by a call to unique() (default behaviour if .DistrCollapse
is FALSE)
.DistrResolution minimal spacing between two mass points in a discrete distribution
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; in this case use
Symmetry=SphericalSymmetry(center).
DiscreteDistribution

Details

If prob is missing, all elements in supp are equally weighted.

Typical usages are

\[
\text{DiscreteDistribution}(\text{supp}, \text{prob}) \\
\text{DiscreteDistribution}(\text{supp})
\]

Value

Object of class "DiscreteDistribution"

Note

Working with a computer, we use a finite interval as support which carries at least mass 1-getdistrOption("TruncQuantile").

Also, we require that support points have distance at least .DistrResolution, if this condition fails, upon a suggestion by Jacob van Etten, <jacobvanetten@yahoo.com>, we use the global option .DistrCollapse to decide whether we use collapsing or not. If we do so, we collapse support points if they are too close to each other, taking the (left most) median among them as new support point which accumulates all the mass of the collapsed points. With .DistrCollapse==FALSE, we at least collapse points according to the result of unique(), and if after this collapsing, the minimal distance is less than .DistrResolution, we throw an error. By .DistrCollapse.Unique.Warn, we control, whether we throw a warning upon collapsing or not.

Author(s)

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>, Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

DiscreteDistribution-class AbscontDistribution-class RtoDPQ.d

Examples

```r
# Dirac-measure at 0
D1 <- DiscreteDistribution(supp = 0)
D1

# simple discrete distribution
D2 <- DiscreteDistribution(supp = c(1:5), prob = c(0.1, 0.2, 0.3, 0.2, 0.2))
D2

plot(D2)
```
DiscreteDistribution-class

Class "DiscreteDistribution"

Description

The DiscreteDistribution-class is the mother-class of the class LatticeDistribution.

Objects from the Class

Objects can be created by calls to new("DiscreteDistribution", ...), but more easily is the use of the generating function "DiscreteDistribution". This generating function, from version 1.9 on, has been moved to this package from package distrEx.

Slots

img Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"

param Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of a discrete distribution"

r Object of class "function": generates random numbers

d Object of class "function": density/probability function

p Object of class "function": cumulative distribution function

q Object of class "function": 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

.finSupport logical: used internally to check whether the true support is finite; in case img is one-dimensional, it is of length 2 (left and right end).

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

Extends

Class "UnivariateDistribution", directly.
Class "Distribution", by class "UnivariateDistribution".
DiscreteDistribution-class

Methods

initialize signature(.Object = "DiscreteDistribution"): initialize method
coerce signature(from = "DiscreteDistribution", to = "LatticeDistribution"): coerce method to class "LatticeDistribution" (checks if support is a lattice)

Math signature(x = "DiscreteDistribution"): application of a mathematical function, e.g. sin or tan to this discrete distribution

- abs: signature(x = "DiscreteDistribution"): exact image distribution of abs(x).
- exp: signature(x = "DiscreteDistribution"): exact image distribution of exp(x).
- sign: signature(x = "DiscreteDistribution"): exact image distribution of sign(x).
- sqrt: signature(x = "DiscreteDistribution"): exact image distribution of sqrt(x).
- log: signature(x = "DiscreteDistribution"): (with optional further argument base, defaulting to exp(1)) exact image distribution of log(x).
- log10: signature(x = "DiscreteDistribution"): exact image distribution of log10(x).
- gamma: signature(x = "DiscreteDistribution"): exact image distribution of gamma(x).
- lgamma: signature(x = "DiscreteDistribution"): exact image distribution of lgamma(x).
- digamma: signature(x = "DiscreteDistribution"): exact image distribution of digamma(x).

- signature(e1 = "DiscreteDistribution"): application of '-' to this discrete distribution
* signature(e1 = "DiscreteDistribution", e2 = "numeric"): multiplication of this discrete distribution by an object of class 'numeric'
/ signature(e1 = "DiscreteDistribution", e2 = "numeric"): division of this discrete distribution by an object of class 'numeric'
+ signature(e1 = "DiscreteDistribution", e2 = "numeric"): addition of this discrete distribution to an object of class 'numeric'
- signature(e1 = "DiscreteDistribution", e2 = "numeric"): subtraction of an object of class 'numeric' from this discrete distribution
* signature(e1 = "numeric", e2 = "DiscreteDistribution"): multiplication of this discrete distribution by an object of class 'numeric'
+ signature(e1 = "numeric", e2 = "DiscreteDistribution"): addition of this discrete distribution to an object of class 'numeric'
- signature(e1 = "numeric", e2 = "DiscreteDistribution"): subtraction of this discrete distribution from an object of class 'numeric'
+ signature(e1 = "DiscreteDistribution", e2 = "DiscreteDistribution"): Convolution of two discrete distributions. The slots p, d and q are approximated on a common grid.
- signature(e1 = "DiscreteDistribution", e2 = "DiscreteDistribution"): Convolution of two discrete distributions. The slots p, d and q are approximated on a common grid.
support signature(object = "DiscreteDistribution"): returns the support
p.l signature(object = "DiscreteDistribution"): returns the left continuous cumulative distribution function, i.e.: \( p.l(t) = P(\text{object} < t) \)
q.r signature(object = "DiscreteDistribution"): returns the right-continuous quantile function, i.e.: \( q.r(s) = \sup\{t \mid P(\text{object} \geq t) \leq s\} \)
plot signature(object = "DiscreteDistribution"): plots density, cumulative distribution and quantile function
Internal subclass "AffLinDiscreteDistribution"

To enhance accuracy of several functionals on distributions, mainly from package distrEx, from version 1.9 of this package on, there is an internally used (but exported) subclass "AffLinDiscreteDistribution" which has extra slots a, b (both of class "numeric"), and X0 (of class "DiscreteDistribution"), to capture the fact that the object has the same distribution as a * X0 + b. This is the class of the return value of methods

- signature(e1 = "DiscreteDistribution")
  * signature(e1 = "DiscreteDistribution", e2 = "numeric")
  / signature(e1 = "DiscreteDistribution", e2 = "numeric")
+ signature(e1 = "DiscreteDistribution", e2 = "numeric")
- signature(e1 = "DiscreteDistribution", e2 = "numeric")
  * signature(e1 = "numeric", e2 = "DiscreteDistribution")
  + signature(e1 = "numeric", e2 = "DiscreteDistribution")
- signature(e1 = "numeric", e2 = "DiscreteDistribution")
- signature(e1 = "AffLinDiscreteDistribution")
  * signature(e1 = "AffLinDiscreteDistribution", e2 = "numeric")
  / signature(e1 = "AffLinDiscreteDistribution", e2 = "numeric")
+ signature(e1 = "AffLinDiscreteDistribution", e2 = "numeric")
- signature(e1 = "AffLinDiscreteDistribution", e2 = "numeric")
  * signature(e1 = "numeric", e2 = "AffLinDiscreteDistribution")
  + signature(e1 = "numeric", e2 = "AffLinDiscreteDistribution")
- signature(e1 = "numeric", e2 = "AffLinDiscreteDistribution")

There also is a class union of "AffLinAbscontDistribution", "AffLinDiscreteDistribution", "AffLinUnivarLebDecDistribution" and called "AffLinDistribution" which is used for functionals.

Internal virtual superclass "AcDeLecDistribution"

As many operations should be valid no matter whether the operands are of class "AbscontDistribution", "DiscreteDistribution", or "UnivarLebDecDistribution", there is a class union of these classes called "AcDeLecDistribution"; in particular methods for "+", "/", "^" (see operators-methods) and methods Minimum, Maximum, Truncate, and Huberize, and convpow are defined for this class union.

Note

Working with a computer, we use a finite interval as support which carries at least mass 1-getdistroption("TruncQuantile").

Also, we require that support points have distance at least getdistroption("DistResoltion"). if this condition fails, upon a suggestion by Jacob van Etten, <jacobvanetten@yahoo.com>, we use the global option getdistroption("DistCollapse") to decide whether we use collapsing or not. If we do so, we collapse support points if they are too close to each other, taking
the (left most) median among them as new support point which accumulates all the mass of the collapsed points. With \texttt{getdistrOption("DistrCollapse") == FALSE}, we at least collapse points according to the result of \texttt{unique()}, and if after this collapsing, the minimal distance is less than \texttt{getdistrOption("DistrResolution")}, we throw an error. By \texttt{getdistrOption("DistrCollapse.Unique.Warn")}, we control, whether we throw a warning upon collapsing or not.

**Author(s)**

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Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,  
Matthias Kohl <Matthias.Kohl@stamats.de>

**See Also**

\texttt{Parameter-class UnivariateDistribution-class LatticeDistribution-class AbscontDistribution-class Reals-class RtoDPQ.d}

**Examples**

```r
# Dirac-measure at 0  
D1 <- DiscreteDistribution(supp = 0)  
support(D1)

# simple discrete distribution  
D2 <- DiscreteDistribution(supp = c(1:5), prob = c(0.1, 0.2, 0.3, 0.2, 0.2))  
plot(D2)  
(pp <- p(D2)(support(D2)))  
p(D2)(support(D2)-1e-5)  
p(D2)(support(D2)+1e-5)  
p.l(D2)(support(D2))  
p.l(D2)(support(D2)-1e-5)  
p.l(D2)(support(D2)+1e-5)  
q(D2)(pp)  
q(D2)(pp-1e-5)  
q(D2)(pp+1e-5)  
## in RStudio or Jupyter IRKernel, use q.l(.)(.1) instead of q(.)(.)  
q.r(D2)(pp)  
q.r(D2)(pp-1e-5)  
q.r(D2)(pp+1e-5)
```

**class** "GeomParameter"

**Description**

The parameter of a geometric distribution, used by Geom-class
Objects from the Class

Objects were created by calls of the form `new("GeomParameter", prob)`. Usually an object of this class was not needed on its own, it was generated automatically when an object of the class `Geom` is instantiated.

Slots

- `prob` Object of class "numeric": the probability of a geometric distribution
- `name` Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

- `initialize` signature(.Object = "GeomParameter"): initialize method
- `prob` signature(object = "GeomParameter"): returns the slot `prob` of the parameter of the distribution
- `prob<-` signature(object = "GeomParameter"): modifies the slot `prob` of the parameter of the distribution

Defunct

The use of class `GeomParameter` is defunct as of version 2.8.0; it is to be replaced by a corresponding use of class `NbinomParameter` with slot `size` = 1 which may be generated, e.g. by `new("NbinomParameter", prob, size = 1, name = "Parameter of a Geometric distribution")`

Author(s)

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

See Also

Defunct

---

Arithmetics on Distributions

Description

Provides information on the interpretation of arithmetics operating on Distributions in package `distr`

Usage

distrARITH(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@uni-oldenburg.de>

Examples

distrARITH()

Distribution-class Class "Distribution"

Description

The Distribution-class is the mother-class of class UnivariateDistribution.

Objects from the Class

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

Slots

img Object of class "rSpace": the space of the image
param Object of class "OptionalParameter": the parameter
r Object of class "function": generates random numbers
d Object of class "OptionalFunction": density function
p Object of class "OptionalFunction": cumulative distribution function
q Object of class "OptionalFunction": 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.
Methods

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<tr>
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<tr>
<td><code>.logExact</code></td>
<td><code>signature(object = &quot;Distribution&quot;)</code>:</td>
<td>returns slot <code>.logExact</code> if existing; else tries to convert the object to a newer version of its class by <code>conv2NewVersion</code> and returns the corresponding slot of the converted object.</td>
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<td><code>signature(object = &quot;Distribution&quot;)</code>:</td>
<td>returns slot <code>.lowerExact</code> if existing; else tries to convert the object to a newer version of its class by <code>conv2NewVersion</code> and returns the corresponding slot of the converted object.</td>
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<tr>
<td><code>Symmetry</code></td>
<td><code>signature(object = &quot;Distribution&quot;)</code>:</td>
<td>returns slot <code>Symmetry</code> if existing; else tries to convert the object to a newer version of its class by <code>conv2NewVersion</code> and returns the corresponding slot of the converted object.</td>
</tr>
</tbody>
</table>

Author(s)

Thomas Stabla <stathoS@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

- `UnivariateDistribution-class`
- `Parameter-class`

---

DistributionSymmetry-class

Class of Symmetries for Distributions

Description

Class of symmetries for distributions.

Objects from the Class

A virtual Class: No objects may be created from it.

Slots

- `type` Object of class "character": describes type of symmetry.
- `SymmCenter` Object of class "OptionalNumeric": center of symmetry.
DistrList

Extends

Class "Symmetry", directly.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

Symmetry-class, Distribution-class, OptionalNumeric-class

distrlist

Generating function for DistrList-class

Description

Generates an object of class "DistrList".

Usage

DistrList(..., Dlist)

Arguments

... Objects of class "Distribution" (or subclasses)
Dlist an optional list or object of class "DistrList"; if not missing it is appended to argument ...; this way DistrList may also be called with a list (or "DistrList"-object) as argument as suggested in an e-mail by Krunoslav Sever (thank you!)

Value

Object of class "DistrList"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

distrlist-class, UnivarDistrList-class, UnivarDistrList
Examples

```r
(DL <- DistrList(Norm(), Exp(), Pois()))
plot(DL)
as(Norm(), "DistrList")
```

## The function is currently defined as
```r
function(...){
  new("DistrList", list(...))
}
```

## DistrList-class

**List of distributions**

Description

Create a list of distributions

Objects from the Class

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

Slots

- `.Data` Object of class "list". A list of distributions.

Extends

Class "list", from data part.
Class "vector", by class "list".

Methods

- `show` signature(object = "DistrList")
- `plot` signature(object = "DistrList")
- `coerce` signature(from = "Distribution", to = "DistrList"): create a "DistrList" object from a "Distribution" object

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

- `DistrList, Distribution-class`
Examples

```r
DL <- new("DistrList", list(Norm(), Exp()))
plot(DL)
as(Norm(), "DistrList")
```

distrMASK

**Masking of/by other functions in package "distr"**

**Description**

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

**Usage**

```r
distrMASK(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@uni-oldenburg.de>

**Examples**

```r
distrMASK()
```
distroptions  

functions to change the global variables of the package ‘distr’

Description

With distroptions and getdistroOption you may inspect and change the global variables used by package distr.

Usage

distroptions(…)
getdistroOption(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.

Details

Invoking distroptions() with no arguments returns a list with the current values of the options. To access the value of a single option, one should use getdistroOption("WarningSim"), e.g., rather than distroptions("WarningSim") which is a list of length one.

Value

distroptions() returns a list of the global options of distr.
distroptions("RtoDPQ.e") returns the global option RtoDPQ.e as a list of length 1.
distroptions("RtoDPQ.e" = 3) sets the value of the global option RtoDPQ.e to 3. getdistroOption("RtoDPQ.e") the current value set for option RtoDPQ.e.

Currently available options

DefaultNrGridPoints default number of grid points in integration, default value: 2^12
DistrResolution minimal spacing between two mass points in a discrete distribution, default value: 1e-6
DistrCollapse logical; in discrete distributions, shall support points with distance smaller than DistrResolution be collapsed; default value: TRUE
TruncQuantile argument for q-slot at which to truncate; also, for discrete distributions, support is restricted to [q(TruncQuantile),q(1-TruncQuantile)], default value: 1e-5
DefaultNrFFTGridPointsExponent by default, for e = DefaultNrFFTGridPointsExponent, FFT uses 2^e gridpoints; default value: 12
RtoDPQ.e by default, for reconstructing the d-,p-,q-slots out of simulations by slot r, RtoDPQ resp. RtoDPQ.d use 10^e simulations, where e = RtoDPQ.e, default value: 5
distroptions

WarningSim if WarningSim==TRUE, print/show issue a warning as to the precision of d-, p-, q-slots when these are obtained by RtoDPQ resp. RtoDPQ.d, default value: TRUE

WarningArith if WarningArith==TRUE, print/show issue a warning as to the interpretation of arithmetics operating on distributions, when the corresponding distribution to be plotted/shown is obtained by such an operation; keep in mind that arithmetics in fact operate on random variables distributed according to the given distributions and not on corresponding cdf’s or densities; default value: TRUE

withSweave is code run in Sweave (then no new graphic devices are opened), default value: FALSE

withgaps controls whether in the return value of arithmetic operations the slot gaps of an the AbscontDistribution part is filled automatically based on empirical evaluations via setgaps —default TRUE

simplifyD controls whether in the return value of arithmetic operations there is a call to simplifyD or not —default TRUE

use.generalized.inverse.by.default logical; decides whether by default (i.e., if argument generalized of solve is not explicitly set), solve is to use generalized inverses if the original solve-method from package base fails; if the option is FALSE, in case of failure, and unless argument generalized is not explicitly set to TRUE, solve will throw an error as is the base-method behavior. The default value is TRUE.

DistrCollapse.Unique.Warn controls whether there is a warning whenever collapsing occurs or when two points are collapsed by a call to unique() (default behaviour if DistrCollapse is FALSE); —default FALSE

warn.makeDNew controls whether a warning is issued once in internal utility .makeDNew standard integration with integrate throws an error—default TRUE

Author(s)

Thomas Stabla <stathoS@webNde>, Florian Camphausen <fcampi@gmxNde>, Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>, Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

options, getOption

Examples

distroptions("RtoDPQ.e") # returns the value of RtoDPQ.e, by default = 5
currentDistrOptions <- distroptions()
distroptions(RtoDPQ.e = 6)
distroptions("RtoDPQ.e")
getdistrOption("RtoDPQ.e")
distroptions(c("WarningSim","WarningArith"))
getdistrOption("WarningSim")
distroptions("WarningSim" = FALSE)
    # switches off warnings as to (In)accuracy due to simulations
distroptions("WarningArith" = FALSE)
    # switches off warnings as to arithmetics
distroptions(currentDistrOptions)
DistrSymmList

Generating function for DistrSymmList-class

Description

Generates an object of class "DistrSymmList".

Usage

DistrSymmList(...)

Arguments

...  Objects of class "DistributionSymmetry" which shall form the list of symmetry types.

Value

Object of class "DistrSymmList"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

DistrSymmList-class

Examples

DistrSymmList(NoSymmetry(), SphericalSymmetry(SymmCenter = 1), EllipticalSymmetry(SymmCenter = 2))

## The function is currently defined as
function (...){
    new("DistrSymmList", list(...))
}


**DistrSymmList-class**  
*List of Symmetries for a List of Distributions*

**Description**
Create a list of symmetries for a list of distributions

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

**Slots**
- `.Data` Object of class "list". A list of objects of class "DistributionSymmetry".

**Extends**
- Class "list", from data part.
- Class "vector", by class "list".

**Author(s)**
Mathias Kohl <Matthias.Kohl@stamats.de>

**See Also**
- `DistributionSymmetry-class`

**Examples**
```r
new("DistrSymmList", list(NoSymmetry(), SphericalSymmetry(SymmCenter = 1), EllipticalSymmetry(SymmCenter = 2)))
```

---

**EllipticalSymmetry**  
*Generating function for EllipticalSymmetry-class*

**Description**
Generates an object of class "EllipticalSymmetry".

**Usage**
```r
EllipticalSymmetry(SymmCenter = 0)
```
Arguments

SymmCenter numeric: center of symmetry

Value

Object of class "EllipticalSymmetry"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

EllipticalSymmetry-class, DistributionSymmetry-class

Examples

EllipticalSymmetry()

## The function is currently defined as
function(SymmCenter = 0){
     new("EllipticalSymmetry", SymmCenter = SymmCenter)
}

EllipticalSymmetry-class

Class for Elliptically Symmetric Distributions

Description

Class for elliptically symmetric distributions.

Objects from the Class

Objects can be created by calls of the form new("EllipticalSymmetry"). More frequently they are created via the generating function EllipticalSymmetry. Elliptical symmetry for instance leads to a simplification for the computation of optimally robust influence curves.

Slots

type Object of class "character": contains “elliptical symmetric distribution”

SymmCenter Object of class "numeric": center of symmetry

Extends

Class "DistributionSymmetry", directly.
Class "Symmetry", by class "DistributionSymmetry".
EmpiricalDistribution

Author(s)
Matthias Kohl <Matthias.Kohl@stamats.de>

See Also
EllipticalSymmetry, DistributionSymmetry-class

Examples
new("EllipticalSymmetry")

EmpiricalDistribution  Generating function "EmpiricalDistribution"

Description
Generates an object of class "DiscreteDistribution"

Usage
EmpiricalDistribution(data, .withArith=FALSE, .withSim=FALSE,
   .lowerExact = TRUE, .logExact = FALSE,
   .DistrCollapse = getdistrOption("DistrCollapse"),
   .DistrCollapse.Unique.Warn =
      getdistrOption("DistrCollapse.Unique.Warn"),
   .DistrResolution = getdistrOption("DistrResolution"),
   Symmetry = NoSymmetry())

Arguments
data numeric vector with data.
   .withArith normally not set by the user, but if determining the entries supp, prob disributional arithmetics was involved, you may set this to TRUE.
   .withSim normally not set by the user, but if determining the entries supp, prob simulations were involved, you may set this to TRUE.
   .lowerExact normally not set by the user: whether the lower.tail=FALSE part is calculated exactly, avoing a “1-.”.
   .logExact normally not set by the user: whether in determining slots d, p, q, we make particular use of a logarithmic representation to enhance accuracy.
   DistrCollapse controls whether in generating a new discrete distribution, support points closer together than .DistrResolution are collapsed.
   DistrCollapse.Unique.Warn controls whether there is a warning whenever collapsing occurs or when two points are collapsed by a call to unique() (default behaviour if .DistrCollapse is FALSE)
.DistrResolution
  minimal spacing between two mass points in a discrete distribution
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; in this case use Symmetry=SphericalSymmetry(center).

Details
  The function is a simple utility function providing a wrapper to the generating function DiscreteDistribution. Typical usage is

    EmpiricalDistribution(data)

Value
  Object of class "DiscreteDistribution"

Author(s)
  Matthias Kohl <Matthias.Kohl@stamats.de>

See Also
  DiscreteDistribution DiscreteDistribution-class

Examples
  x <- rnorm(20)
  D1 <- EmpiricalDistribution(data = x)
  D1
  plot(D1)

EuclideanSpace-class
  Class "EuclideanSpace"

Description
  The distribution-classes contain a slot where the sample space is stored. One typical sample space is the Euclidean Space in dimension k.

Usage
  EuclideanSpace(dimension = 1)

Arguments
  dimension    positive integer: dimension of the Euclidean space (default =1)
EuclideanSpace-class

Objects from the Class

Objects could theoretically be created by calls of the form `new("EuclideanSpace", dimension, name)`. Usually an object of this class is not needed on its own. EuclideanSpace is the mother-class of the class Reals, which is generated automatically when a univariate absolutely continuous distribution is instantiated.

Slots

dimension Object of class "numeric": the dimension of the space, by default = 1
name Object of class "character": the name of the space, by default = "Euclidean Space"

Extends

Class "rSpace", directly.

Methods

initialize signature(.Object = "EuclideanSpace"): initialize method
liesIn signature(object = "EuclideanSpace", x = "numeric"): Does a particular vector lie in this space or not?
dimension signature(object = "EuclideanSpace"): returns the dimension of the space
dimension<- signature(object = "EuclideanSpace"): modifies the dimension of the space

Author(s)

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Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

rSpace-class Reals-class Distribution-class liesIn-methods

Examples

E <- EuclideanSpace(dimension = 2)
dimension(E) # The dimension of this space is 2.
dimension(E) <- 3 # The dimension of this space is now 3.
liesIn(E,c(0,0,0)) # TRUE
liesIn(E,c(0,0)) # FALSE
Description

The exponential distribution with rate $\lambda$ has density

$$f(x) = \lambda e^{-\lambda x}$$

for $x \geq 0$.

C.f. `rexp`

Objects from the Class

Objects can be created by calls of the form `Exp(rate)`. This object is an exponential distribution.

Slots

img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param Object of class "ExpParameter": the parameter of this distribution (rate), declared at its instantiation

r Object of class "function": generates random numbers (calls function rexp)

d Object of class "function": density function (calls function dexp)

p Object of class "function": cumulative function (calls function pexp)

q Object of class "function": inverse of the cumulative function (calls function qexp)

.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 "ExpOrGammaOrChisq", directly.
Class "AbscontDistribution", by class "ExpOrGammaOrChisq".
Class "UnivariateDistribution", by class "AbscontDistribution". Class "Distribution", by class "AbscontDistribution".
Is-Relations

By means of setIs, R "knows" that a distribution object `obj` of class "Exp" also is a Gamma distribution with parameters `shape = 1`, `scale = 1/rate(obj)` and a Weibull distribution with parameters `shape = 1`, `scale = 1/rate(obj)`.

Methods

- `rate` signature(`object = "Exp"`): returns the slot `rate` of the parameter of the distribution
- `rate<-` signature(`object = "Exp"`): modifies the slot `rate` of the parameter of the distribution
- `*` signature(`e1 = "Exp", e2 = "numeric"`): For the exponential distribution we use its closedness under positive scaling transformations.

Author(s)

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Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

- `ExpParameter-class`
- `AbscontDistribution-class`
- `Reals-class`
- `rexp`

Examples

```r
E <- Exp(rate = 1) # E is a exp distribution with rate = 1.
r(E)(1) # one random number generated from this distribution, e.g. 0.4190765
d(E)(1) # Density of this distribution is 0.3678794 for x = 1.
p(E)(1) # Probability that x < 1 is 0.6321206.
q(E)(.1) # Probability that x < 0.1053605 is 0.1.
## in RStudio or Jupyter IRKernel, use q1(.)(.) instead of q(.)(.)
rate(E) # rate of this distribution is 1.
rate(E) <- 2 # rate of this distribution is now 2.
is(E, "Gammad") # yes
as(E,"Gammad")
```
**Objects from the Class**

Objects can be created by calls of the form `new("ExpParameter", rate)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class `Exp` is instantiated.

**Slots**

- `rate` Object of class "numeric": the rate of an exponential distribution
- `name` Object of class "character": a name / comment for the parameters

**Extends**

Class "Parameter", directly.

**Methods**

- `initialize` signature(.Object = "ExpParameter"): initialize method
- `rate` signature(object = "ExpParameter"): returns the slot `rate` of the parameter of the distribution
- `rate<-` signature(object = "ExpParameter"): modifies the slot `rate` of the parameter of the distribution

**Author(s)**

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Matthias Kohl <Matthias.Kohl@stamats.de>

**See Also**

`Exp-class`, `Exp-class Parameter-class`

**Examples**

```r
W <- new("ExpParameter", rate = 1)
rate(W) # rate of this distribution is 1.
rate(W) <- 2 # rate of this distribution is now 2.
```
Description

The F distribution with df1 = \( n_1 \), by default = 1, and df2 = \( n_2 \), by default = 1, degrees of freedom has density

\[
d(x) = \frac{\Gamma(n_1/2 + n_2/2)}{\Gamma(n_1/2)\Gamma(n_2/2)} \left( \frac{n_1}{n_2} \right)^{n_1/2} x^{n_1/2 - 1} \left( 1 + \frac{n_1 x}{n_2} \right)^{-\left(\frac{n_1 + n_2}{2}\right)}
\]

for \( x > 0 \).

C.f. \texttt{rf}

Objects from the Class

Objects can be created by calls of the form \texttt{Fd(df1, df2)}. This object is a F distribution.

Slots

\texttt{img} Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

\texttt{param} Object of class "FParameter": the parameter of this distribution (df1 and df2), declared at its instantiation

\texttt{r} Object of class "function": generates random numbers (calls function \texttt{rf})

\texttt{d} Object of class "function": density function (calls function \texttt{df})

\texttt{p} Object of class "function": cumulative function (calls function \texttt{pf})

\texttt{q} Object of class "function": inverse of the cumulative function (calls function \texttt{qf})

\texttt{.withArith} logical: used internally to issue warnings as to interpretation of arithmetics

\texttt{.withSim} logical: used internally to issue warnings as to accuracy

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

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

\texttt{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 = "Fd"): initialize method

df1 signature(object = "Fd"): returns the slot df1 of the parameter of the distribution
df1<- signature(object = "Fd"): modifies the slot df1 of the parameter of the distribution
df2 signature(object = "Fd"): returns the slot df2 of the parameter of the distribution
df2<- signature(object = "Fd"): modifies the slot df2 of the parameter of the distribution

Ad hoc methods

- An ad hoc method is provided for slot d if ncp!=0.
- For R Version < 2.3.0 ad hoc methods are provided for slots q, r if ncp!=0; for R Version >= 2.3.0 the methods from package stats are used.

Note

It is the distribution of the ratio of the mean squares of n1 and n2 independent standard normals, and hence of the ratio of two independent chi-squared variates each divided by its degrees of freedom. Since the ratio of a normal and the root mean-square of m independent normals has a Student’s $t_m$ distribution, the square of a $t_m$ variate has a F distribution on 1 and $m$ degrees of freedom.

The non-central F distribution is again the ratio of mean squares of independent normals of unit variance, but those in the numerator are allowed to have non-zero means and ncp is the sum of squares of the means.

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See Also

FParameter-class AbscontDistribution-class Reals-class rf

Examples

F <- Fd(df1 = 1, df2 = 1) # F is a F distribution with df=1 and df2=1.
r(F)(1) # one random number generated from this distribution, e.g. 29.37863
d(F)(1) # Density of this distribution is 0.1591549 for x=1 .
p(F)(1) # Probability that x<1 is 0.5.
q(F)(.1) # Probability that x<0.82508563 is 0.1.
## in RStudio or Jupyter RKernel, use q.l(.)(.) instead of q(.)(.)
df1(F) # df1 of this distribution is 1.
df1(F) <- 2 # df1 of this distribution is now 2.
Fn <- Fd(df1 = 1, df2 = 1, ncp = 0.5)
    # Fn is a F distribution with df=1, df2=1 and ncp =0.5.
d(Fn)(1) ## from R 2.3.0 on ncp no longer ignored...
Flattening a list of Lebesgue decomposed distributions

Description
flattens a list of Lebesgue decomposed distributions endowed with weights to give one Lebesgue decomposed distribution

Usage
flat.LCD(..., mixCoeff = NULL, withgaps = getdistrOption("withgaps"))

Arguments
... list of Lebesgue decomposed distributions
mixCoeff Object of class "numeric" of the same length as ...: a vector of probabilities for the mixing components.
withgaps logical; shall gaps be detected empirically?

Details
flat.LCD flattens a list of Lebesgue decomposed distributions given through ..., i.e., it takes all list elements and mixing coefficients and builds up the mixed distribution (forgetting about the components); the result will be one distribution of class UnivarLebDecDistribution. If mixCoeff is missing, all list elements are equally weighted. It is used internally in our methods for "*", "/", "+" (see operators-methods), Minimum, and convpow, as well in method flat.mix.

Value
flat.LCD returns an object of class UnivarLebDecDistribution.

Author(s)
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

See Also
UnivarLebDecDistribution-class, operators-methods

Examples
D1 <- as(Norm(),"UnivarLebDecDistribution")
D2 <- as(Pois(1),"UnivarLebDecDistribution")
D3 <- as(Binom(1,.4),"UnivarLebDecDistribution")
flat.LCD(D1,D2,D3, mixCoeff = c(0.4,0.5,0.1))
flat.mix

**Default procedure to fill slots d,p,q given r for Lebesgue decomposed distributions**

**Description**

function to do get empirical density, cumulative distribution and quantile function from random numbers

**Usage**

flat.mix(object)

**Arguments**

- **object**: object of class UnivariateMixingDistribution

**Details**

flat.mix generates $10^e$ random numbers, by default

$$e = RtoDPQ.e$$

Replicates are assumed to be part of the discrete part, unique values to be part of the a.c. part of the distribution. For the replicated ones, we generate a discrete distribution by a call to DiscreteDistribution. The a.c. density is formed on the basis of $n$ points using approxfun and density (applied to the unique values), by default

$$n = DefaultNrGridPoints$$

The cumulative distribution function is based on all random variables, and, as well as the quantile function, is also created on the basis of $n$ points using approxfun and ecdf. Of course, the results are usually not exact as they rely on random numbers.

**Value**

flat.mix returns an object of class UnivarLebDecDistribution.

**Note**

Use RtoDPQ for absolutely continuous and RtoDPQ.d for discrete distributions.

**Author(s)**

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**See Also**

UnivariateDistribution-class, density, approxfun, ecdf
Examples

D1 <- Norm()
D2 <- Pois(1)
D3 <- Binom(1,.4)
D4 <- UnivarMixingDistribution(D1,D2,D3, mixCoeff = c(0.4,0.5,0.1),
                                withSimplify = FALSE)
D <- UnivarMixingDistribution(D1,D4,D1,D2, mixCoeff = c(0.4,0.3,0.1,0.2),
                                 withSimplify = FALSE)
D
D0<-flat.mix(D)
D0
plot(D0)

FParameter-class Class "FParameter"

Description

The parameter of a F distribution, used by Fd-class

Objects from the Class

Objects can be created by calls of the form new("FParameter", df1, df2, ncp). Usually an
object of this class is not needed on its own, it is generated automatically when an object of the
class Fd is instantiated.

Slots

df1 Object of class "numeric": the degrees of freedom of the nominator of an F distribution
df2 Object of class "numeric": the degrees of freedom of the denominator of an F distribution
ncp Object of class "numeric": the noncentrality parameter of an F distribution
name Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "FParameter"): initialize method
df1 signature(object = "FParameter"): returns the slot df1 of the parameter of the distribution
df1<- signature(object = "FParameter"): modifies the slot df1 of the parameter of the distribution
df2 signature(object = "FParameter"): returns the slot df2 of the parameter of the distribution
df2<- signature(object = "FParameter"): modifies the slot df2 of the parameter of the distribution
**ncp** signature(object = "FParameter"): returns the slot ncp of the parameter of the distribution

**ncp<-** signature(object = "FParameter"): modifies the slot ncp of the parameter of the distribution

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**See Also**

Fd-class Parameter-class

**Examples**

```r
W <- new("FParameter", df1 = 1, df2 = 1, ncp = 0)
df2(W) # df2 of this distribution is 1.
df2(W) <- 2 # df2 of this distribution is now 2.
```

---

**Gammad-class**

**Class "Gammad"**

**Description**

The Gammad distribution with parameters shape = \( \alpha \), by default = 1, and scale = \( \sigma \), by default = 1, has density

\[
d(x) = \frac{1}{\sigma^\alpha \Gamma(\alpha)} x^{\alpha-1} e^{-x/\sigma}
\]

for \( x > 0 \), \( \alpha > 0 \) and \( \sigma > 0 \). The mean and variance are \( E(X) = \alpha \sigma \) and \( Var(X) = \alpha \sigma^2 \). C.f. rgamma

**Objects from the Class**

Objects can be created by calls of the form Gammad(scale, shape). This object is a gamma distribution.

**Slots**

- **img** Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".
- **param** Object of class "GammaParameter": the parameter of this distribution (scale and shape), declared at its instantiation
- **r** Object of class "function": generates random numbers (calls function rgamma)
- **d** Object of class "function": density function (calls function dgamma)
Gammad-class

p Object of class "function": cumulative function (calls function pgamma)
q Object of class "function": inverse of the cumulative function (calls function qgamma)

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

Methods

initialize signature(.Object = "Gammad"): initialize method
scale signature(object = "Gammad"): returns the slot scale of the parameter of the distribution
scale<- signature(object = "Gammad"): modifies the slot scale of the parameter of the distribution
shape signature(object = "Gammad"): returns the slot shape of the parameter of the distribution
shape<- signature(object = "Gammad"): modifies the slot shape of the parameter of the distribution
+
signature(e1 = "Gammad", e2 = "Gammad"): For the Gamma distribution we use its closedness under convolutions.
*
signature(e1 = "Gammad", e2 = "numeric"): For the Gamma distribution we use its closedness under positive scaling transformations.

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Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

GammaParameter-class AbscontDistribution-class Reals-class rgamma
Examples

G <- Gammad(scale=1,shape=1) # G is a gamma distribution with scale=1 and shape=1.
r(G)(1) # one random number generated from this distribution, e.g. 0.1304441
d(G)(1) # Density of this distribution is 0.3678794 for x=1.
p(G)(1) # Probability that x<1 is 0.6321206.
q(G)(.1) # Probability that x<0.1053605 is 0.1.
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)
scale(G) # scale of this distribution is 1.
scale(G) <- 2 # scale of this distribution is now 2.

---

Description

The parameter of a gamma distribution, used by Gammad-class

Objects from the Class

Objects can be created by calls of the form new("GammaParameter", shape, scale). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Gammad is instantiated.

Slots

shape  Object of class "numeric": the shape of a Gamma distribution
scale  Object of class "numeric": the scale of a Gamma distribution
name   Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "GammaParameter"): initialize method
scale signature(object = "GammaParameter"): returns the slot scale of a parameter of a Gamma distribution
scale<- signature(object = "GammaParameter"): modifies the slot scale of a parameter of a Gamma distribution
shape signature(object = "GammaParameter"): returns the slot shape of a parameter of a Gamma distribution
shape<- signature(object = "GammaParameter"): modifies the slot shape of a parameter of a Gamma distribution
## Description

[set]gaps-methods

## Usage

```r
  gaps(object)
  gaps(object) <- value
  setgaps(object, ...)
  ## S4 method for signature 'AbscontDistribution'
  gaps(object)

  ## S4 method for signature 'AbscontDistribution'
  setgaps(object, exactq = 6,
           ngrid = 50000, ...)
```

## Arguments

- **object**
  - object of class "AbscontDistribution" (or subclasses)
- **...**
  - further arguments to be passed to setgaps; not yet used.
- **value**
  - n × 2 matrix m of numerics where c(t(m)) is an ordered vector; value to be assigned to slot gaps
- **exactq**
  - density values smaller than 10\(^{-\text{exactq}}\) are considered as 0.
- **ngrid**
  - number of gridpoints at which the density is evaluated.

## Examples

```r
  W <- new("GammaParameter", scale=1, shape=1)
  shape(W) # shape of this distribution is 1.
  shape(W) <- 2 # shape of this distribution is now 2.
```
Methods

- **gaps** signature(object = "AbscontDistribution"): returns slot gaps of an absolutely continuous distribution
- **setgaps** signature(object = "AbscontDistribution"): tries to find out the gaps (where \(d(\text{object})\) is approximately 0) and fills slot gaps of object correspondingly
- **setgaps** signature(object = "UnivarMixingDistribution"): for each mixing component, if it has a slot gaps, tries to find out the gaps and fills slot gaps of the component correspondingly, and, subsequently merges all found gap-slots of the components to a gap-slot for the object, using internal function \(.\text{mergegaps2}\).
- **gaps<-** signature(object = "AbscontDistribution"): modifies slot gaps of an absolutely continuous distribution

Geom-class  
Class "Geom"

Description

The geometric distribution with prob = \(p\) has density

\[
p(x) = p(1 - p)^x
\]

for \(x = 0, 1, 2, \ldots\)

C.f. rgeom

Objects from the Class

Objects can be created by calls of the form \(\text{Geom}(\text{prob})\). This object is a geometric distribution.

Slots

- **img** Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".
- **param** Object of class "NbinomParameter": the parameter of this distribution (prob), declared at its instantiation (size=1)
- **r** Object of class "function": generates random numbers (calls function rgeom)
- **d** Object of class "function": density function (calls function dgeom)
- **p** Object of class "function": cumulative function (calls function pgeom)
- **q** Object of class "function": inverse of the cumulative function (calls function qgeom). The quantile is defined as the smallest value \(x\) such that \(F(x) \geq p\), where \(F\) is the distribution function.
- **support** Object of class "numeric": a (sorted) vector containing the support of the discrete density function

\(\text{.withArith}\) logical: used internally to issue warnings as to interpretation of arithmetics
Geom-class

.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 "DiscreteDistribution", directly.
Class "Nbinom", directly.
Class "UnivariateDistribution", by class "DiscreteDistribution".
Class "Distribution", by class "DiscreteDistribution".

Contains-Relations

By means of a contains argument in the class declaration, R “knows” that a distribution object obj
of class "Geom" also is a negative Binomial distribution with parameters size = 1, prob = prob(obj)

Methods

initialize signature(.Object = "Geom"): initialize method
prob signature(object = "Geom"): returns the slot prob of the parameter of the distribution
prob<- signature(object = "Geom"): modifies the slot prob of the parameter of the distribution

Note

Working with a computer, we use a finite interval as support which carries at least mass 1-getdistrOption("TruncQuantile")

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See Also

Nbinom-class GeomParameter-class DiscreteDistribution-class Naturals-class rgeom

Examples

G <- Geom(prob = 0.5) # G is a geometric distribution with prob = 0.5.
r(G)(1) # one random number generated from this distribution, e.g. 0
d(G)(1) # Density of this distribution is 0.25 for x = 1.
p(G)(1) # Probability that x<1 is 0.75.
q(G)(.1) # x = 0 is the smallest value x such that p(G)(x) >= 0.1.
## in RStudio or Jupyter IRKernel, use q.l(.,.) instead of q(.)(.)
prob(G) # prob of this distribution is 0.5.
prob(G) <- 0.6 # prob of this distribution is now 0.6.
as(G,"Nbinom")
G+G+G

---

**getLabel**

*Labels for distribution objects*

**Description**

a help function to get reasonable labels for distribution objects

**Usage**

```
getLabel(x, withnames = TRUE)
```

**Arguments**

- `x`: a distribution object
- `withnames`: logical: are the parameters (if any) of `x` to be displayed with names?

**Remark**

The need for this helper function (external to our plot methods) was brought to our attention in a mail by Kouros Owzar <owzar001@mc.duke.edu>.

**Author(s)**

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**See Also**

`plot-methods`

**Examples**

```r
## example due to Kouros Owzar:
foo<- function(law,n, withnames = TRUE)
{
  data.frame(muhat=mean(r(law)(n)),n=n,law= getLabel(law,withnames))
}
### a function that groups certain informations on
### created with distribution objects
do.call("rbind",lapply(list(Exp(1),Norm(0,1),Weibull(1,1)),foo,n=100))
do.call("rbind",lapply(list(Exp(1),Norm(0,1),Weibull(1,1)),foo,n=100,FALSE))
```
getLow, getUp functions of package distr

Description

getLow, getUp return lower and upper endpoint of a distribution — truncated to lower/upper TruncQuantile if infinite; in case of an object of class "LatticeDistribution" with infinite lattice length, we search for the smallest/largest point in the lattice which is returned by successive halving of x=0.5 in q(object)(x, lower.tail) for lower.tail TRUE resp. false.

Usage

```r
## S4 method for signature 'AbscontDistribution'
getUp(object,
  eps = getdistrOption("TruncQuantile"))
## S4 method for signature 'DiscreteDistribution'
getUp(object, ...)
## S4 method for signature 'LatticeDistribution'
getUp(object, ...)
## S4 method for signature 'UnivarLebDecDistribution'
getUp(object,
  eps = getdistrOption("TruncQuantile"))
## S4 method for signature 'UnivarMixingDistribution'
getUp(object,
  eps = getdistrOption("TruncQuantile"))
## S4 method for signature 'AbscontDistribution'
getLow(object,
  eps = getdistrOption("TruncQuantile"))
## S4 method for signature 'DiscreteDistribution'
getLow(object, ...)
## S4 method for signature 'LatticeDistribution'
getLow(object, ...)
## S4 method for signature 'UnivarLebDecDistribution'
getLow(object,
  eps = getdistrOption("TruncQuantile"))
## S4 method for signature 'UnivarMixingDistribution'
getLow(object,
  eps = getdistrOption("TruncQuantile"))
```

Arguments

- `object` a distribution object
- `eps` truncation point (numeric)
- `...` for convenience only; makes it possible to call `getLow, getUp` with argument `eps` no matter of the class of `object`; is ignored in these functions.
Huberize-methods

Value

getLow, getUp a numeric of length 1

Author(s)

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

Description

Huberize-methods

Usage

Huberize(object, ...)
## S4 method for signature 'AcDcLcDistribution'
Huberize(object, lower, upper,
          withSimplify = getdistrOption("simplifyD"))

Arguments

object distribution object
... further arguments for Huberize; takes up lower, upper, withSimplify.
lower numeric; lower truncation point
upper numeric; upper truncation point
withSimplify logical; is result to be piped through a call to simplifyD?

Value

the corresponding distribution of the truncated random variable

Methods

Huberize signature(object = "AcDcLcDistribution"): returns the unconditioned distribution of min(upper, max(X, lower)), if X is distributed according to object; the result is of class "UnivarLebDecDistribution" in general.

See Also

Truncate

Examples

Hub <- Huberize(Norm(), lower=-1, upper=2)
Hub
plot(Hub)
The hypergeometric distribution is used for sampling *without* replacement. The density of this distribution with parameters \(m\), \(n\) and \(k\) (named \(N_p\), \(N - N_p\), and \(n\), respectively in the reference below) is given by

\[
p(x) = \binom{m}{x} \binom{n}{k-x} / \binom{m+n}{k}
\]

for \(x = 0, \ldots, k\). C.f. `rhyper`

**Objects from the Class**

Objects can be created by calls of the form `Hyper(m, n, k)`. This object is a hypergeometric distribution.

**Slots**

- `img` Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".
- `param` Object of class "HyperParameter": the parameter of this distribution \((m, n, k)\), declared at its instantiation
- `r` Object of class "function": generates random numbers (calls function `rhyper`)
- `d` Object of class "function": density function (calls function `dhyper`)
- `p` Object of class "function": cumulative function (calls function `phyper`)
- `q` Object of class "function": inverse of the cumulative function (calls function `qhyper`). The \(\alpha\)-quantile is defined as the smallest value \(x\) such that \(p(x) \geq \alpha\), where \(p\) is the cumulative function.
- `support`: Object of class "numeric": a (sorted) vector containing the support of the discrete density 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 "DiscreteDistribution", directly.
Class "UnivariateDistribution", by class "DiscreteDistribution".
Class "Distribution", by class "DiscreteDistribution".
HyperParameter-class

Methods

- **initialize** signature(.Object = "Hyper"): initialize method
  - **m** signature(object = "Hyper"): returns the slot m of the parameter of the distribution
  - **m<-** signature(object = "Hyper"): modifies the slot m of the parameter of the distribution
  - **n** signature(object = "Hyper"): returns the slot n of the parameter of the distribution
  - **n<-** signature(object = "Hyper"): modifies the slot n of the parameter of the distribution
  - **k** signature(object = "Hyper"): returns the slot k of the parameter of the distribution
  - **k<-** signature(object = "Hyper"): modifies the slot k of the parameter of the distribution

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See Also

HyperParameter-class DiscreteDistribution-class Naturals-class rhyper

Examples

```r
H <- Hyper(m=3,n=3,k=3) # H is a hypergeometric distribution with m=3,n=3,k=3.
r(H)(1) # one random number generated from this distribution, e.g. 2
d(H)(1) # Density of this distribution is 0.45 for x=1.
p(H)(1) # Probability that x<1 is 0.5.
q(H)(.1) # x=1 is the smallest value x such that p(H)(x)>=0.1.
## in RStudio or Jupyter IRKernel, use q.1(.)(.1) instead of q(.)(.1)
m(H) # m of this distribution is 3.
m(H) <- 2 # m of this distribution is now 2.
```

Description

The parameter of a hypergeometric distribution, used by Hyper-class

Objects from the Class

Objects can be created by calls of the form `new("HyperParameter", k, m, n)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Hyper is instantiated.
Slots

- **k**: Object of class "numeric": k of a hypergeometric distribution
- **m**: Object of class "numeric": m of a hypergeometric distribution
- **n**: Object of class "numeric": n of a hypergeometric distribution
- **name**: Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

- **initialize** signature(.Object = "HyperParameter"): initialize method
- **k** signature(object = "HyperParameter"): returns the slot k of the parameter of the distribution
- **k<-** signature(object = "HyperParameter"): modifies the slot k of the parameter of the distribution
- **m** signature(object = "HyperParameter"): returns the slot m of the parameter of the distribution
- **m<-** signature(object = "HyperParameter"): modifies the slot m of the parameter of the distribution
- **n** signature(object = "HyperParameter"): returns the slot n of the parameter of the distribution
- **n<-** signature(object = "HyperParameter"): modifies the slot n of the parameter of the distribution

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See Also

Hyper-class Parameter-class

Examples

```r
W <- new("HyperParameter",k=3, m=3, n=3)
W$m # m of this distribution is 3.
W$m <- 2 # m of this distribution is now 2.
```
Declare of the digamma function

Description

Function igamma is a numerical inverse of digamma.

Usage

igamma(v)

Arguments

v a numeric in the range [-100000,18]

Details

igamma is vectorized; it is won by spline inversion of a grid; it works well for range \([\text{digamma}(1e^{-5});\text{digamma}(1e8)]\) or \([-100000,18]\).

Value

igamma(x) is a value \(u\) such that \(\text{digamma}(u)\) is approximately \(x\).

Author(s)

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

See Also
digamma

Examples

igamma(digamma(c(1e-4,1,20,1e8)))

Methods

**img** signature(object = "Distribution"): returns the image space / domain of the distribution
Description

k-methods

Methods

k signature(object = "HyperParameter"): returns the slot k of the parameter of the distribution
k<- signature(object = "HyperParameter"): modifies the slot k of the parameter of the distribution
k signature(object = "Hyper"): returns the slot k of the parameter of the distribution
k<- signature(object = "Hyper"): modifies the slot k of the parameter of the distribution

Description

lambda-methods

Methods

lambda signature(object = "PoisParameter"): returns the slot lambda of the parameter of the distribution
lambda<- signature(object = "PoisParameter"): modifies the slot lambda of the parameter of the distribution
lambda signature(object = "Pois"): returns the slot lambda of the parameter of the distribution
lambda<- signature(object = "Pois"): modifies the slot lambda of the parameter of the distribution
Class "Lattice"

Description

Class Lattice formalizes an affine linearly generated grid of (support) points \( \text{pivot} + (0: (\text{Length}-1)) \times \text{width} \); this is used for subclass LatticeDistribution of class DiscreteDistribution which in addition to the latter contains a slot lattice of class Lattice.

Usage

Lattice(pivot = 0, width = 1, Length = 2, name = "a lattice")

Arguments

- **pivot**: the (finite) utmost left or right value of the lattice
- **width**: the (finite) grid-width; if negative the lattice is expanded to the left, else to the right
- **Length**: the (possibly infinite) length of the lattice
- **name**: the (possibly empty) name of the lattice (inherited from class rSpace)

Objects from the Class

Objects may be generated by calling the generating function Lattice.

Slots

- **pivot**: Object of class "numeric": — the pivot of the lattice; must be of length 1
- **width**: Object of class "numeric": — the width of the lattice; must be of length 1 and must not be 0
- **Length**: Object of class "numeric": — the width of the lattice; must be an integer > 0 of length 1
- **name**: Object of class "character": the name of the space, by default = "a lattice"

Extends

Class "rSpace", directly.

Methods

- **pivot** signature(.Object = "Lattice"): returns the 'pivot' slot
- **pivot<-** signature(.Object = "Lattice"): modifies the 'pivot' slot
- **width** signature(.Object = "Lattice"): returns the 'width' slot
- **width<-** signature(.Object = "Lattice"): modifies the 'width' slot
- **Length** signature(.Object = "Lattice"): returns the 'Length' slot
- **Length<-** signature(.Object = "Lattice"): modifies the 'Length' slot
Author(s)

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See Also

rSpace-class LatticeDistribution-class

Examples

L <- Lattice(pivot = 0, width = 1, Length = Inf, name = "the Naturals")
name(L)
pivot(L) <- 1 ### now starting from 1

LatticeDistribution Class "LatticeDistribution"

Description

The LatticeDistribution-class is the mother-class of the classes Binom, Dirac, Geom, Hyper, Nbinom and Poisson. It formalizes a distribution on a regular affine linear lattice.

Usage

LatticeDistribution(lattice = NULL, supp = NULL, prob = NULL,
  .withArith = FALSE, .withSim = FALSE,
  DiscreteDistribution = NULL, check = TRUE,
  Symmetry = NoSymmetry())

Arguments

DiscreteDistribution

an object of class DiscreteDistribution or AffLinDiscreteDistribution
to be coerced to LatticeDistribution or AffLinLatticeDistribution, re-
spectively

lattice lattice (of class Lattice) which determines the support of the discrete distribution.

supp numeric vector which forms the support of the discrete distribution.

prob vector of probability weights for the elements of supp.

.withArith normally not set by the user, but if determining the entries supp, prob distribu-
tional arithmetics was involved, you may set this to TRUE.

.withSim normally not set by the user, but if determining the entries supp, prob simula-
tions were involved, you may set this to TRUE.

check logical: if TRUE, LatticeDistribution() throws an error if argument lattice
and other arguments are inconsistent or if there is no way to automatically gener-
ate a lattice argument. If check == FALSE, LatticeDistribution() returns
an object of DiscreteDistribution, ignoring argument lattice
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; in this case use
Symmetry=SphericalSymmetry(center).

Details

Typical usages are

LatticeDistribution(DiscreteDistribution)
LatticeDistribution(lattice, DiscreteDistribution)
LatticeDistribution(lattice, supp, prob, .withArith, .withSim, check = FALSE)
LatticeDistribution(lattice, supp, prob)
LatticeDistribution(supp)

For the generating function LatticeDistribution(), the arguments are processed in the following order:

Arguments .withSim and .withArith are used in any case.

If there is an argument DiscreteDistribution (of the respective class), all its slots (except for
.withSim and .withArith) will be used for filling the slots of the object of class LatticeDistribution(AffLinLatticeDistribution).
If in addition, there is an argument lattice of class Lattice, it will be checked for consistency
with argument DiscreteDistribution and if oK will be used for slot lattice of the object of class
LatticeDistribution(AffLinLatticeDistribution). In case there is no lattice argument, slot lattice will be constructed from slot support from argument DiscreteDistribution.

If there is no argument DiscreteDistribution, but there are arguments supp and lattice (the latter of class Lattice) then these are checked for consistency and if oK, generating function
DiscreteDistribution() is called with arguments supp, prob, .withArith, and .withSim to
produce an object of class DiscreteDistribution the slots of which will be used for the filling
the slots of the object of class LatticeDistribution(AffLinLatticeDistribution()). If in
this case, argument prob is not given explicitly, all elements in supp are equally weighted.

If there is no argument DiscreteDistribution, but there is an argument lattice of class Lattice
(but no argument slot) then if Length(lattice) is finite, a corresponding support vector supp
is generated from argument lattice and generating function DiscreteDistribution() is called
with arguments supp, prob, .withArith, and .withSim to produce an object of class DiscreteDistribution
the slots of which will be used for the filling the slots of the object of class LatticeDistribution().
If in the same situation Length(lattice) is not finite, a finite length for the support vector is extracted from argument prob and after generating supp one proceeds as in the finite Length(lattice) case.

If there is no argument DiscreteDistribution and no argument lattice of class Lattice but an
argument supp then it will be checked if supp makes for a lattice, and if so, DiscreteDistribution()
is called with arguments supp, prob, .withArith, and .withSim to produce an object of class
DiscreteDistribution the slots of which will be used for the filling the slots of the object of class
LatticeDistribution-class

LatticeDistribution(). The corresponding lattice-slot will be filled with information from argument supp.

The price for this flexibility of arguments, LatticeDistribution() may be called with, is that you should call LatticeDistribution() with named arguments only.

Note that internally we suppress lattice points from the support where the probability is 0.

Objects from the Class

The usual way to generate objects of class LatticeDistribution is to call the generating function LatticeDistribution() (see details).

Somewhat more flexible, but also prone to inconsistencies is a call to new("LatticeDistribution"), where you may explicitly specify random number generator, (counting) density, cumulative distribution and quantile functions. For convenience, in this call to new("LatticeDistribution"), an additional possibility is to only specify the random number generator. The function RtoDPQ.d then approximates the three remaining slots d, p and q by random sampling.

Note

Working with a computer, we use a finite interval as support which carries at least mass 1-getdistrOption("TruncQuantile")

Author(s)

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See Also

Parameter-class Lattice-class LatticeDistribution-class Reals-class RtoDP.Q.d

Examples

LatticeDistribution(DiscreteDistribution = DiscreteDistribution(supp = c(4,3,2), prob=c(0.3,0.1,0.6)))
LatticeDistribution(supp = c(4,3,2))

Description

The LatticeDistribution-class is the mother-class of the classes Binom, Dirac, Geom, Hyper, Nbinom and Poisson. It formalizes a distribution on a regular affine linear lattice.
Objects from the Class

The usual way to generate objects of class LatticeDistribution is to call the generating function LatticeDistribution.

Somewhat more flexible, but also prone to inconsistencies is a call to new("LatticeDistribution"), where you may explicitly specify random number generator, (counting) density, cumulative distribution and quantile functions. For convenience, in this call to new("LatticeDistribution"), an additional possibility is to only specify the random number generator. The function RtoDPQ.d then approximates the three remaining slots d, p and q by random sampling.

Slots

img Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"

param Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of a discrete distribution"

r Object of class "function": generates random numbers

d Object of class "function": (counting) density/probability function

p Object of class "function": cumulative distribution function

q Object of class "function": quantile function

support Object of class "numeric": a (sorted) vector containing the support of the discrete density function

lattice Object of class "Lattice": the lattice generating the support.

.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

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

- signature(e1 = "LatticeDistribution"): application of '-' to this lattice distribution

* signature(e1 = "LatticeDistribution", e2 = "numeric"): multiplication of this lattice distribution by an object of class 'numeric'

/ signature(e1 = "LatticeDistribution", e2 = "numeric"): division of this lattice distribution by an object of class 'numeric'
+ signature(e1 = "LatticeDistribution", e2 = "numeric"): addition of this lattice distribution to an object of class 'numeric'
- signature(e1 = "LatticeDistribution", e2 = "numeric"): subtraction of an object of class 'numeric' from this lattice distribution
* signature(e1 = "numeric", e2 = "LatticeDistribution"): multiplication of this lattice distribution by an object of class 'numeric'
+ signature(e1 = "numeric", e2 = "LatticeDistribution"): addition of this lattice distribution to an object of class 'numeric'
- signature(e1 = "numeric", e2 = "LatticeDistribution"): subtraction of this lattice distribution from an object of class 'numeric'
+ signature(e1 = "LatticeDistribution", e2 = "LatticeDistribution"): Convolution of two lattice distributions. Slots p, d and q are approximated by grids.
- signature(e1 = "LatticeDistribution", e2 = "LatticeDistribution"): Convolution of two lattice distributions. The slots p, d and q are approximated by grids.
sqrt signature(x = "LatticeDistribution"): exact image distribution of sqrt(x).
lattice accessor method to the corresponding slot.
coerce signature(from = "LatticeDistribution", to = "Discretedistribution"): coerces an object from "LatticeDistribution" to "Discretedistribution" thereby cancelling out support points with probability 0.

**Internal subclass "AffLinLatticeDistribution"**

To enhance accuracy of several functionals on distributions, mainly from package distrEx, there is an internally used (but exported) subclass "AffLinLatticeDistribution" which has extra slots a, b (both of class "numeric"), and X0 (of class "LatticeDistribution"), to capture the fact that the object has the same distribution as a * X0 + b. This is the class of the return value of methods

- signature(e1 = "LatticeDistribution")
* signature(e1 = "LatticeDistribution", e2 = "numeric")
/ signature(e1 = "LatticeDistribution", e2 = "numeric")
+ signature(e1 = "LatticeDistribution", e2 = "numeric")
- signature(e1 = "LatticeDistribution", e2 = "numeric")
* signature(e1 = "numeric", e2 = "LatticeDistribution")
+ signature(e1 = "numeric", e2 = "LatticeDistribution")
- signature(e1 = "numeric", e2 = "LatticeDistribution")
* signature(e1 = "AffLinLatticeDistribution", e2 = "numeric")
/ signature(e1 = "AffLinLatticeDistribution", e2 = "numeric")
+ signature(e1 = "AffLinLatticeDistribution", e2 = "numeric")
- signature(e1 = "AffLinLatticeDistribution", e2 = "numeric")
* signature(e1 = "numeric", e2 = "AffLinLatticeDistribution")
+ signature(e1 = "numeric", e2 = "AffLinLatticeDistribution")
There is also an explicit coerce-method from class "AffLinLatticeDistribution" to class "AffLinDiscreteDistribution" which cancels out support points with probability 0.

Note

Working with a computer, we use a finite interval as support which carries at least mass 1\-getdistrOption("TruncQuantile")

Author(s)

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See Also

LatticeDistribution Parameter-class Lattice-class UnivariateDistribution-class DiscreteDistribution-class AbscontDistribution-class
Binom-class Dirac-class Geom-class Hyper-class Nbinom-class Pois-class AbscontDistribution-class
Reals-class RtoDPQ.d

Examples

B <- Binom(prob = 0.1, size = 10) # B is a Binomial distribution w/ prob=0.1 and size=10.
P <- Pois(lambda = 1) # P is a Poisson distribution with lambda = 1.
D1 <- B+1 # a new Lattice distributions with exact slots d, p, q
D2 <- D1*3 # a new Lattice distributions with exact slots d, p, q
D3 <- B+P # a new Lattice distributions with approximated slots d, p, q
D4 <- D1+P # a new Lattice distributions with approximated slots d, p, q
support(D4) # the (approximated) support of this distribution is 1, 2, ..., 21
r(D4)(1) # one random number generated from this distribution, e.g. 4
d(D4)(1) # The (approximated) density for x=1 is 0.1282716.
p(D4)(1) # The (approximated) probability that x<=1 is 0.1282716.
q(D4)(.5) # The (approximated) 50 percent quantile is 3.
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)

Length-methods

Methods

- **Length** signature(object = "Lattice"): returns the slot Length of the lattice
- **Length** signature(object = "Lattice"): modifies the slot Length of the lattice
- **Length** signature(object = "LatticeDistribution"): returns the slot Length of the lattice slot of the distribution
- **Length** signature(object = "LatticeDistribution"): modifies the slot Length of the lattice slot of the distribution
liesIn-methods

Methods for Function liesIn in Package ‘distr’

Description
liesIn-methods

Methods

liesIn signature(object = "EuclideanSpace", x = "numeric"):
Does a particular vector lie in this space or not?
liesIn signature(object = "Naturals", x = "numeric"):
Does a particular vector only contain naturals?

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
liesInSupport(object, x, ...)
## S4 method for signature 'UnivarLebDecDistribution,numeric'
liesInSupport(object,x, checkFin = FALSE)
## S4 method for signature 'UnivarMixingDistribution,numeric'
liesInSupport(object,x, checkFin = FALSE)
## S4 method for signature 'LatticeDistribution,numeric'
liesInSupport(object,x, checkFin = FALSE)
## S4 method for signature 'DiscreteDistribution,numeric'
liesInSupport(object,x, checkFin = FALSE)
## S4 method for signature 'AbscontDistribution,numeric'
liesInSupport(object,x, checkFin = FALSE)
## S4 method for signature 'Distribution, matrix'
liesInSupport(object,x, checkFin = FALSE)
## S4 method for signature 'Exp0rGammaOrChisq,numeric'
liesInSupport(object,x, checkFin = TRUE)
## S4 method for signature 'Lnorm,numeric'
liesInSupport(object,x, checkFin = TRUE)
## S4 method for signature 'Fd,numeric'
liesInSupport(object,x, checkFin = TRUE)
## S4 method for signature 'Norm,numeric'
liesInSupport(object,x, checkFin = TRUE)
liesInSupport

```r
## S4 method for signature 'DExp,numeric'
liesInSupport(object, x, checkFin = TRUE)
## S4 method for signature 'Cauchy,numeric'
liesInSupport(object, x, checkFin = TRUE)
## S4 method for signature 'Td,numeric'
liesInSupport(object, x, checkFin = TRUE)
## S4 method for signature 'Logis,numeric'
liesInSupport(object, x, checkFin = TRUE)
## S4 method for signature 'Weibull,numeric'
liesInSupport(object, x, checkFin = TRUE)
## S4 method for signature 'Unif,numeric'
liesInSupport(object, x, checkFin = TRUE)
## S4 method for signature 'Beta,numeric'
liesInSupport(object, x, checkFin = TRUE)
```

### Arguments

- **object**: object of class "Distribution"
- **x**: numeric vector or matrix
- **checkFin**: logical: in case FALSE, we simply check whether x lies in the numerical (i.e., possibly cut to relevant quantile range) support; in case TRUE we try to check this by more exact techniques (e.g. in case of lattice distributions) and by using slot .finSupport / the return values of q.l(object) in 0 and 1. This is only used on discrete (parts of) distributions.

### Value

logical vector

### Methods

- **object = "DiscreteDistribution", x = "numeric"**: We return a logical vector of the same length as x with TRUE when x lies in the support of object. As support we use the value of support(object), so this is possibly cut to relevant quantile ranges. In case checkFin is TRUE, in addition, we flag those coordinates to TRUE where x < min(support(object)) if is.na(object@.finSupport[1]) or object@.finSupport[1]==FALSE or q.l(object)(0)==Inf, and similarly, where x > max(support(object)) if is.na(object@.finSupport[2]) or object@.finSupport[2]==FALSE or q.l(object)(1)==Inf. In addition we flag those coordinates to TRUE where q.(object)(0)<=x<min(support(object))) if object@.finSupport[1]==TRUE and, similarly, where q.(object)(1)>x>max(support(object))) if object@.finSupport[2]==TRUE.

- **object = "Distribution", x = "matrix"**: Argument x is cast to vector and then the respective liesInSupport method for vectors is called. The method throws an error when the dispatch mechanism does not find a suitable, applicable respective vector-method.

- **object = "AbscontDistribution", x = "numeric"**: We return a logical vector of the same length as x with TRUE where q.l(object)(0)<=x<=q.l(object)(1) (and replace the boundary values by q.l(object)(1-10*.Machine$double.eps) resp. q.l(object)(1-10*.Machine$double.eps) once the return values for 0 or 1 return are NaN.
object = "LatticeDistribution", x = "numeric": We return a logical vector of the same length as x with TRUE when x lies in the support of object. As support we use the value of support(object), so this is possibly cut to relevant quantile ranges. In case checkFin is TRUE, we instead use the lattice information: We check whether all values \((x-\text{pivot(lattice(object))})/\text{width(lattice(object))}\) are non-negative integers and are non larger than \(\text{Length(lattice(object))}-1\). In addition, we flag those coordinates to TRUE where \(x < \text{min(support(object))}\) if is.na(object@.finSupport[1]) or object@.finSupport[1]==FALSE, and similarly, where \(x > \text{max(support(object))}\) if is.na(object@.finSupport[2]) or object@.finSupport[2]==FALSE.

object = "UnivarLebDecDistribution", x = "numeric": We split up object into discrete and absolutely continuous part and for each of them apply liesInSupport separately; the two return values are combined by a componentwise logical |.

object = "UnivarMixingDistribution", x = "numeric": We first cast object to UnivarLebDecDistribution by flat.mix and then apply the respective method.

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See Also
Distribution-class

Examples
liesInSupport(Exp(1), rnorm(10))

# note
x <- rpois(10, lambda = 10)
liesInSupport(Pois(1), x)
# better
liesInSupport(Pois(1), x, checkFin = TRUE)
liesInSupport(Pois(1), 1000*x, checkFin = TRUE)
liesInSupport(-10*Pois(1), -10*x+1, checkFin = TRUE)

xs = c(1000*x,runif(10))
D <- UnivarMixingDistribution(Pois(1),Unif())
liesInSupport(D, xs)

Lnorm-class

Description

The log normal distribution has density

\[
d(x) = \frac{1}{\sqrt{2\pi}\sigma x} e^{-(\log(x)-\mu)^2/2\sigma^2}
\]

where \(\mu\), by default = 0, and \(\sigma\), by default = 1, are the mean and standard deviation of the logarithm. C.f. rlnorm
Objects from the Class

Objects can be created by calls of the form \texttt{Lnorm(meanlog, sdlog)}. This object is a log normal distribution.

Slots

\texttt{img} Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

\texttt{param} Object of class "LnormParameter": the parameter of this distribution (meanlog and sdlog), declared at its instantiation

\texttt{r} Object of class "function": generates random numbers (calls function \texttt{rlnorm})

\texttt{d} Object of class "function": density function (calls function \texttt{dlnorm})

\texttt{p} Object of class "function": cumulative function (calls function \texttt{plnorm})

\texttt{q} Object of class "function": inverse of the cumulative function (calls function \texttt{qlnorm})

\texttt{.withArith} logical: used internally to issue warnings as to interpretation of arithmetics

\texttt{.withSim} logical: used internally to issue warnings as to accuracy

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

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

\texttt{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

\texttt{initialize} signature(.Object = "Lnorm"): initialize method

\texttt{meanlog} signature(object = "Lnorm"): returns the slot meanlog of the parameter of the distribution

\texttt{meanlog<-} signature(object = "Lnorm"): modifies the slot meanlog of the parameter of the distribution

\texttt{sdlog} signature(object = "Lnorm"): returns the slot sdlog of the parameter of the distribution

\texttt{sdlog<-} signature(object = "Lnorm"): modifies the slot sdlog of the parameter of the distribution

* signature(e1 = "Lnorm", e2 = "numeric"): For the Lognormal distribution we use its closedness under positive scaling transformations.
Note

The mean is \( E(X) = \exp(\mu + 1/2\sigma^2) \), and the variance \( \text{Var}(X) = \exp(2\mu + \sigma^2)(\exp(\sigma^2) - 1) \) and hence the coefficient of variation is \( \exp(\sigma^2) - 1 \) which is approximately \( \sigma \) when that is small (e.g., \( \sigma < 1/2 \)).

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See Also

LnormParameter-class AbscontDistribution-class Reals-class rlnorm

Examples

```r
L <- Lnorm(meanlog=1, sdlog=1) # L is a lnorm distribution with mean=1 and sd=1. 
r(L)(1) # one random number generated from this distribution, e.g. 3.608011 
d(L)(1) # Density of this distribution is 0.2419707 for x=1. 
p(L)(1) # Probability that x<1 is 0.1586553. 
q(L)(.1) # Probability that x<0.754612 is 0.1. 
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.) 
meanlog(L) # meanlog of this distribution is 1. 
meanlog(L) <- 2 # meanlog of this distribution is now 2.
```

Description

The parameter of a log normal distribution, used by Lnorm-class

Objects from the Class

Objects can be created by calls of the form `new("LnormParameter", meanlog, sdlog)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Lnorm is instantiated.

Slots

- `meanlog` Object of class "numeric": the mean of a log normal distribution
- `sdlog` Object of class "numeric": the sd of a log normal distribution
- `name` Object of class "character": a name / comment for the parameters
location-methods

Extends

Class "Parameter", directly.

Methods

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

sdlog signature(object = "LnormParameter"): returns the slot sdlog of the parameter of the distribution

sdlog<- signature(object = "LnormParameter"): modifies the slot sdlog of the parameter of the distribution

meanlog signature(object = "LnormParameter"): returns the slot meanlog of the parameter of the distribution

meanlog<- signature(object = "LnormParameter"): modifies the slot meanlog of the parameter of the distribution

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See Also

lnorm-class Parameter-class

Examples

W <- new("LnormParameter",sdlog=1,meanlog=0)
meanlog(W) # meanlog of this distribution is 0.
meanlog(W) <- 2 # meanlog of this distribution is now 2.

Methods for Function location in Package 'distr'

Description

location-methods

Methods

location signature(object = "LogisParameter"): returns the slot location of the parameter of the distribution

location<- signature(object = "LogisParameter"): modifies the slot location of the parameter of the distribution
location signature(object = "Logis"): returns the slot location of the parameter of the distribution

location<- signature(object = "Logis"): modifies the slot location of the parameter of the distribution

location signature(object = "CauchyParameter"): returns the slot location of the parameter of the distribution

location<- signature(object = "CauchyParameter"): modifies the slot location of the parameter of the distribution

location signature(object = "Cauchy"): returns the slot location of the parameter of the distribution

location<- signature(object = "Cauchy"): modifies the slot location of the parameter of the distribution

location signature(object = "DiracParameter"): returns the slot location of the parameter of the distribution

location<- signature(object = "DiracParameter"): modifies the slot location of the parameter of the distribution

location signature(object = "Dirac"): returns the slot location of the parameter of the distribution

location<- signature(object = "Dirac"): modifies the slot location of the parameter of the distribution

---

Logis-class, Class "Logis"

Description

The Logistic distribution with location = \( \mu \), by default = 0, and scale = \( \sigma \), by default = 1, has distribution function

\[
p(x) = \frac{1}{1 + e^{-(x-\mu)/\sigma}}
\]

and density

\[
d(x) = \frac{1}{\sigma \left(1 + e^{-(x-\mu)/\sigma}\right)^2}
\]

It is a long-tailed distribution with mean \( \mu \) and variance \( \pi^2/3\sigma^2 \). C.f. rlogis

Objects from the Class

Objects can be created by calls of the form Logis(location, scale). This object is a logistic distribution.
Slots

img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param Object of class "LogisParameter": the parameter of this distribution (location and scale), declared at its instantiation

r Object of class "function": generates random numbers (calls function rlogis)

d Object of class "function": density function (calls function dlogis)

p Object of class "function": cumulative function (calls function plogis)

q Object of class "function": inverse of the cumulative function (calls function qlogis)

.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 = "Logis"): initialize method

location signature(object = "Logis"): returns the slot location of the parameter of the distribution

location<- signature(object = "Logis"): modifies the slot location of the parameter of the distribution

scale signature(object = "Logis"): returns the slot scale of the parameter of the distribution

ccalec<- signature(object = "Logis"): modifies the slot scale of the parameter of the distribution

* signature(e1 = "Logis", e2 = "numeric")

+ signature(e1 = "Logis", e2 = "numeric"): For the logistic location scale family we use its closedness under affine linear transformations.

Author(s)

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LogisParameter-class

Description
The parameter of a logistic distribution, used by Logis-class

Objects from the Class

Objects can be created by calls of the form `new("LogisParameter", scale, location). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Logis is instantiated.

Slots

- `scale` Object of class "numeric": the scale of a logistic distribution
- `location` Object of class "numeric": the location of a logistic distribution
- `name` Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

- `initialize` signature(.Object = "LogisParameter"): initialize method
- `location` signature(object = "LogisParameter"): returns the slot location of the parameter of the distribution
- `location<-` signature(object = "LogisParameter"): modifies the slot location of the parameter of the distribution
- `scale` signature(object = "LogisParameter"): returns the slot scale of the parameter of the distribution
- `scale<-` signature(object = "LogisParameter"): modifies the slot scale of the parameter of the distribution

See Also

LogisParameter-class AbscontDistribution-class Reals-class rlogis

Examples

```r
L <- Logis(location = 1, scale = 1)
# L is a logistic distribution with location 1 and scale 1.
r(L)(1) # one random number generated from this distribution, e.g. 5.87557
d(L)(1) # Density of this distribution is 0.25 for x = 1.
p(L)(1) # Probability that x < 1 is 0.5.
q(L)(.1) # Probability that x < -1.197225 is 0.1.
## in RStudio or Jupyter IRKernel, use q.L(.)(.) instead of q.(.)(.)
location(L) # location of this distribution is 1.
location(L) <- 2 # location of this distribution is now 2.
```
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See Also

Logis-class Parameter-class

Examples

W <- new("LogisParameter", location=0, scale=1)
scale(W)  # scale of this distribution is 1.
scale(W) <- 2  # scale of this distribution is now 2.

m-methods

Methods for Function m in Package 'distr'

Description

m-methods

Methods

m signature(object = "HyperParameter"): returns the slot m of the parameter of the distribution
m<- signature(object = "HyperParameter"): modifies the slot m of the parameter of the distribution
m signature(object = "Hyper"): returns the slot m of the parameter of the distribution
m<- signature(object = "Hyper"): modifies the slot m of the parameter of the distribution

makeAbscontDistribution

"makeAbscontDistribution"

Description

Transforms an object of "UnivariateDistribution" to an object of class "makeAbscontDistribution".

Usage

makeAbscontDistribution(object, gaps = NULL,
param = NULL, img = NULL,
withgaps = getdistrOption("withgaps"),
ngrid = getdistrOption("DefaultNrGridPoints"),
ep = getdistrOption("TruncQuantile"))
Math-methods

Arguments

object  Objects of class "UnivariateDistribution" (or subclasses)
gaps  slot gaps (of class "matrix" with two columns) to be filled (i.e. t(gaps) must be ordered if read as vector)
param  parameter (of class "OptionalParameter")
img  image range of the distribution (of class "rSpace")
withgaps  logical; shall gaps be reconstructed empirically?
ngrid  number of gridpoints
ep  tolerance epsilon

Details

takes slot p of object and then generates an "AbscontDistribution" object using generating function AbscontDistribution.

Author(s)

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Examples

Hu <- Huberize(Norm(), -2,1)
Hu
plot(Hu)
Hu0 <- makeAbscontDistribution(Hu)
Hu0
plot(Hu0)

Math-methods  Methods for Functions from group ‘Math’ in Package ‘distr’

Description

Math-methods provide automatical generation of image distributions for random variables transformed by functions from group Math

Methods

Math signature(x = "AbscontDistribution"): application of a mathematical function from group Math, e.g. sin or exp (including log, log10, gamma, lgamma, digamma), to this absolutely continuous distribution

Math signature(x = "DiscreteDistribution"): application of a mathematical function, e.g. sin or exp (including log, log10, gamma, lgamma, digamma), to this discrete distribution

Math signature(x = "UnivarLebDecDistribution"): application of a mathematical function from group Math, e.g. sin or exp (including log, log10, gamma, lgamma), to this Lebesgue decomposed distribution
Max-math

Math signature(x = "UnivarLebDecDistribution"): application of a mathematical function from group Math, e.g. sin or exp (including log, log10, gamma, lgamma), to this distribution of class "AcDcLcDistribution"

abs signature(x = "AbscontDistribution"): application of function abs to this absolutely continuous distribution; (exactly)

abs signature(x = "DiscreteDistribution"): application of function abs to this discrete distribution; (exactly)

sign signature(x = "AbscontDistribution"): application of function abs to this absolutely continuous distribution; (exactly)

sign signature(x = "DiscreteDistribution"): application of function abs to this discrete distribution; (exactly)

exp signature(x = "AbscontDistribution"): application of function exp to this absolutely continuous distribution; (exactly)

exp signature(x = "DiscreteDistribution"): application of function exp to this discrete distribution; (exactly)

log signature(x = "AbscontDistribution"): application of function log to this absolutely continuous distribution; (exactly for R-version >2.5.1)

log signature(x = "DiscreteDistribution"): application of function log to this discrete distribution; (exactly for R-version >2.5.1)

---

Max-methods

Methods for Function Max in Package 'distr'

Description

Max-methods

Methods

Max signature(object = "UnifParameter"): returns the slot Max of the parameter of the distribution

Max<- signature(object = "UnifParameter"): modifies the slot Max of the parameter of the distribution

Max signature(object = "Unif"): returns the slot Max of the parameter of the distribution

Max<- signature(object = "Unif"): modifies the slot Max of the parameter of the distribution
Description

mean-methods

Methods

**mean**
signature(object = "NormParameter"): returns the slot mean of the parameter of the distribution

**mean**
signature(object = "Norm"): returns the slot mean of the parameter of the distribution

**mean<-**
signature(object = "Norm"): modifies the slot mean of the parameter of the distribution

**meanlog**
signature(object = "LnormParameter"): returns the slot meanlog of the parameter of the distribution

**meanlog**
signature(object = "Lnorm"): returns the slot meanlog of the parameter of the distribution

**meanlog<-**
signature(object = "Lnorm"): modifies the slot meanlog of the parameter of the distribution
Minimum-methods

Methods for Function Min in Package ‘distr’

Description

Min-methods

Methods

Min signature(object = "UnifParameter"): returns the slot Min of the parameter of the distribution

Min<- signature(object = "UnifParameter"): modifies the slot Min of the parameter of the distribution

Min signature(object = "Unif"): returns the slot Min of the parameter of the distribution

Min<- signature(object = "Unif"): modifies the slot Min of the parameter of the distribution

Minimum-methods

Methods for functions Minimum and Maximum in Package ‘distr’

Description

Minimum and Maximum-methods

Usage

Minimum(e1, e2, ...)  
Maximum(e1, e2, ...)  
## S4 method for signature 'AbscontDistribution,AbscontDistribution'
Minimum(e1,e2, ...)  
## S4 method for signature 'DiscreteDistribution,DiscreteDistribution'
Minimum(e1,e2, ...)  
## S4 method for signature 'AbscontDistribution,Dirac'
Minimum(e1,e2,
   withSimplify = getdistrOption("simplifyD"))  
## S4 method for signature 'AcDcLcDistribution,AcDcLcDistribution'
Minimum(e1,e2,
   withSimplify = getdistrOption("simplifyD"))  
## S4 method for signature 'AcDcLcDistribution,AcDcLcDistribution'
Maximum(e1,e2,
   withSimplify = getdistrOption("simplifyD"))  
## S4 method for signature 'AbscontDistribution,numeric'
Minimum(e1,e2, ...)  
## S4 method for signature 'DiscreteDistribution,numeric'
Minimum(e1,e2, ...)

minimum and maximum-methods
## Minimum-methods

```r
## S4 method for signature 'AcDcLcDistribution,numeric'
Minimum(e1, e2, 
    withSimplify = getdistrOption("simplifyD"))
## S4 method for signature 'AcDcLcDistribution,numeric'
Maximum(e1, e2, 
    withSimplify = getdistrOption("simplifyD"))
```

### Arguments

- `e1`: distribution object
- `e2`: distribution object or numeric
- `...`: further arguments (to be able to call various methods with the same arguments)
- `withSimplify`: logical; is result to be piped through a call to `simplifyD`?

### Value

the corresponding distribution of the minimum / maximum

### Methods

- **Minimum** signature(e1 = "AbscontDistribution", e2 = "AbscontDistribution"): returns the distribution of min(X1, X2), if X1,X2 are independent and distributed according to e1 and e2 respectively; the result is again of class "AbscontDistribution"
- **Minimum** signature(e1 = "DiscreteDistribution", e2 = "DiscreteDistribution"): returns the distribution of min(X1, X2), if X1,X2 are independent and distributed according to e1 and e2 respectively; the result is again of class "DiscreteDistribution"
- **Minimum** signature(e1 = "AbscontDistribution", e2 = "Dirac"): returns the distribution of min(X1, X2), if X1,X2 are distributed according to e1 and e2 respectively; the result is of class "UnivarLebDecDistribution"
- **Minimum** signature(e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution"): returns the distribution of min(X1, X2), if X1,X2 are distributed according to e1 and e2 respectively; the result is of class "UnivarLebDecDistribution"
- **Minimum** signature(e1 = "AcDcLcDistribution", e2 = "numeric"): if e2 = n, returns the distribution of min(X1,X2,...,Xn), if X1,X2,...,Xn are i.i.d. according to e1; the result is of class "UnivarLebDecDistribution"
- **Maximum** signature(e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution"): returns the distribution of max(X1,X2), if X1,X2 are distributed according to e1 and e2 respectively; translates into −Minimum(−e1,−e2); the result is of class "UnivarLebDecDistribution"
- **Maximum** signature(e1 = "AcDcLcDistribution", e2 = "numeric"): if e2 = n, returns the distribution of max(X1,X2,...,Xn), if X1,X2,...,Xn are i.i.d. according to e1; translates into −Minimum(−e1,e2); the result is of class "UnivarLebDecDistribution"

### See Also

`Huberize`, `Truncate`
Examples

plot(Maximum(Unif(0,1), Minimum(Unif(0,1), Unif(0,1))))
plot(Minimum(Exp(4),4))
## a sometimes lengthy example...
plot(Minimum(Norm(),Pois()))

Methods

Methods for Function n in Package ‘distr’

Description

n-methods

Methods

n signature(object = "HyperParameter"): returns the slot n of the parameter of the distribution
n<- signature(object = "HyperParameter"): modifies the slot n of the parameter of the distribution

Methods for Function name in Package ‘distr’

Description

name-methods

Methods

name signature(object = "Parameter"): returns the slot name of the parameter
name<- signature(object = "Parameter"): modifies the slot name of the parameter
name signature(object = "rSpace"): returns the slot name of the space
name<- signature(object = "rSpace"): modifies the slot name of the space
**Description**

The distribution-classes contain a slot where the sample space is stored. Typically, discrete random variables take naturals as values.

**Usage**

Naturals()

**Objects from the Class**

Objects could theoretically be created by calls of the form `new("Naturals", dimension, name)`. Usually an object of this class is not needed on its own. It is generated automatically when a univariate discrete distribution is instantiated.

**Slots**

- `dimension` Object of class "character": the dimension of the space, by default = 1
- `name` Object of class "character": the name of the space, by default = "Natural Space"

**Extends**

Class "Reals", directly.
Class "EuclideanSpace", by class "Reals".
Class "rSpace". by class "Reals".

**Methods**

- `initialize` signature(.Object = "Naturals"): initialize method
- `liesIn` signature(object = "Naturals", x = "numeric"): Does a particular vector only contain naturals?

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**See Also**

Reals-class DiscreteDistribution-class
Examples

N <- Naturals()
liesIn(N, 1) # TRUE
liesIn(N, c(0, 1)) # FALSE
liesIn(N, 0.1) # FALSE

Nbinom-class  
Class "Nbinom"

Description

The negative binomial distribution with size = n, by default = 1, and prob = p, by default = 0.5, has density

\[ d(x) = \frac{\Gamma(x + n)}{\Gamma(n)x!} p^n (1 - p)^x \]

for \( x = 0, 1, 2, \ldots \)

This represents the number of failures which occur in a sequence of Bernoulli trials before a target number of successes is reached. C.f. \texttt{rnbinom}

Objects from the Class

Objects can be created by calls of the form \texttt{Nbinom(prob, size)}. This object is a negative binomial distribution.

Slots

img Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".

param Object of class "NbinomParameter": the parameter of this distribution (prob, size), declared at its instantiation

r Object of class "function": generates random numbers (calls function \texttt{rnbinom})

d Object of class "function": density function (calls function \texttt{dnbinom})
p Object of class "function": cumulative function (calls function \texttt{pnbinom})

q Object of class "function": inverse of the cumulative function (calls function \texttt{qnbinom}). The quantile is defined as the smallest value \( x \) such that \( F(x) \geq p \), where \( F \) is the distribution function.
support Object of class "numeric": a (sorted) vector containing the support of the discrete density 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.
Nbinom-class

Extends

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

Methods

initialize signature(.Object = "Nbinom"): initialize method
prob signature(object = "Nbinom"): returns the slot prob of the parameter of the distribution
prob<- signature(object = "Nbinom"): modifies the slot prob of the parameter of the distribution
size signature(object = "Nbinom"): returns the slot size of the parameter of the distribution
size<- signature(object = "Nbinom"): modifies the slot size of the parameter of the distribution

+ signature(e1 = "Nbinom", e2 = "Nbinom"): For the negative binomial distribution we use its closedness under convolutions.

Note

Working with a computer, we use a finite interval as support which carries at least mass 1-getdistrOption("TruncQuantile").

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See Also

NbinomParameter-class Geom-class DiscreteDistribution-class Naturals-class class rnbinom

Examples

N <- Nbinom(prob = 0.5, size = 1) # N is a binomial distribution with prob=0.5 and size=1.
r(N)(1) # one random number generated from this distribution, e.g. 3
d(N)(1) # Density of this distribution is 0.25 for x=1.
p(N)(0.4) # Probability that x<0.4 is 0.5.
q(N)(.1) # x=0 is the smallest value x such that p(B)(x) >= 0.1.
## in RStudio or Jupyter IRKernel, use q.l(.)(.1) instead of q(.,.1)
size(N) # size of this distribution is 1.
size(N) <- 2 # size of this distribution is now 2.
Class "NbinomParameter"

Description

The parameter of a negative binomial distribution, used by Nbinom-class

Objects from the Class

Objects can be created by calls of the form new("NbinomParameter", prob, size). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Nbinom is prepared.

Slots

prob Object of class "numeric": the probability of a negative binomial distribution
size Object of class "numeric": the size of a negative binomial distribution
name Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "NbinomParameter"): initialize method
prob signature(object = "NbinomParameter"): returns the slot prob of the parameter of the distribution
prob<- signature(object = "NbinomParameter"): modifies the slot prob of the parameter of the distribution
size signature(object = "NbinomParameter"): returns the slot size of the parameter of the distribution
size<- signature(object = "NbinomParameter"): modifies the slot size of the parameter of the distribution

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See Also

Nbinom-class Parameter-class
Examples

\[ W \leftarrow \text{new}(\text{"NbinomParameter"}, \text{prob}=0.5, \text{size}=1) \]
\[
\text{size}(W) \quad \text{size of this distribution is 1.}
\]
\[
\text{size}(W) \leftarrow 2 \quad \text{size of this distribution is now 2.}
\]

ncp-methods

Methods for Function ncp in Package 'distr'

Description

ncp-methods

Methods

**ncp** signature(object = "BetaParameter"): returns the slot ncp of the parameter of the distribution

**ncp** signature(object = "Beta"): returns the slot ncp of the parameter of the distribution

**ncp** signature(object = "ChisqParameter"): returns the slot ncp of the parameter of the distribution

**ncp** signature(object = "Chisq"): returns the slot ncp of the parameter of the distribution

**ncp** signature(object = "FParameter"): returns the slot ncp of the parameter of the distribution

**ncp** signature(object = "Fd"): returns the slot ncp of the parameter of the distribution

**ncp** signature(object = "TParameter"): returns the slot ncp of the parameter of the distribution

**ncp** signature(object = "Td"): returns the slot ncp of the parameter of the distribution

**ncp** signature(object = "BetaParameter"): modifies the slot ncp of the parameter of the distribution

**ncp** signature(object = "Beta"): modifies the slot ncp of the parameter of the distribution

**ncp** signature(object = "ChisqParameter"): modifies the slot ncp of the parameter of the distribution

**ncp** signature(object = "Chisq"): modifies the slot ncp of the parameter of the distribution

**ncp** signature(object = "FParameter"): modifies the slot ncp of the parameter of the distribution

**ncp** signature(object = "Fd"): modifies the slot ncp of the parameter of the distribution

**ncp** signature(object = "TParameter"): modifies the slot ncp of the parameter of the distribution

**ncp** signature(object = "Td"): modifies the slot ncp of the parameter of the distribution
Norm-class

Class "Norm"

Description
The normal distribution has density

\[ f(x) = \frac{1}{\sqrt{2\pi\sigma}} e^{-(x-\mu)^2/2\sigma^2} \]

where \( \mu \) is the mean of the distribution and \( \sigma \) the standard deviation. C.f. \texttt{rnorm}.

Objects from the Class
Objects can be created by calls of the form \texttt{Norm(mean, sd)}. This object is a normal distribution.

Slots
\begin{itemize}
  \item \texttt{img}: Object of class "Reals": The domain of this distribution has got dimension 1 and the name "Real Space".
  \item \texttt{param}: Object of class "UniNormParameter": the parameter of this distribution (mean and sd), declared at its instantiation
  \item \texttt{r}: Object of class "function": generates random numbers (calls function \texttt{rnorm})
  \item \texttt{d}: Object of class "function": density function (calls function \texttt{dnorm})
  \item \texttt{p}: Object of class "function": cumulative function (calls function \texttt{pnorm})
  \item \texttt{q}: Object of class "function": inverse of the cumulative function (calls function \texttt{qnorm})
  \item \texttt{.withArith}: logical: used internally to issue warnings as to interpretation of arithmetics
  \item \texttt{.withSim}: logical: used internally to issue warnings as to accuracy
  \item \texttt{.logExact}: logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
  \item \texttt{.lowerExact}: logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
\end{itemize}

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

- signature(e1 = "Norm", e2 = "Norm")

+ signature(e1 = "Norm", e2 = "Norm"): For the normal distribution the exact convolution formulas are implemented thereby improving the general numerical approximation.

* signature(e1 = "Norm", e2 = "numeric")

+ signature(e1 = "Norm", e2 = "numeric"): For the normal distribution we use its closedness under affine linear transformations.

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

mean signature(object = "Norm"): returns the slot mean of the parameter of the distribution

mean<- signature(object = "Norm"): modifies the slot mean of the parameter of the distribution

sd signature(object = "Norm"): returns the slot sd of the parameter of the distribution

sd<- signature(object = "Norm"): modifies the slot sd of the parameter of the distribution

Further arithmetic methods see operators-methods

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See Also

UniNormParameter-class AbscontDistribution-class Reals-class rnorm

Examples

N <- Norm(mean=1, sd=1) # N is a normal distribution with mean=1 and sd=1.
r(N)(1) # one random number generated from this distribution, e.g. 2.257783
d(N)(1) # Density of this distribution is 0.3989423 for x=1.
p(N)(1) # Probability that x<1 is 0.5.
q(N)(.1) # Probability that x<-0.2815516 is 0.1.
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)
mean(N) # mean of this distribution is 1.
sd(N) <- 2 # sd of this distribution is now 2.
M <- Norm(0) # M is a normal distribution with mean=0 and sd=1.
O <- M+N # O is a normal distribution with mean=1 (=1+0) and sd=sqrt(5) (=sqrt(2^2+1^2)).
NormParameter-class

Class "NormParameter"

Description

The parameter of a normal distribution, used by Norm-class

Objects from the Class

Objects can be created by calls of the form new("NormParameter", sd, mean). Usually an object of this class is not needed on its own. It is the mother-class of the class UniNormParameter, which is generated automatically when such a distribution is instantiated.

Slots

sd Object of class "numeric": the sd of a normal distribution
mean Object of class "numeric": the mean of a normal distribution
name Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "NormParameter"): initialize method
mean signature(object = "NormParameter"): returns the slot mean of the parameter of the distribution
mean<- signature(object = "NormParameter"): modifies the slot mean of the parameter of the distribution
sd signature(object = "NormParameter"): returns the slot sd of the parameter of the distribution
sd<- signature(object = "NormParameter"): modifies the slot sd of the parameter of the distribution

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See Also

Norm-class Parameter-class
NoSymmetry

Examples

W <- new("NormParameter", mean = 0, sd = 1)
sd(W) # sd of this distribution is 1.
sd(W) <- 2 # sd of this distribution is now 2.

Description

Generates an object of class "NoSymmetry".

Usage

NoSymmetry()

Value

Object of class "NoSymmetry"

Author(s)

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See Also

NoSymmetry-class, DistributionSymmetry-class

Examples

NoSymmetry()

## The function is currently defined as function(){ new("NoSymmetry") }
NoSymmetry-class  
Class for Non-symmetric Distributions

Description

Class for non-symmetric distributions.

Objects from the Class

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

Slots

type  Object of class "character": contains “non-symmetric distribution”
SymmCenter  Object of class "NULL"

Extends

Class "DistributionSymmetry", directly.
Class "Symmetry", by class "DistributionSymmetry".

Author(s)

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See Also

NoSymmetry, Distribution-class

Examples

new("NoSymmetry")

operators-methods  
Methods for operators +,-,*,... in Package distr

Description

Arithmetics and unary mathematical transformations for distributions

Arguments

e1,e2  objects of class "UnivariateDistribution" (or subclasses) or "numeric"
Details

Arithmetics as well as all functions from group Math, see Math are provided for distributions; wherever possible exact expressions are used; else random variables are generated according to this transformation and subsequently the remaining slots filled by RtoDPQ, RtoDPQ.d

Methods

- signature(e1 = "UnivariateDistribution", e2 = "missing") unary operator; result again of class "UnivariateDistribution"; exact
- signature(e1 = "Norm", e2 = "missing") unary operator; result again of "Norm"; exact
+ signature(e1 = "UnivariateDistribution", e2 = "numeric") result again of class "UnivariateDistribution"; exact
+ signature(e1 = "AbscontDistribution", e2 = "numeric") result of class "AffLinAbscontDistribution"; exact
+ signature(e1 = "DiscreteDistribution", e2 = "numeric") result of class "AffLinDiscreteDistribution"; exact
+ signature(e1 = "LatticeDistribution", e2 = "numeric") result of class "AffLinLatticeDistribution"; exact
+ signature(e1 = "UnivarLebDecDistribution", e2 = "numeric") result of class "AffLinUnivarLebDecDistribution"; exact
+ signature(e1 = "CompoundDistribution", e2 = "numeric") result of class "AffLinUnivarLebDecDistribution"; exact
+ signature(e1 = "AffLinAbscontDistribution", e2 = "numeric") result again of class "AffLinAbscontDistribution"; exact
+ signature(e1 = "AffLinDiscreteDistribution", e2 = "numeric") result again of class "AffLinDiscreteDistribution"; exact
+ signature(e1 = "AffLinLatticeDistribution", e2 = "numeric") result again of class "AffLinLatticeDistribution"; exact
+ signature(e1 = "AffLinUnivarLebDecDistribution", e2 = "numeric") result of class "AffLinUnivarLebDecDistribution"; exact
+ signature(e1 = "Cauchy", e2 = "numeric") result again of class "Cauchy"; exact
+ signature(e1 = "Dirac", e2 = "numeric") result again of class "Dirac"; exact
+ signature(e1 = "Norm", e2 = "numeric") result again of class "Norm"; exact
+ signature(e1 = "Unif", e2 = "numeric") result again of class "Unif"; exact
+ signature(e1 = "Logis", e2 = "numeric") result again of class "Logis"; exact
+ signature(e1 = "numeric", e2 = "UnivariateDistribution") is translated to signature(e1 = "UnivariateDistribution", e2 = "numeric") is translated to e1 + (-e2); exact
- signature(e1 = "UnivariateDistribution", e2 = "ANY"); exact
- signature(e1 = "UnivariateDistribution", e2 = "numeric") is translated to e1 + (-e2); exact
- signature(e1 = "numeric", e2 = "UnivariateDistribution") is translated to (-e1) + e2; exact
- signature(e1 = "numeric", e2 = "Beta") if ncp(e2)==0 and e1 == 1, an exact (central) Beta(shape1 = shape2(e2), shape2 = shape1(e2)) is returned, else the default method is used; exact
* signature(e1 = "UnivariateDistribution", e2 = "numeric") result again of class "UnivariateDistribution"; exact
* signature(e1 = "AbscontDistribution", e2 = "numeric") result of class "AffLinAbscontDistribution"; exact
* signature(e1 = "DiscreteDistribution", e2 = "numeric") result of class "AffLinDiscreteDistribution"; exact
* signature(e1 = "LatticeDistribution", e2 = "numeric") result of class "AffLinLatticeDistribution"; exact
* signature(e1 = "UnivarLebDecDistribution", e2 = "numeric") result of class "AffLinUnivarLebDecDistribution"; exact
* signature(e1 = "CompoundDistribution", e2 = "numeric") result of class "AffLinUnivarLebDecDistribution"; exact
* signature(e1 = "AffLinAbscontDistribution", e2 = "numeric") result again of class "AffLinAbscontDistribution"; exact
* signature(e1 = "AffLinDiscreteDistribution", e2 = "numeric") result again of class "AffLinDiscreteDistribution"; exact
* signature(e1 = "AffLinLatticeDistribution", e2 = "numeric") result again of class "AffLinLatticeDistribution"; exact
* signature(e1 = "AffLinUnivarLebDecDistribution", e2 = "numeric") result of class "AffLinUnivarLebDecDistribution"; exact
* signature(e1 = "DExp", e2 = "numeric") if abs(e2)>0 result again of class "DExp"; exact
* signature(e1 = "Exp", e2 = "numeric") if e2>0 result again of class "Exp"; exact
* signature(e1 = "ExpOrGammaOrChiSq", e2 = "numeric") if e1 is a Gamma distribution and e2>0 result of class "Gamma"; exact
* signature(e1 = "Weibull", e2 = "numeric") if e2>0 result of class "Weibull"; exact
* signature(e1 = "Cauchy", e2 = "numeric") if abs(e2)>0 result again of class "Cauchy"; exact
* signature(e1 = "Dirac", e2 = "numeric") result again of class "Dirac"; exact
* signature(e1 = "Norm", e2 = "numeric") if abs(e2)>0 result again of class "Norm"; exact
* signature(e1 = "Unif", e2 = "numeric") if abs(e2)>0 result again of class "Unif"; exact
* signature(e1 = "Logis", e2 = "numeric") if e2>0 result again of class "Logis"; exact
* signature(e1 = "Lnorm", e2 = "numeric") if e2>0 result again of class "Lnorm"; exact
* signature(e1 = "numeric", e2 = "UnivariateDistribution") is translated to signature(e1 = "UnivariateDistribution", e2 = "numeric")
* signature(e1 = "UnivariateDistribution", e2 = "numeric") is translated to e1 * (1/e2); exact
+ signature(e1 = "UnivariateDistribution", e2 = "UnivariateDistribution") result again of class "UnivariateDistribution"; is generated by simulations
- signature(e1 = "UnivariateDistribution", e2 = "UnivariateDistribution") is translated to (-e1) + (-e2); result again of class "UnivariateDistribution"; is generated by simulations
- signature(e1 = "AcDclcDistribution", e2 = "AcDclcDistribution"): both operands are coerced to class "UnivarLebDecDistribution" and the corresponding method is used.
+ signature(e1 = "AbscontDistribution", e2 = "AbscontDistribution") assumes e1, e2 independent; result again of class "AbscontDistribution"; is generated by FFT
+ signature(e1 = "AbscontDistribution", e2 = "DiscreteDistribution") assumes e1, e2 independent; result again of class "AbscontDistribution"; is generated by FFT
+ signature(e1 = "DiscreteDistribution", e2 = "AbscontDistribution") assumes e1, e2 independent; result again of class "AbscontDistribution"; is generated by FFT
+ signature(e1 = "LatticeDistribution", e2 = "LatticeDistribution") assumes e1, e2 independent; if the larger lattice-width is an integer multiple of the smaller (in abs. value) one: result again of class "LatticeDistribution"; is generated by D/FFT
+ signature(e1 = "DiscreteDistribution", e2 = "DiscreteDistribution") assumes e1, e2 independent; result again of class "DiscreteDistribution"; is generated by explicite convolution
+ signature(e1 = "LatticeDistribution", e2 = "DiscreteDistribution") assumes e1, e2 independent; result again of class "DiscreteDistribution"; is generated by explicite convolution
+ signature(e1 = "UnivarLebDecDistribution", e2 = "UnivarLebDecDistribution") assumes e1, e2 independent; result again of class "UnivarLebDecDistribution"; is generated by separate explicite convolution of a.c. and discrete parts of e1 and e2 and subsequent flattening with flatLCD; if getdistroption("withSimplify") is TRUE, result is piped through a call to simplifyD
+ signature(e1 = "AcDclcDistribution", e2 = "AcDclcDistribution"): both operands are coerced to class "UnivarLebDecDistribution" and the corresponding method is used.
+ signature(e1 = "Binom", e2 = "Binom") assumes e1, e2 independent; if prob(e1) == prob(e2), result again of class "Binom"; uses the convolution formula for binomial distributions; exact
+ signature(e1 = "Cauchy", e2 = "Cauchy") assumes e1, e2 independent; result again of class "Cauchy"; uses the convolution formula for Cauchy distributions; exact
+ signature(e1 = "Chisq", e2 = "Chisq") assumes e1, e2 independent; result again of class "Chisq"; uses the convolution formula for Chisq distributions; exact
+ signature(e1 = "Dirac", e2 = "Dirac") result again of class "Dirac"; exact
+ signature(e1 = "ExpOrGammaOrChisq", e2 = "ExpOrGammaOrChisq") assumes e1, e2 independent; if e1, e2 are Gamma distributions, result is of class "Gammad"; uses the convolution formula for Gamma distributions; exact
+ signature(e1 = "Pois", e2 = "Pois") assumes e1, e2 independent; result again of class "Pois"; uses the convolution formula for Poisson distributions; exact
+ signature(e1 = "Nbinom", e2 = "Nbinom") assumes e1, e2 independent; if prob(e1) == prob(e2), result again of class "Nbinom"; uses the convolution formula for negative binomial distributions; exact
+ signature(e1 = "Norm", e2 = "Norm") assumes e1, e2 independent; result again of class "Norm"; uses the convolution formula for normal distributions; exact
operators-methods

+ signature(e1 = "UnivariateDistribution", e2 = "Dirac") translated to e1 + location(e2); result again of class "Dirac"; exact
+ signature(e1 = "Dirac", e2 = "UnivariateDistribution") translated to e2 + location(e1); result again of class "Dirac"; exact
+ signature(e1 = "Dirac", e2 = "DiscreteDistribution") translated to e2 + location(e1); result again of class "Dirac"; exact
- signature(e1 = "Dirac", e2 = "Dirac") result again of class "Dirac"; exact
* signature(e1 = "Dirac", e2 = "Dirac") result again of class "Dirac"; exact
* signature(e1 = "UnivariateDistribution", e2 = "Dirac") translated to e1 * location(e2); result again of class "Dirac"; exact
* signature(e1 = "Dirac", e2 = "UnivariateDistribution") translated to e2 * location(e1); result again of class "Dirac"; exact
* signature(e1 = "AcDcLCDistribution", e2 = "AcDcLCDistribution"): by means of
decomposePM e1 and e2 are decomposed into positive and negative parts; of these, convolutions of the corresponding logarithms are computed separately and finally exp is applied to them, again separately; the resulting mixing components are then “flattened” to one object of class UnivarLebDecDistribution by flat.LCD which according to getdistroption(withSimplify) gets piped through a call to simplifyD.

/ signature(e1 = "Dirac", e2 = "Dirac") result again of class "Dirac"; exact
/ signature(e1 = "numeric", e2 = "Dirac") result again of class "Dirac"; exact
/ signature(e1 = "numeric", e2 = "AcDcLCDistribution"): if d.discrete(e2)(0)*discreteWeight(e2)>0 throws an error (would give division by 0 with positive probability); else by means of decomposePM e2 is decomposed into positive and negative parts; then, similarly the result obtains as for
"*"(signature(e1 = "AcDcLCDistribution", e2 = "AcDcLCDistribution")) by the exp-log trick and is “flattened” to one object of class UnivarLebDecDistribution by flat.LCD and according to getdistroption(withSimplify) is piped through a call to simplifyD; exact.

/ signature(e1 = "AcDcLCDistribution", e2 = "AcDcLCDistribution"): translated to e1 * (1/e2).
^ signature(e1 = "AcDcLCDistribution", e2 = "Integer"): if e2=0 returns Dirac(1); if e2=1 returns e1; if e2<>0 translated to (1/e1)^(e2); exact.
^ signature(e1 = "AcDcLCDistribution", e2 = "numeric"): if e2 is integer uses preceding item; else if e1< 0 with positive probability, throughs an error; else the result obtains similarly to "*"(signature(e1 = "AcDcLCDistribution", e2 = "AcDcLCDistribution")) by the exp-log trick and is “flattened” to one object of class UnivarLebDecDistribution by flat.LCD and according to getdistroption(withSimplify) is piped through a call to simplifyD; exact.
^ signature(e1 = "AcDcLCDistribution", e2 = "AcDcLCDistribution"): if e1 is negative with positive probability, throws an error if e2 is non-integer with positive probability; if e1 is 0 with positive probability throws an error if e2 is non-integer with positive probability. if e2 is integer with probability 1 uses DiscreteDistribution(supp=e1*(Dirac(x)) for each x in support(e2). builds up a corresponding mixing distribution; the latter is “flattened” to one object of class UnivarLebDecDistribution by flat.LCD and according to getdistroption(withSimplify) is piped through a call to simplifyD. Else the result obtains similarly to "*"(signature(e1 = "AcDcLCDistribution", e2 = "AcDcLCDistribution"))
by the exp-log trick and is “flattened” to one object of class `UnivarLebDecDistribution` by `flat_LCD` and according to `getdistrOption(withSimplify)` is piped through a call to `simplifyD`; exact.

```
^ signature(e1 = "numeric", e2 = "AdcLcDistribution"): if e1 is negative, throws an error if e2 is non-integer with positive probability: if e1 is 0 throws an error if e2 is non-integer with positive probability. if e2 is integer with probability 1 uses `DiscreteDistribution(supp=e1^support(e2), prob=e2 "AdcLcDistribution")`, else the result obtains similarly to "*"(signature(e1 = "AdcLcDistribution", by the exp-log trick and is “flattened” to one object of class `UnivarLebDecDistribution` by `flat_LCD` and according to `getdistrOption(withSimplify)` is piped through a call to `simplifyD`; exact.

References


See Also

`UnivariateDistribution-class`, `AbscontDistribution-class`, `DiscreteDistribution-class`, `LatticeDistribution-class`, `Norm-class`, `Binom-class`, `Pois-class`, `Dirac-class`, `Cauchy-class`, `Gamma-class`, `Logis-class`, `Lnorm-class`, `Exp-class`, `Weibull-class`, `Nbinom-class`

Examples

```
N <- Norm(0,3)
P <- Pois(4)
a <- 3
N + a
N + P
N - a
a * N
a * P
N / a + sin(a * P - N)
N * P
N / N

## takes a little time
N ^ P

1.2 ^ N
abs(N) ^ 1.3
```
options

Description

auxiliary classes; may contain either a Parameter or NULL, resp. a matrix or NULL cf. J. Chambers, "green book".

Objects from the Class

"OptionalParameter" is a virtual Class: No objects may be created from it; "OptionalMatrix" is a class generated by setClassUnion() so may contain NULL or any matrix.

Methods

No methods defined with class "OptionalParameter" in the signature.

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See Also

Parameter-class, AbscontDistribution-class

options  additional options in package 'distr'

Description

In package distr, we add an extra option "newDevice"; it is inspected and manipulated as usual.

Details

We do not change the behaviour of options or getOption; for the general documentation to these two functions, confer options, getOption. Here we only document added options.

Additionally available options in package 'distr'

"newDevice" logical; controls behaviour when generating several plots within one function; if TRUE, before each call to call to plot.new, a call to devNew is inserted; if FALSE, we reproduce the usual behaviour in graphics, i.e.; we do not call devNew. Defaults to FALSE.

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p-methods

See Also

options getopt

Examples

getOption("newDevice")
options("newDevice"=TRUE)

Methods

p signature(object = "Distribution"): returns the cumulative distribution function (c.d.f.),
  i.e.: \( p(t) = P(object \leq t) \)

p.r signature(object = "Distribution"): from distr-2.6 onwards, we provide this as a
  synonym for method p; this synonym more explicitely states that we are dealing with the
  right-continuous variant of a c.d.f.

See Also

Distribution-class, p.1

Examples

require(distr)
N <- Norm()
p(N)(0.3)
p.r(N)(0.3)
Methods

return the left continuous cumulative distribution function, i.e.: \( p.l(t) = P(object < t) \)

\[ \text{p.l signature(object = "AbscontDistribution")} \]
\[ \text{p.l signature(object = "DiscreteDistribution")} \]
\[ \text{p.l signature(object = "UnivarLebDecDistribution")} \]
\[ \text{p.l signature(object = "UnivarMixingDistribution")} \]

See Also

DiscreteDistribution-class UnivarLebDecDistribution-class

---

param-methods

Methods for Function param in Package 'distr'

Description

param-methods

Methods

\[ \text{param signature(object = "Distribution"): returns the parameter} \]

Parameter-class

Class "Parameter"

Description

Parameter is the mother-class of all Parameter classes.

Objects from the Class

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

Slots

\[ \text{name Object of class "character": a name / comment for the parameters} \]

Methods

\[ \text{name signature(object = "Parameter"): returns the name of the parameter} \]
\[ \text{name<- signature(object = "Parameter"): modifies the name of the parameter} \]
pivot-methods

Methods for Function pivot in Package ‘distr’

Description

pivot-methods

Methods

pivot signature(object = "Lattice"): returns the slot pivot of the lattice
pivot signature(object = "Lattice"): modifies the slot pivot of the lattice
pivot signature(object = "LatticeDistribution"): returns the slot pivot of the lattice slot of the distribution
pivot signature(object = "LatticeDistribution"): modifies the slot pivot of the lattice slot of the distribution

plot-methods

Methods for Function plot in Package ‘distr’

Description

plot-methods

Usage

plot(x, y, ...)
### S4 method for signature 'AbscontDistribution,missing'
plot(x, width = 10, height = 5.5,
withSweave = getdistrOption("withSweave"), xlim = NULL, ylim = NULL,
ngrid = 1000, verticals = TRUE, do.points = TRUE, main = FALSE,
inner = TRUE, sub = FALSE, bmar = par("mar")[1], tmar = par("mar")[3], ..., 
cex.main = par("cex.main"), cex.inner = 1.2, cex.sub = par("cex.sub"),
col.points = par("col"), col.vert = par("col"), col.main = par("col.main"),
col.inner = par("col.main"), col.sub = par("col.sub"), cex.points = 2.0,
Arguments

\begin{itemize}
\item \textbf{x} \hspace{1cm} object of class "AffLinUnivarLebDecDistribution" or class "UnivarLebDecDistribution" or class "AbscontDistribution" or class "DiscreteDistribution" or class "DistrList": (list of) distribution(s) to be plotted
\item \textbf{y} \hspace{1cm} missing
\item \textbf{xlim} \hspace{1cm} the x limits \((x_1, x_2)\) of the plot. Note that \(x_1 > x_2\) is allowed and leads to a "reversed axis". As in \texttt{plot.default}.
\item \textbf{ylim} \hspace{1cm} the y limits of the plot. Either as in \texttt{plot.default} (i.e. a vector of length 2) or a vector of length 4, where the first two elements are the values for \texttt{ylim} in panel
\end{itemize}
"d", and the last two elements are the values for ylim resp. xlim in panels "p", and "q".

**width**
width (in inches) of the graphics device opened

**height**
height (in inches) of the graphics device opened

**withSweave**
logical: if TRUE (for working with Sweave) no extra device is opened and height/width are not set

**ngrid**
integer: number of grid points used for plots of absolutely continuous distributions

**main**
logical: is a main title to be used? or just as argument main in `plot.default`

**inner**
logical: do panels for density/probability function - cdf - quantile function have their own titles? or list which is filled to length 3 (resp. 8 for class UnivarLebDecDistribution) if necessary (possibly using recycling rules): titles for density/probability function - cdf - quantile function (each of the same form as argument main in `plot.default`)

**sub**
logical: is a sub-title to be used? or just as argument sub in `plot.default`.

**tmar**
top margin – useful for non-standard main title sizes

**bmar**
bottom margin – useful for non-standard sub title sizes

**verticals**
logical: if TRUE, draw vertical lines at steps; as in `plot.stepfun`

**do.points**
logical: if TRUE, draw also draw points at the (xlim restricted) knot locations; as in `plot.stepfun`

**cex.points**
numeric; character expansion factor; as in `plot.stepfun`

**col.points**
character or integer code; color of points; as in `plot.stepfun`

**col.hor**
character or integer code; color of horizontal lines; as in `plot.stepfun`

**col.vert**
character or integer code; color of vertical lines; as in `plot.stepfun`

**cex.main**
magnification to be used for main titles relative to the current setting of cex; as in `par`

**cex.inner**
magnification to be used for inner titles relative to the current setting of cex; as in `par`

**cex.sub**
magnification to be used for sub titles relative to the current setting of cex; as in `par`

**col.main**
character or integer code; color for the main title

**col.inner**
character or integer code; color for the inner title

**col.sub**
character or integer code; color for the sub title

**pch.u**
character or integer code; plotting characters or symbols for unattained value; see `points`

**pch.a**
character or integer code; plotting characters or symbols for attained value; see `points`

**mfColRow**
shall default partition in panels be used — defaults to TRUE
to.draw.arg  Either NULL (default; everything is plotted) or a vector of either integers (the
indices of the subplots to be drawn) or characters — the names of the sub-
plots to be drawn: in case of an object x of class "DiscreteDistribution"
or "AbscontDistribution" c("d","p","q") for density, c.d.f. and quanti-
tile function; in case of x a proper "UnivarLebDecDistribution" (with pos.
weights for both discrete and abs. continuous part) names are c("p","q","d.c","p.c","q.c","d.d","p.d","q.d")
for c.d.f. and quantile function of the composed distribution and the respective
three panels for the absolutely continuous and the discrete part, respectively;
withSubst  logical; if TRUE (default) pattern substitution for titles and lables is used; other-
wise no substitution is used.
...  additional arguments for plot — see plot, plot.default, plot.stepfun

Details

plot  signature(x = "AffLinUnivarLebDecDistribution", y = "missing"): plots cumula-
tive distribution function and the quantile function
plot  signature(x = "UnivarLebDecDistribution", y = "missing"): plots a set of eight
plots: in the first row, it plots the cumulative distribution function and the quantile function; in
the second row the absolutely continuous part (with density, cdf and quantile fct.), and in the
last row the discrete part (with prob.fct., cdf and quantile fct.).
plot  signature(x = "CompoundDistribution", y = "missing"): coerces x to "UnivarLebDecDistribution"
and uses the corresponding method.
plot  signature(x = "AbscontDistribution", y = "missing"): plots density, cumulative
distribution function and the quantile function
plot  signature(x = "DiscreteDistribution", y = "missing"): plots probability function,
cumulative distribution function and the quantile function
plot  signature(x = "Distlist", y = "missing"): plots a list of distributions

Any parameters of plot.default may be passed on to this particular plot method.

For main-, inner, and subtitles given as arguments main, inner, and sub, top and bottom margins
are enlarged to 5 resp. 6 by default but may also be specified by tmar / bmar arguments. If main /
inner / sub are logical then if the respective argument is FALSE nothing is done/plotted, but if it is
TRUE, we use a default main title taking up the calling argument x in case of main, default inner titles
taking up the class and (named) parameter slots of argument x in case of inner, and a "generated
on <data>"-tag in case of sub. Of course, if main / inner / sub are character, this is used for the
title; in case of inner it is then checked whether it has length 3. In all title and axis label arguments,
if withSubst is TRUE, the following patterns are substituted:

"%C"  class of argument x
"%P"  parameters of x in form of a comma-separated list of <value>’s coerced to character
"%Q"  parameters of x in form of a comma-separated list of <value>’s coerced to character and in
parenthesis — unless empty; then ""
"%N"  parameters of x in form of a comma-separated list <name> = <value> coerced to character
"%A"  deparsed argument x
"%D"  time/date-string when the plot was generated
If not explicitly set, `colNpoints`, `colNvert`, `colNhor`, `colNmain`, `colNinner`, `colNsub` are set to `col` if this arg is given and else to `par("col")` resp. for the titles `par("col.main")`, `par("col.main")`, `par("col.sub")`.

If not explicitly set, `pchNa`, `pchNu` are set to `pch` if this arg is given and else to 16, 21, respectively.

If not explicitly set, `cex` is set to 1. If not explicitly set, `cexNpoints` is set to $2.0 \times cex$ (if `cex` is given) and to 2.0 else.

If general plot arguments `xlab`, `ylab` are not specified, they are set to "x", "q", "p" for `xlab` and to "d(x)", "p(q)", "q(p)" for `ylab` for density, cdf and quantile function respectively. Otherwise, according to the respective content of `to.draw.arg`, it is supposed to be a list with one entry for each selected panel, i.e., in case `x` is an object of class `DiscreteDistribution` or `AbscontDistribution` a list of maximal length maximally 3, respectively, in case `x` is an object of class `UnivarLebDecDistribution`. In these label arguments, the same pattern substitutions are made as for titles. If no character substitutions and mathematical expressions are needed, character vectors of respective length instead of lists are also allowed for arguments `xlab`, `ylab`.

In addition, argument ... may contain arguments `panel.first`, `panel.last`, i.e., hook expressions to be evaluated at the very beginning and at the very end of each panel (within the then valid coordinates). To be able to use these hooks for each panel individually, they may also be lists of expressions (of the same length as the number of panels and run through in the same order as the panels).

**Value**

An S3 object of class `c("plotInfo","DiagnInfo")`, i.e., a list containing the information needed to produce the respective plot, which at a later stage could be used by different graphic engines (like, e.g. `ggplot`) to produce the plot in a different framework. A more detailed description will follow in a subsequent version.

**See Also**

`plot`, `plot.default`, `plot.stepfun`, `par`

**Examples**

```r
plot(Binom(size = 4, prob = 0.3))
plot(Binom(size = 4, prob = 0.3), do.points = FALSE)
plot(Binom(size = 4, prob = 0.3), verticals = FALSE)
plot(Binom(size = 4, prob = 0.3), main = TRUE)
plot(Binom(size = 4, prob = 0.3), main = FALSE)
plot(Binom(size = 4, prob = 0.3), cex.points = 1.2, pch = 20)
plot(Binom(size = 4, prob = 0.3), xlab = list("a1","a2","a3"),
ylab=list("p"="U","q"="V","d"="W"))
B <- Binom(size = 4, prob = 0.3)
plot(B, col = "red", col.points = "green", main = TRUE, col.main = "blue",
col.sub = "orange", sub = TRUE, cex.sub = 0.6, col.inner = "brown")
plot(Nbinom(size = 4,prob = 0.3), cex.points = 1.2, col = "red",
col.points = "green")
plot(Nbinom(size = 4,prob = 0.3), cex.points = 1.2, col = "red",
inner = FALSE, main = TRUE, cex.main = 3, tmar = 6)
plot(Norm(), lwd = 3, col = "red", ngrid = 200, lty = 3, las = 2)
plot(Norm(), main = "my Distribution: %A",
inner = list(expression(paste(lambda,"-density of %C(%P)")), "CDF",
"Pseudo-inverse with param's %N"),
sub = "this plot was correctly generated on %D",
cex.inner = 0.9, cex.sub = 0.8)

plot(Norm(), panel.first=grid(4,4))
## does not (yet) work as desired:
plot(Norm(),panel.first=list(grid(5,5),grid(3,3),grid(4,4)))
li <- list(substitute(grid(5,5)),substitute(grid(3,3)),substitute(grid(4,4)))
plot(Norm(),panel.first=li)

plot(Cauchy())
plot(Cauchy(), xlim = c(-4,4))
plot(Chisq())

### the next ylab argument is just for illustration purposes
plot(Chisq(), mfColRow = FALSE, to.draw.arg="d",
  xlab="x", ylab=list(expression(paste(lambda,"-density of %C(%P)"))))
## substitution can be switched off
plot(Chisq(), mfColRow = FALSE, to.draw.arg="d",
  xlab="x", ylab=list(expression(paste(lambda,"-density of %C(%P)"))), withSubst=FALSE)
plot(Chisq(), log = "xy", ngrid = 100)
Ch <- Chisq(); setgaps(Ch); plot(Ch, do.points = FALSE)
setgaps(Ch, exactq = 3); plot(Ch, verticals = FALSE)
plot(Ch, cex = 1.2, pch.u = 20, pch.a = 10, col.points = "green",
  col.vert = "red")

## Not run: # to save time
## some distribution with gaps
wg <- flat.mix(UnivarMixingDistribution(Unif(0,1),Unif(4,5),
  withSimplify=FALSE))
# some Lebesgue decomp distribution
mymix <- UnivarLebDecDistribution(acPart = wg, discretePart = Binom(4,.4),
  acWeight = 0.4)
plot(mymix)

## selection of subpanels for plotting
N <- Norm()
par(mfrow=c(1,2))
plot(N, mfColRow = FALSE, to.draw.arg=c("d","q"))
plot(N, mfColRow = FALSE, to.draw.arg=c(2,3))
par(mfrow=c(1,1))

wg <- flat.mix(UnivarMixingDistribution(Unif(0,1),Unif(4,5),
  withSimplify=FALSE))
myLC <- UnivarLebDecDistribution(discretePart=Binom(3,.3), acPart = wg,
  discreteWeight=.2)
layout(matrix(c(rep(1,6),2,2,3,3,4,4,5,5,6,6,6),
  nrow=3, byrow=TRUE))
plot(myLC,mfColRow = FALSE,
  to.draw.arg=c("p","d.c","p.c","q.c", "p.d","q.d"))
Pois-class

Description

The Poisson distribution has density

\[ p(x) = \frac{\lambda^x e^{-\lambda}}{x!} \]

for \( x = 0, 1, 2, \ldots \). The mean and variance are \( E(X) = Var(X) = \lambda \).

C.f. `rpois`

Objects from the Class

Objects can be created by calls of the form `Pois(lambda)`. This object is a Poisson distribution.

Slots

- `img` Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".
- `param` Object of class "PoisParameter": the parameter of this distribution (lambda), declared at its instantiation
- `r` Object of class "function": generates random numbers (calls function `rpois`)
- `d` Object of class "function": density function (calls function `dpois`)
- `p` Object of class "function": cumulative function (calls function `ppois`)
- `q` Object of class "function": inverse of the cumulative function (calls function `qpois`). The quantile is defined as the smallest value \( x \) such that \( F(x) \geq p \), where \( F \) is the distribution function.
- `support` Object of class "numeric": a (sorted) vector containing the support of the discrete density 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 "DiscreteDistribution", directly. Class "UnivariateDistribution", by class "DiscreteDistribution". Class "Distribution", by class "DiscreteDistribution".

Methods

+ signature(e1 = "Pois", e2 = "Pois"): For the Poisson distribution the exact convolution formula is implemented thereby improving the general numerical approximation.

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

lambda signature(object = "Pois"): returns the slot lambda of the parameter of the distribution

lambda<- signature(object = "Pois"): modifies the slot lambda of the parameter of the distribution

Note

Working with a computer, we use a finite interval as support which carries at least mass 1-getdistrOption("TruncQuantile").

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See Also

PoisParameter-class DiscreteDistribution-class Naturals-class rpois

Examples

P <- Pois(lambda = 1) # P is a Poisson distribution with lambda = 1.
r(P)(1) # one random number generated from this distribution, e.g. 1
d(P)(1) # Density of this distribution is 0.3678794 for x = 1.
p(P)(0.4) # Probability that x < 0.4 is 0.3678794.
q(P)(.1) # x = 0 is the smallest value x such that p(B)(x) >= 0.1.
# in RStudio or Jupyter IRKernel, use q.1(.)(.) instead of q.1(.)(.)
lambda(P) # lambda of this distribution is 1.
lambda(P) <- 2 # lambda of this distribution is now 2.
R <- Pois(lambda = 3) # R is a Poisson distribution with lambda = 2.
S <- P + R # R is a Poisson distribution with lambda = 5(=2+3).
**PoisParameter-class**  
*Class "PoisParameter"*

**Description**

The parameter of a Poisson distribution, used by Pois-class

**Objects from the Class**

Objects can be created by calls of the form `new("PoisParameter", lambda)`. Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Pois is prepared.

**Slots**

- `lambda` Object of class "numeric": the lambda of a Poisson distribution
- `name` Object of class "character": a name / comment for the parameters

**Extends**

Class "Parameter", directly.

**Methods**

- `initialize` signature(.Object = "PoisParameter"): initialize method
- `lambda` signature(object = "PoisParameter"): returns the slot lambda of the parameter of the distribution
- `lambda<-` signature(object = "PoisParameter"): modifies the slot lambda of the parameter of the distribution

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**See Also**

Pois-class Parameter-class

**Examples**

```r
W <- new("PoisParameter", lambda = 1)
lambda(W) # lambda of this distribution is 1.
lambda(W) <- 2 # lambda of this distribution is now 2.
```
PosDefSymmMatrix

Generating functions for PosSemDefSymmMatrix-class resp.
PosDefSymmMatrix-class

Description

Generates an object of class "PosSemDefSymmMatrix" resp. of class "PosDefSymmMatrix".

Usage

PosSemDefSymmMatrix(mat)
PosDefSymmMatrix(mat)

Arguments

mat A numeric positive-[semi]-definite, symmetric matrix with finite entries.

Details

If mat is no matrix, as.matrix is applied.

Value

Object of class "PosSemDefSymmMatrix" resp. of class "PosDefSymmMatrix"

Author(s)

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See Also

PosDefSymmMatrix-class

Examples

PosSemDefSymmMatrix(1)
PosSemDefSymmMatrix(diag(2))
PosDefSymmMatrix(1)
PosDefSymmMatrix(diag(2))
PosDefSymmMatrix-class

Positive-[Semi-]definite, symmetric matrices

Description

The class of positive-[semi-]definite, symmetric matrices.

Objects from the Class

Objects can be created by calls of the form \texttt{new("PosSemDefSymmMatrix", ...)} resp. \texttt{new("PosDefSymmMatrix", ...)}. More frequently they are created via the generating functions \texttt{PosSemDefSymmMatrix} resp. \texttt{PosDefSymmMatrix}.

Slots

.\texttt{Data} Object of class "matrix". A numeric matrix with finite entries.

Extends

Class "\texttt{PosSemDefSymmMatrix}”, directly Class "\texttt{matrix}". from data part.
Class "\texttt{structure}". by class "\texttt{matrix}".
Class "\texttt{array}". by class "\texttt{matrix}".
Class "\texttt{vector}". by class "\texttt{matrix}”, with explicit coerce.
Class "\texttt{vector}". by class "\texttt{matrix}”, with explicit coerce.

Author(s)

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See Also

\texttt{PosDefSymmMatrix}, \texttt{matrix-class}

Examples

\texttt{new("PosDefSymmMatrix", diag(2))}
prob-methods

Methods for Functions print/show in Package 'distr'

Description

print/show-methods

Methods

print signature(x = "UnivariateDistribution"): returns the class of the object and its parameters
show signature(x = "UnivariateDistribution"): returns the class of the object and its parameters

prob-methods

Methods for Function prob in Package 'distr'

Description

prob-methods

Methods

prob signature(object = "BinomParameter"): returns the slot prop of the parameter of the distribution
prob<- signature(object = "BinomParameter"): modifies the slot prob of the parameter of the distribution
prob signature(object = "Binom"): returns the slot prop of the parameter of the distribution
prob<- signature(object = "Binom"): modifies the slot prob of the parameter of the distribution
prob signature(object = "NbinomParameter"): returns the slot prop of the parameter of the distribution
prob<- signature(object = "NbinomParameter"): modifies the slot prob of the parameter of the distribution
prob signature(object = "Nbinom"): returns the slot prop of the parameter of the distribution
prob<- signature(object = "Nbinom"): modifies the slot prob of the parameter of the distribution
prob signature(object = "GeomParameter"): returns the slot prop of the parameter of the distribution (deprecated from 1.9 on)
prob<- signature(object = "GeomParameter"): modifies the slot prob of the parameter of the distribution (deprecated from 1.9 on)
prob signature(object = "Geom"): returns the slot prop of the parameter of the distribution
prob<- signature(object = "Geom"): modifies the slot prob of the parameter of the distribution

prob signature(object = "DiscreteDistribution"): returns the (named) vector of probabilities for the support points of the distribution.

prob<- signature(object = "DiscreteDistribution"): generates a new object of class "DiscreteDistribution" with the same support as object as well as the same .withSim, .withArith, .lowerExact, .logExact slots.

prob signature(object = "UnivarLebDecDistribution"): returns a $2 \times n$ matrix where $n$ is the length of the support of the discrete part of the distribution; the first row named "cond" gives the vector of probabilities for the support points of the discrete part of the distribution (i.e.; conditional on being in the discrete part), the second row named "abs" is like the first one but multiplied with discreteWeight of the distribution, hence gives the absolute probabilities of the support points; the columns are named by the support values.

---

### q-methods

Methods for Function `q` in Package `distr`

**Description**

q-methods

**Methods**

- `q` signature(`save` = "Distribution"): returns the (left-continuous) quantile function, i.e.;
  \[ q(s) = \inf \{ t \mid P(\text{object} \leq t) \geq s \} \]

- `q.l` signature(`object` = "Distribution"): from distr-2.6 onwards, we provide this as a synonym for method `q`; this synonym more explicetely states that we are dealing with the left-continuous variant of a quantile function. It is useful in particular when used from the console in RStudio, as RStudio catches calls to `q()` and treats them separately from usual R evaluation. The developers of RStudio have been asked to fix this and comply with standard R evaluation which explicitely allows overloading `q()` as we do it in this package, but so far have refused to do so, as they claim overloading `q()` was insane.

**See Also**

`Distribution-class`, `q.r`

**Examples**

```r
require(distr)
N <- Norm()
q(N)(0.3)
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)
qu.l(N)(0.3)
```
q.r-methods

Methods

return the right-continuous quantile function, i.e.; \( q.r(s) = \sup \{ t \mid P(\text{object} \leq t) \leq s \} \)

- \texttt{q.r signature(object = "DiscreteDistribution")}
- \texttt{q.r signature(object = "AbscontDistribution")}
- \texttt{q.r signature(object = "UnivarLebDecDistribution")}
- \texttt{q.r signature(object = "UnivarMixingDistribution")}

See Also

- \texttt{DiscreteDistribution-class}
- \texttt{UnivarLebDecDistribution-class}

qqbounds

Computation of confidence intervals for qqplot

Description

We compute confidence intervals for QQ plots. These can be simultaneous (to check whether the whole data set is compatible) or pointwise (to check whether each (single) data point is compatible);

Usage

\[
\text{qqbounds}(x, D, \alpha, n, \text{withConf.pw}, \text{withConf.sim}, \\
\quad \text{exact.sCI}=(n<100), \text{exact.pCI}=(n<100), \\
\quad \text{nosym.pCI} = \text{FALSE}, \text{debug} = \text{FALSE})
\]

Arguments

- \texttt{x} data to be checked for compatibility with distribution \( D \).
- \texttt{D} object of class "UnivariateDistribution", the assumed data distribution.
- \texttt{alpha} confidence level
- \texttt{n} sample size
- \texttt{withConf.pw} logical; shall pointwise confidence lines be computed?
- \texttt{withConf.sim} logical; shall simultaneous confidence lines be computed?
qqbounds

exact.pCI logical; shall pointwise CIs be determined with exact Binomial distribution?
exact.sCI logical; shall simultaneous CIs be determined with exact kolmogorov distribution?
nosym.pCI logical; shall we use (shortest) asymmetric CIs?
debug logical; if TRUE additional output to debug confidence bounds.

Details

Both simultaneous and pointwise confidence intervals come in a finite-sample and an asymptotic version; the finite sample versions will get quite slow for large data sets \( x \), so in these cases the asymptotic version will be preferrable.

For simultaneous intervals, the finite sample version is based on C function "pkolmogorov2x" from package \texttt{stats}, while the asymptotic one uses R function \texttt{pkstwo} again from package \texttt{stats}, both taken from the code to \texttt{ks.test}.

Both finite sample and asymptotic versions use the fact, that the distribution of the supremal distance between the empirical distribution \( \hat{F}_n \) and the corresponding theoretical one \( F \) (assuming data from \( F \)) does not depend on \( F \) for continuous distribution \( F \) and leads to the Kolmogorov distribution (compare, e.g. Durbin(1973)). In case of \( F \) with jumps, the corresponding Kolmogorov distribution is used to produce conservative intervals.

For pointwise intervals, the finite sample version is based on corresponding binomial distributions, (compare e.g., Fisz(1963)), while the asymptotic one uses a CLT approximation for this binomial distribution. In fact, this approximation is only valid for distributions with strictly positive density at the evaluation quantiles.

In the finite sample version, the binomial distributions will in general not be symmetric, so that, by setting \texttt{nosym.pCI} to TRUE we may produce shortest asymmetric confidence intervals (albeit with a considerable computational effort).

The symmetric intervals returned by default will be conservative (which also applies to distributions with jumps in this case).

For distributions with jumps or with density (nearly) equal to 0 at the corresponding quantile, we use the approximation of \( (D-E(D))/\text{sd}(D) \) by the standard normal at these points; this latter approximation is only available if package \texttt{distrEx} is installed; otherwise the corresponding columns will be filled with NA.

Value

A list with components \texttt{crit} — a matrix with the lower and upper confidence bounds, and \texttt{err} a logical vector of length 2.

Component \texttt{crit} is a matrix with \texttt{length(x)} rows and four columns \texttt{c(sim.left, sim.right, pw.left, pw.right)}.
Entries will be set to \texttt{NA} if the corresponding \( x \) component is not in \texttt{support(D)} or if the computation method returned an error or if the corresponding parts have not been required (if \texttt{withConf.pw} or \texttt{withConf.sim} is \texttt{FALSE}).

\texttt{err} has components \texttt{pw} —do we have a non-error return value for the computation of pointwise CI’s (\texttt{FALSE} if \texttt{withConf.pw} is \texttt{FALSE})— and \texttt{sim} —do we have a non-error return value for the computation of simultaneous CI’s (\texttt{FALSE} if \texttt{withConf.sim} is \texttt{FALSE}).
Author(s)

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References

Durbin, J. (1973) *Distribution theory for tests based on the sample distribution function*. SIAM.

See Also

`qqplot` from package `stats` – the standard QQ plot function, `ks.test` again from package `stats` for the implementation of the Kolmogorov distributions; `qqplot` from package `distr` for comparisons of distributions, and `qqplot` from package `distrMod` for comparisons of data with models, as well as `qqplot` for checking of corresponding robust estimators.

Examples

```r
qqplot(Norm(15,sqrt(30)), ChiSq(df=15))
```

```r
nenuses:
nqbounds(x = rnorm(30),Norm(),alpha=0.95,n=30,
          withConf.pw = TRUE, withConf.sim = TRUE,
          exact.sCI=TRUE,exact.pCI= TRUE,
          nosym.pCI = FALSE)
nqbounds(x = rchisq(30,df=4),ChiSq(df=4),alpha=0.95,n=30,
          withConf.pw = TRUE, withConf.sim = TRUE,
          exact.sCI=FALSE,exact.pCI= FALSE,
          nosym.pCI = FALSE)
nqbounds(x = rchisq(30,df=4),ChiSq(df=4),alpha=0.95,n=30,
          withConf.pw = TRUE, withConf.sim = TRUE,
          exact.sCI=TRUE,exact.pCI= TRUE,
          nosym.pCI = TRUE)
```

Description

We generalize function `qqplot` from package `stats` to be applicable to distribution objects. In this context, `qqplot` produces a QQ plot of two distributions, i.e.: argument `x` is the distribution to be checked for compatibility, and `y` is the model ($H_0$) distribution. Graphical parameters may be given as arguments to `qqplot`. The `stats` function is just the method for signature `x=ANY,y=ANY`. In all title and axis label arguments, if `withSubst` is `TRUE`, the following patterns are substituted:

"%C" class of argument `x`

"%A" deparsed argument `x`

"%D" time/date-string when the plot was generated
qqplot

Usage

qqplot(x, y, ...)    ## S4 method for signature 'UnivariateDistribution,UnivariateDistribution'
qqplot(x, y,
       n = 30, withIdLine = TRUE, withConf = TRUE,
       withConf.pw = withConf, withConf.sim = withConf,
       plot.it = TRUE, xlab = deparse(substitute(x)),
       ylab = deparse(substitute(y)), ...
      width = 10, height = 5.5, withSweave = getdistroOption("withSweave"),
      mfColRow = TRUE, n.CI = n, col.IdL = "red", lty.IdL = 2, lwd.IdL = 2,
      alpha.CI = .95, exact.pCI = (n<100), exact.sCI = (n<100), nosym.pCI = FALSE,
      col.pCI = "orange", lty.pCI = 3, lwd.pCI = 2, pch.pCI = par("pch"),
      cex.pCI = par("cex"),
      col.sCI = "tomato2", lty.sCI = 4, lwd.sCI = 2, pch.sCI = par("pch"),
      cex.sCI = par("cex"),
      cex.pch = par("cex"), col.pch = par("col"),
      jit.fac = 0, check.NotInSupport = TRUE,
      col.NotInSupport = "red", with.legend = TRUE, legend.bg = "white",
      legend.pos = "topleft", legend.cex = 0.8, legend.pref = "",
      legend.postf = "", legend.alpha = alpha.CI, debug = FALSE, withSubst = TRUE)

qqplot(x, y,
       plot.it = TRUE, xlab = deparse(substitute(x)),
       ylab = deparse(substitute(y)), ...)    ## S4 method for signature 'ANY,ANY'

Arguments

  x          object of class "ANY" (stats-method) or of class "UnivariateDistribution":
             to be compared to y.
  y          object of class "ANY" (stats-method) or of class "UnivariateDistribution".
  n          numeric; number of quantiles at which to do the comparison.
  withIdLine logical; shall line y = x be plotted in?
  withConf   logical; shall confidence lines be plotted?
  withConf.pw logical; shall pointwise confidence lines be plotted?
  withConf.sim logical; shall simultaneous confidence lines be plotted?
  plot.it    logical; shall be plotted at all (inherited from qqplot)?
  xlab       x-label
  ylab       y-label
  ...        further parameters for function plot
  width      width (in inches) of the graphics device opened
  height     height (in inches) of the graphics device opened
  withSweave logical: if TRUE (for working with Sweave) no extra device is opened and height/width
               are not set
  mfColRow   shall default partition in panels be used — defaults to TRUE
n.CI numeric; number of points to be used for confidence interval

col.Idl color for the identity line

lty.Idl line type for the identity line

lwd.Idl line width for the identity line

alpha.CI confidence level

exact.pCI logical; shall pointwise CIs be determined with exact Binomial distribution?

exact.sCI logical; shall simultaneous CIs be determined with exact kolmogorov distribution?

donSym.pCI logical; shall we use (shortest) asymmetric CIs?

col.pCI color for the pointwise CI

lty.pCI line type for the pointwise CI

lwd.pCI line width for the pointwise CI

pch.pCI symbol for points (for discrete mass points) in pointwise CI

cex.pCI magnification factor for points (for discrete mass points) in pointwise CI

col.sCI color for the simultaneous CI

lty.sCI line type for the simultaneous CI

lwd.sCI line width for the simultaneous CI

pch.sCI symbol for points (for discrete mass points) in simultaneous CI

cex.sCI magnification factor for points (for discrete mass points) in simultaneous CI

cex.pch magnification factor for the plotted symbols

col.pch color for the plotted symbols

jit.fac jittering factor used for discrete distributions

check.NotInSupport logical; shall we check if all x-quantiles lie in support(y)?

col.NotInSupport color; if preceding check TRUE color of x-quantiles if not in support(y)

with.legend logical; shall a legend be plotted?

legend.bg background color for the legend

legend.pos position for the legend

legend.cex magnification factor for the legend

legend.pref character to be prepended to legend text

legend.postf character to be appended to legend text

legend.alpha nominal coverage probability

deq logical; if TRUE additional output to debug confidence bounds.

withSubst logical; if TRUE (default) pattern substitution for titles and lables is used; otherwise no substitution is used.
Details

`qqplot` signature(x = "ANY", y = "ANY"): function `qqplot` from package `stats`.

`qqplot` signature(x = "UnivariateDistribution", y = "UnivariateDistribution"): produces a QQ plot for two univariate distributions.

Value

A list of elements containing the information needed to compute the respective QQ plot, in particular it extends the elements of the return value of function `qqplot` from package `stats`, i.e., a list with components `x` and `y` for `x` and `y` coordinates of the plotted points; more specifically it contains

- `x`: The x coordinates of the points that were/would be plotted
- `y`: The corresponding quantiles of the second distribution, including `NA`s.
- `crit`: A matrix with the lower and upper confidence bounds (computed by `qqbounds`).
- `err`: logical vector of length 2.

(elements `crit` and `err` are taken from the return value(s) of `qqbounds`). The return value allows to recover all information used to produce the plot for later use in enhanced graphics (e.g. with `ggplot`).

Author(s)

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References


See Also

`qqplot` from package `stats` – the standard QQ plot function and `qqbounds`, used by `qqplot` to produce confidence intervals.

Examples

```r
qqplot(Norm(15,sqrt(30)), Chisq(df=15))
## some discrete Distributions:
P <- Pois(5)
B <- Binom(size=2000,prob=5/2000)
qqplot(B,P)

## takes too much time for R CMD check --as-cran
qqplot(B,P, nosym,pCI=TRUE)

## some Lebesgue-Decomposed distributions:
mylist <- UnivarLebDecDistribution(discretePart=Binom(3,.3), acPart=Norm(2,2),
       acWeight=11/20)
mylist2 <- mylist+0.1
qqplot(mylist,mylist2)
```
qqplot(mylist, mylist2, exact.pCI=FALSE, exact.sCI=FALSE)

## takes too much time for R CMD check --as-cran
qqplot(mylist, mylist2, nosym.pCI=TRUE)

# some ac. distribution with a gap
mylist3 <- UnivarMixingDistribution(Unif(0,0.3), Unif(0.6,1), mixCoeff=c(0.8, 0.2))
gaps(mylist3)

mylist4 <- UnivarMixingDistribution(Unif(0,0.3), Unif(0.6,1), mixCoeff=c(0.6, 0.4))
qqplot(mylist3, mylist4)
qqplot(mylist3, mylist4, nosym.pCI=TRUE)

---

### r-methods

**Description**

r-methods

**Methods**

`r` signature(object = "Distribution"): generates random deviates according to the distribution

**See Also**

Distribution-class

---

### rate-methods

**Description**

rate-methods

**Methods**

`rate` signature(object = "ExpParameter"): returns the slot rate of the parameter of the distribution
`rate<-` signature(object = "ExpParameter"): modifies the slot rate of the parameter of the distribution
`rate` signature(object = "Exp"): returns the slot rate of the parameter of the distribution
`rate<-` signature(object = "Exp"): modifies the slot rate of the parameter of the distribution
`rate` signature(object = "DExp"): returns the slot rate of the parameter of the distribution
`rate<-` signature(object = "DExp"): modifies the slot rate of the parameter of the distribution
Description

Particular case of a one-dimensional Euclidean Space

Usage

\texttt{Reals()}

Objects from the Class

Objects could theoretically be created by calls of the form \texttt{new("Reals", dimension, name)}.
Usually an object of this class is not needed on its own. It is generated automatically when a univariate absolutely continuous distribution is instantiated.

Slots

dimension Object of class "character": the dimension of the space, by default = 1
name Object of class "character": the name of the space, by default = "Real Space"

Extends

Class "EuclideanSpace", directly.
Class "rSpace", by class "EuclideanSpace".

Methods

\texttt{initialize signature(.Object = "Reals"): initialize method}

Author(s)

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Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Mathias Kohl <Matthias.Kohl@stamats.de>

See Also

\texttt{EuclideanSpace-class Naturals-class AbscontDistribution-class}

Examples

\texttt{R <- Reals()}
\texttt{liesIn(R,c(0,0)) \# FALSE}
**rSpace-class**

*Class "rSpace"*

**Description**

The distribution-classes contain a slot where the sample space is stored. Typically, discrete random variables take naturals as values. `rSpace` is the mother-class of the class `EuclideanSpace`.

**Objects from the Class**

A virtual Class: No objects may be created from it.

**Slots**

- `name`: Object of class "character": the name of the space

**Methods**

- `name`: signature(object = "rSpace"): returns the name of the space
- `name<-`: signature(object = "rSpace"): changes the name of the space

**Author(s)**

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**See Also**

[Lattice-class Naturals-class EuclideanSpace-class Distribution-class](#)

---

**RtoDPQ**

*Default procedure to fill slots d,p,q given r for a.c. distributions*

**Description**

function to do get empirical density, cumulative distribution and quantile function from random numbers

**Usage**

```r
RtoDPQ(r, e = getdistrOption("RtoDPQ.e"),
         n = getdistrOption("DefaultNrGridPoints"), y = NULL)
```
Arguments

- **r**  
  the random number generator

- **e**  
  $10^e$ numbers are generated, a higher number leads to a better result.

- **n**  
  The number of grid points used to create the approximated functions, a higher number leads to a better result.

- **y**  
  a (numeric) vector or NULL

Details

RtoDPQ generates $10^e$ random numbers, by default

$$e = RtoDPQ.e$$

Instead of using simulated grid points, we have an optional parameter `y` for using N. Horbenko’s quantile trick: i.e.; on an equally spaced grid `x.grid` on [0,1], apply $f(q(x)(x.grid))$ and write the result to `y` and produce density and cdf from this value `y` given to RtoDPQ as argument (instead of simulating grid points).

The density is formed on the basis of `n` points using `approxfun` and `density`, by default

$$n = DefaultNrGridPoints$$

The cumulative distribution function and the quantile function are also created on the basis of `n` points using `approxfun` and `ecdf`. Of course, the results are usually not exact as they rely on random numbers.

Value

RtoDPQ returns a list of functions.

- **dfun**  density
- **pfun**  cumulative distribution function
- **qfun**  quantile function

Note

Use RtoDPQ for absolutely continuous and RtoDPQ.d for discrete distributions.

Author(s)

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See Also

- `UnivariateDistribution-class`, `density`, `approxfun`, `ecdf`
Examples

```r	n2 <- function(n){rnorm(n)^2}
x <- RtoDPQ(r = t2, e = 4, n = 512)
# returns density, cumulative distribution and quantile function of
# squared standard normal distribution
x$dfun(4)
RtoDPQ(r = t2, e = 5, n = 1024)  # for a better result
	rp2 <- function(n){rpois(n, lambda = 1)^2}
x <- RtoDPQ.d(r = rp2, e = 5)
# returns density, cumulative distribution and quantile function of
# squared Poisson distribution with parameter lambda=1
```

RtoDPQ.d

Default procedure to fill slots d,p,q given r for discrete distributions

Description

function to do get empirical density, cumulative distribution and quantile function from random numbers

Usage

RtoDPQ.d(r, e = getdistrOption("RtoDPQ.e"))

Arguments

- `r`: the random number generator
- `e`: $10^e$ numbers are generated, a higher number leads to a better result.

Details

RtoDPQ.d generates $10^e$ random numbers, by default $e = RtoDPQ.e$ which are used to produce a density, cdf and quantile function. Of course, the results are usually not exact as they rely on random numbers.

Value

RtoDPQ returns a list of functions.

- `dfun`: density
- `pfun`: cumulative distribution function
- `qfun`: quantile function

Note

Use RtoDPQ for absolutely continuous and RtoDPQ.d for discrete distributions.
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See Also

UnivariateDistribution-class, density, approxfun, ecdf

Examples

rn2 <- function(n){rnorm(n)^2}
x <- RtoDPQ(r = rn2, e = 4, n = 512)
# returns density, cumulative distribution and quantile function of
# squared standard normal distribution

x$d(fun)(4)
RtoDPQ(r = rn2, e = 5, n = 1024) # for a better result

rp2 <- function(n){rpois(n, lambda = 1)^2}
x <- RtoDPQ.d(r = rp2, e = 5)
# returns density, cumulative distribution and quantile function of
# squared Poisson distribution with parameter lambda=1

RtoDPQ.LC Default procedure to fill slots d,p,q given r for Lebesgue decomposed distributions

Description

function to do get empirical density, cumulative distribution and quantile function from random numbers

Usage

RtoDPQ.LC(r, e = getdistrOption("RtoDPQ.e"),
n = getdistrOption("DefaultNrGridPoints"), y = NULL)

Arguments

r the random number generator
e 10^e numbers are generated, a higher number leads to a better result.
n The number of grid points used to create the approximated functions, a higher number leads to a better result.
y a (numeric) vector or NULL
Details

RtoDPQ.LC generates $10^e$ random numbers, by default

\[ e = \text{RtoDPQ.e} \]

Replicates are assumed to be part of the discrete part, unique values to be part of the a.c. part of the distribution. For the replicated ones, we generate a discrete distribution by a call to DiscreteDistribution.

For the a.c. part, similarly to RtoDPQ we have an optional parameter \( y \) for using N. Horbenko’s quantile trick: i.e.; on an equally spaced grid \( x, \text{grid} \) on \([0,1]\), apply \( f(q(x)(x, \text{grid})) \), write the result to \( y \) and use these values instead of simulated ones.

The a.c. density is formed on the basis of \( n \) points using approxfud and density (applied to the unique values), by default

\[ n = \text{DefaultNrGridPoints} \]

The cumulative distribution function is based on all random variables, and, as well as the quantile function, is also created on the basis of \( n \) points using approxfud and ecdf. Of course, the results are usually not exact as they rely on random numbers.

Value

RtoDPQ.LC returns an object of class UnivarLebDecDistribution.

Note

Use RtoDPQ for absolutely continuous and RtoDPQ.d for discrete distributions.

Author(s)

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

See Also

UnivariateDistribution-class, density, approxfud, ecdf

Examples

```r
rn2 <- function(n) ifelse(rbinom(n,1,0.3),rnorm(n)^2,rbinom(n,4,0.3))
x <- RtoDPQ.LC(r = rn2, e = 4, n = 512)
plot(x)
# returns density, cumulative distribution and quantile function of
# squared standard normal distribution
d.discrete(x)(4)
x2 <- RtoDPQ.LC(r = rn2, e = 5, n = 1024) # for a better result
plot(x2)
```
Methods for Function scale in Package ‘distr’

Description

scale-methods

Methods

scale  signature(object = "GammaParameter"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "GammaParameter"): modifies the slot scale of the parameter of the distribution

scale  signature(object = "Gammad"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Gammad"): modifies the slot scale of the parameter of the distribution

scale  signature(object = "LogisParameter"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "LogisParameter"): modifies the slot scale of the parameter of the distribution

scale  signature(object = "Logis"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Logis"): modifies the slot scale of the parameter of the distribution

scale  signature(object = "WeibullParameter"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "WeibullParameter"): modifies the slot scale of the parameter of the distribution

scale  signature(object = "Weibull"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Weibull"): modifies the slot scale of the parameter of the distribution

scale  signature(object = "CauchyParameter"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "CauchyParameter"): modifies the slot scale of the parameter of the distribution

scale  signature(object = "Cauchy"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Cauchy"): modifies the slot scale of the parameter of the distribution

scale  signature(object = "Chisq"): if ncp(object) is 0, a Chi-squared distribution is also a Gamma distribution; in this case, scale returns 2 else an error;
Methods for Function sd in Package ‘distr’

Description

sd-methods

Methods

sd  signature(x = "Any"): see sd
sd  signature(x = "NormParameter"): returns the slot sd of the parameter of the distribution
sd<- signature(object = "NormParameter"): modifies the slot sd of the parameter of the distribution
sd  signature(x = "Norm"): returns the slot sd of the parameter of the distribution
sd<- signature(object = "Norm"): modifies the slot sd of the parameter of the distribution

See Also

sd

Methods for Function sdlog in Package ‘distr’

Description

sdlog-methods

Methods

sdlog signature(object = "LnormParameter"): returns the slot sdlog of the parameter of the distribution
sdlog< signature(object = "LnormParameter"): modifies the slot sdlog of the parameter of the distribution
sdlog signature(object = "Lnorm"): returns the slot sdlog of the parameter of the distribution
sdlog< signature(object = "Lnorm"): modifies the slot sdlog of the parameter of the distribution
shape-methods

Methods for Function shape in Package 'distr'

Description

shape-methods

Methods

- **shape**
  - signature(object = "GammaParameter"): returns the slot shape of a parameter of a Gamma distribution
  
- **shape<-**
  - signature(object = "GammaParameter"): modifies the slot shape of a parameter of a Gamma distribution

- **shape**
  - signature(object = "Gammad"): returns the slot shape of the parameter slot of a Gamma distribution
  
- **shape<-**
  - signature(object = "Gammad"): modifies the slot shape of the parameter slot of a Gamma distribution

- **shape**
  - signature(object = "WeibullParameter"): returns the slot shape of a parameter of a Weibull distribution
  
- **shape<-**
  - signature(object = "WeibullParameter"): modifies the slot shape of a parameter of a Weibull distribution

- **shape**
  - signature(object = "Weibull"): returns the slot shape of the parameter slot of the distribution
  
- **shape<-**
  - signature(object = "Weibull"): modifies the slot shape of the parameter slot of the distribution

- **shape**
  - signature(object = "Chisq"): if ncp(object) is 0, a Chi-squared distribution is also a Gamma distribution; in this case, shape returns df(object)/2 else an error;

- **shape**
  - signature(object = "Exp"): returns the slot shape of the parameter slot of the Exp distribution (=1)

shape1-methods

Methods for Function shape1 in Package 'distr'

Description

shape-methods
Methods

shape1 signature(object = "BetaParameter"): returns the slot shape1 of the parameter of the distribution

shape1<- signature(object = "BetaParameter"): modifies the slot shape1 of the parameter of the distribution

shape1 signature(object = "Beta"): returns the slot shape1 of the parameter of the distribution

shape1<- signature(object = "Beta"): modifies the slot shape1 of the parameter of the distribution

shape2-methods  Methods for Function shape2 in Package 'distr'

shape2 signature(object = "BetaParameter"): returns the slot shape2 of the parameter of the distribution

shape2<- signature(object = "BetaParameter"): modifies the slot shape2 of the parameter of the distribution

shape2 signature(object = "Beta"): returns the slot shape2 of the parameter of the distribution

shape2<- signature(object = "Beta"): modifies the slot shape2 of the parameter of the distribution

simplifyD-methods  Methods for function simplifyD in Package 'distr'

Description

simplifyD-methods

Usage

simplifyD(object)

Arguments

object distribution object
**Details**

Generating functions `UnivarMixingDistribution Minimum`, `Maximum`, `Truncate`, and `Huberize` have an argument `withSimplify` which decides whether the respective result is filtered by/piped through a call to `simplifyD`. By default, this argument is set to the distr-option `getDistroOption("simplifyD")` (for the inspection and modification of such global options see `distroptions`). Depending on whether or not this option is `TRUE`, also arithmetic operations `"+", "*", "/", "+^"` and group `Math` give results filtered by/piped through a call to `simplifyD`.

**Value**

The corresponding, possibly simplified distribution.

**Methods**

- `simplifyD signature(object = "AbscontDistribution")`: returns object unchanged.
- `simplifyD signature(object = "DiscreteDistribution")`: returns object unchanged.
- `simplifyD signature(object = "UnivarLebDecDistribution")`: checks whether `acWeight` or `discreteWeight` is approximately (i.e.: up to `getDistroOption("TruncQuantile")`) zero and if so, accordingly returns `discretePart(object)` or `acPart(object)`, respectively.
- `simplifyD signature(object = "UnivarMixingDistribution")`: returns the flattened version of `object` (using `flat.mix`). Before doing so, it checks whether any component carries weight approximately (i.e.: up to `getDistroOption("TruncQuantile")`) one (in slot `mixCoeff`) and if so, returns this component; else, if not all weights are below `getDistroOption("TruncQuantile")`, it filters out those components with weight less than `getDistroOption("TruncQuantile")`.

**See Also**

`Huberize, Minimum`

**Examples**

```r
set.seed(123)
Mix1 <- UnivarMixingDistribution(Norm(), Binom(2, .3),
   UnivarLebDecDistribution(acPart = ChiSq(df = 2), discretePart = Nbinom(3, .09),
   acWeight = .3),
   Norm() - ChiSq(df=3), mixCoeff=c(0, 0, 0.2, 0.8), withSimplify = FALSE)
Mix2 <- UnivarMixingDistribution(Norm(), Mix1, DExp(2),
   mixCoeff = c(0, 0.2, 0.8), withSimplify = FALSE)
Mix2
simplifyD(Mix2)
```
simplifyr-methods

Methods for Function simplifyr in Package 'distr'

Description
simplifyr-methods

Methods

simplifyr signature(Object = "UnivariateDistribution"): After several transformations of a given distribution it may take quite a long time to generate random numbers from the resulting distribution. simplifyr generates a certain number, by default $10^5$, of random numbers once. This pool of random numbers forms the basis for further uses of the r-method. That is, random numbers are generated by sampling with replacement out of this pool.

Note
If you want to generate many random numbers, you should use simplifyr with a big size to be sure, that your numbers are really random.

See Also
Distribution-class

Examples

```r
F <- (Norm() + Binom() + Pois() + Exp() ) * 2 - 10
system.time(r(F)(10^6))
simplifyr(F, size = 10^6)
system.time(r(F)(10^6))
```

size-methods

Methods for Function size in Package 'distr'

Description
size-methods

Methods

size signature(object = "BinomParameter"): returns the slot size of the parameter of the distribution

size<- signature(object = "BinomParameter"): modifies the slot size of the parameter of the distribution

size signature(object = "Binom"): returns the slot size of the parameter of the distribution
solve-methods

Methods for Function solve in Package 'distr'

Description

solve-methods using generalized inverses for various types of matrices

Usage

solve(a, b, ...)

## S4 method for signature 'ANY,ANY'
solve(a, b, generalized =
getdistrOption("use.generalized.inverse.by.default"), tol = 1e-10)

## S4 method for signature 'PosSemDefSymmMatrix,ANY'
solve(a, b, generalized =
getdistrOption("use.generalized.inverse.by.default"), tol = 1e-10)

## S4 method for signature 'PosDefSymmMatrix,ANY'
solve(a, b, tol = 1e-10)

Arguments

a matrix to be inverted / to be solved for RHS.
b a numeric or complex vector or matrix giving the right-hand side(s) of the linear system. If missing, b is taken to be an identity matrix and solve will return the inverse of a.
...

... further arguments to be passed to specific methods (see solve).
ge generalized logical: should generalized / Moore-Penrose inverses be used? By default uses the corresponding global option to be set by distroptions.
tol the tolerance for detecting linear dependencies in the columns of a. Default is .Machine$double.eps.
Details

The method for the Moore-Penrose inverse for signature(a = "PosSemDefSymmMatrix", b = "ANY") uses eigen to find the eigenvector decomposition of a and then simply "pseudo-inverts" the corresponding diagonal matrix built from eigen(a)$values, while for signature(a = "ANY", b = "ANY") it uses the svd decomposition of a and then simply "pseudo-inverts" the corresponding diagonal matrix built from svd(a)$. 

Methods

solve signature(a = "ANY", b = "ANY"): tries to evaluate solve.default method from base in classical way; if this gives an error, this one is returned if generalized is TRUE, else it will then return $a^{-b}$ where $a^{-}$ is the pseudo or Moore-Penrose inverse of $a$.

solve signature(a = "PosSemDefSymmMatrix", b = "ANY"): evaluates $a^{-b}$ where $a^{-}$ is the pseudo or Moore-Penrose inverse of $a$.

solve signature(a = "PosDefSymmMatrix", b = "ANY"): evaluates solve method from base in classical way.

Author(s)

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

See Also

solve for the default method, eigen and svd for the pseudo inversion

SphericalSymmetry Generating function for SphericalSymmetry-class

Description

Generates an object of class "SphericalSymmetry".

Usage

SphericalSymmetry(SymmCenter = 0)

Arguments

SymmCenter numeric: center of symmetry

Value

Object of class "SphericalSymmetry"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>
See Also

SphericalSymmetry-class, DistributionSymmetry-class

Examples

SphericalSymmetry()

## The function is currently defined as

function(SymmCenter = 0){
  new("SphericalSymmetry", SymmCenter = SymmCenter)
}

SphericalSymmetry-class

Class for Spherical Symmetric Distributions

Description

Class for spherical symmetric distributions.

Objects from the Class

Objects can be created by calls of the form `new("SphericalSymmetry")`. More frequently they are created via the generating function `SphericalSymmetry`. Spherical symmetry for instance leads to a simplification for the computation of optimally robust influence curves.

Slots

type Object of class "character": contains “spherical symmetric distribution”
SymmCenter Object of class "numeric": center of symmetry

Extends

Class "EllipticalSymmetry", directly.
Class "DistributionSymmetry", by class "EllipticalSymmetry".
Class "Symmetry", by class "EllipticalSymmetry".

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

SphericalSymmetry, DistributionSymmetry-class

Examples

new("SphericalSymmetry")
Methods for Function `sqrt` in Package `distr`

**Description**

`sqrt`-methods using generalized inverses for p.s.d. matrices

**Usage**

```r
## S4 method for signature 'PosSemDefSymmMatrix'
sqrt(x)
```

**Arguments**

- `x`: a p.s.d. matrix (of class `PosSemDefSymmMatrix`)

**Methods**

```r
sqrt signature(x = "PosSemDefSymmMatrix"): produces a symmetric, p.s.d. matrix \( y \) such that \( x = y^2 \).
```

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**See Also**

- `solve`

Utility to automatically generate accessor and replacement functions

**Description**

Creates definitions for accessor and replacement functions of an given class.

**Usage**

```r
standardMethods(class, writetofile = FALSE, directory)
```

**Arguments**

- `class`: the class for which accessor and replacement functions are to be produced, given as a string
- `writetofile`: logical value, indicating whether output is to be written to a file
- `directory`: if `writetofile` = `TRUE`, the output is written to a file in the given directory, the name of the file starting with "classname" and ending with "StandardMethods.txt"
Value

no value is returned

Author(s)

Thomas Stabla <statho@web.de>

Examples

setClass("testclass", representation(a = "numeric", b = "character"))
standardMethods("testclass")

describe support-methods

Methods

support signature(object = "DiscreteDistribution"): returns the support

Symmetry-class

Class of Symmetries

Description

Class of symmetries of various objects.

Objects from the Class

A virtual Class: No objects may be created from it.

Slots

type Object of class "character": describes type of symmetry.
SymmCenter Object of class "ANY": center of symmetry.

Methods

type signature(object = "Symmetry"): accessor function for slot type
SymmCenter signature(object = "Symmetry"): accessor function for slot SymmCenter
show signature(object = "Symmetry")
Author(s)
Matthias Kohl <Matthias.Kohl@stamats.de>

See Also
DistributionSymmetry-class, OptionalNumeric-class

Td-class

Class "Td"

Description
The $t$ distribution with $df = \nu$ degrees of freedom has density

$$f(x) = \frac{\Gamma((\nu + 1)/2)}{\sqrt{\pi \nu} \Gamma(\nu/2)} (1 + x^2/\nu)^{-(\nu+1)/2}$$

for all real $x$. It has mean $0$ (for $\nu > 1$) and variance $\frac{\nu}{\nu - 2}$ (for $\nu > 2$). C.f. rt

Objects from the Class
Objects can be created by calls of the form Td(df). This object is a $t$ distribution.

Slots
- img Object of class "Reals": The domain of this distribution has got dimension 1 and the name "Real Space".
- param Object of class "TParameter": the parameter of this distribution (df), declared at its instantiation
- r Object of class "function": generates random numbers (calls function rt)
- d Object of class "function": density function (calls function dt)
- p Object of class "function": cumulative function (calls function pt)
- q Object of class "function": inverse of the cumulative function (calls function qt)
  - .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.
**Td-class**

**Extends**
- Class "AbscontDistribution", directly.
- Class "UnivariateDistribution", by class "AbscontDistribution".
- Class "Distribution", by class "AbscontDistribution".

**Methods**

- `df` signature(`object = "Td"`): returns the slot `df` of the parameter of the distribution
- `df<-` signature(`object = "Td"`): modifies the slot `df` of the parameter of the distribution
- `ncp` signature(`object = "Td"`): returns the slot `ncp` of the parameter of the distribution
- `ncp<-` signature(`object = "Td"`): modifies the slot `ncp` of the parameter of the distribution

**Ad hoc methods**

For R Version <2.3.0 ad hoc methods are provided for slots `q` if `ncp!=0`; for R Version >=2.3.0 the methods from package `stats` are used.

**Note**

The general non-central t with parameters \((\nu, \delta) = (df, ncp)\) is defined as the distribution of

\[ T_\nu(\delta) := \frac{U + \delta}{\chi_\nu / \sqrt{\nu}} \]

where \(U\) and \(\chi_\nu\) are independent random variables, \(U \sim N(0, 1)\), and \(\chi_\nu^2\) is chi-squared, see \(\text{rchisq}\).

The most used applications are power calculations for t-tests: Let \(T = \frac{\bar{X} - \mu}{S/\sqrt{n}}\) where \(\bar{X}\) is the mean and \(S\) the sample standard deviation (sd) of \(X_1, X_2, \ldots, X_n\) which are i.i.d. \(N(\mu, \sigma^2)\). Then \(T\) is distributed as non-centrally \(t\) with \(df = n - 1\) degrees of freedom and non-centrality parameter \(ncp = (\mu - \mu_0)\sqrt{n}/\sigma\).

**Author(s)**

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- Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
- Matthias Kohl <Matthias.Kohl@stamats.de>

**See Also**

- TParameter-class, AbscontDistribution-class, Reals-class, rt

**Examples**

```
T <- Td(df = 1) # T is a t distribution with df = 1.
r(T)(1) # one random number generated from this distribution, e.g. -0.09697573
d(T)(1) # Density of this distribution is 0.1591549 for x = 1.
p(T)(1) # Probability that x < 1 is 0.75.
q(T)(.1) # Probability that x < -3.077684 is 0.1.
```
## TParameter-class

**Description**

The parameter of a $t$ distribution, used by Td-class

**Objects from the Class**

Objects can be created by calls of the form new("TParameter", df, ncp). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Td is instantiated.

**Slots**

- **df**: Object of class "numeric": the degrees of freedom of a $T$ distribution
- **ncp**: Object of class "numeric": the noncentrality parameter of a $T$ distribution
- **name**: Object of class "character": a name / comment for the parameters

**Extends**

Class "Parameter", directly.

**Methods**

- **initialize**: signature(.Object = "TParameter"): initialize method
- **df**: signature(object = "TParameter"): returns the slot df of the parameter of the distribution
- **df<-**: signature(object = "TParameter"): modifies the slot df of the parameter of the distribution
- **ncp**: signature(object = "TParameter"): returns the slot ncp of the parameter of the distribution
- **ncp<-**: signature(object = "TParameter"): modifies the slot ncp of the parameter of the distribution

**Author(s)**

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Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
See Also

Td-class Parameter-class

Examples

W <- new("TParameter", df=1, ncp = 0)
df(W) # df of this distribution is 1.
df(W) <- 2 # df of this distribution is now 2.

Truncate-methods

Methods for function Truncate in Package ‘distr’

Description

Truncate-methods

Usage

Truncate(object, ...)
## S4 method for signature 'AbscontDistribution'
Truncate(object, lower = -Inf, upper = Inf)
## S4 method for signature 'DiscreteDistribution'
Truncate(object, lower= -Inf, upper = Inf)
## S4 method for signature 'LatticeDistribution'
Truncate(object, lower= -Inf, upper = Inf)
## S4 method for signature 'UnivarLebDecDistribution'
Truncate(object, lower = -Inf, upper = Inf,
           withSimplify = getdistrOption("simplifyD"))

Arguments

object distribution object
... not yet used; takes up lower, upper, withSimplify.
lower numeric; lower truncation point
upper numeric; upper truncation point
withSimplify logical; is result to be piped through a call to simplifyD?

Value

the corresponding distribution of the truncated random variable
Methods

**Truncate** signature(object = "AbscontDistribution"): returns the distribution of \( \min(\text{upper}, \max(X, \text{lower})) \) conditioned to \( \text{lower} \leq X \leq \text{upper} \), if \( X \) is distributed according to \( \text{object} \); if slot .\logExact of argument \( \text{object} \) is TRUE and if either there is only one-sided truncation or both truncation points lie on the same side of the median, we use this representation to enhance the range of applicability, in particular, for slot \( r \), we profit from Peter Dalgaard’s clever log-tricks as indicated in http://r.789695.n4.nabble.com/help-on-sampling-from-the-truncated-normal-gamma-distribution.html#a868120. To this end we use the internal functions (i.e.; non exported to namespace) .\trunc.up and .\trunc.low which provide functional slots \( r, d, p, q \) for one-sided truncation. In case of two sided truncation, we simply use one-sided truncation successively — first left and then right in case we are right of the median, and the other way round else; the result is again of class "AbscontDistribution";

**Truncate** signature(object = "DiscreteDistribution"): returns the distribution of \( \min(\text{upper}, \max(X, \text{lower})) \) conditioned to \( \text{lower} \leq X \leq \text{upper} \), if \( X \) is distributed according to \( \text{object} \); the result is again of class "DiscreteDistribution"

**Truncate** signature(object = "LatticeDistribution"): if length of the correps. lattice is infinite and slot .\logExact of argument \( \text{object} \) is TRUE, we proceed similarly as in case of AbscontDistribution, also using internal functions .\trunc.up and .\trunc.low; else we use the corresponding "DiscreteDistribution" method; the result is again of class "LatticeDistribution"

**Truncate** signature(object = "UnivarLebDecDistribution"): returns the distribution of \( \min(\text{upper}, \max(X, \text{lower})) \) conditioned to \( \text{lower} \leq X \leq \text{upper} \), if \( X \) is distributed according to \( \text{object} \); the result is again of class "UnivarLebDecDistribution"

See Also

Huberize, Minimum

Examples

```r
plot(Truncate(Norm(),lower=-1,upper=2))
TN <- Truncate(Norm(),lower=15,upper=15.7) ### remarkably right!
plot(TN)
r(TN)(30)
TNG <- Truncate(geom(prob=0.05),lower=325,upper=329) ### remarkably right!
plot(TNG)
```

### Unif-class

**Class "Unif"**

Description

The uniform distribution has density

\[
d(x) = \frac{1}{\text{max} - \text{min}}
\]

for \( \text{min} \), by default = 0, \( \leq x \leq \text{max} \), by default = 1. C.f. runif
Objects from the Class

Objects can be created by calls of the form `unif(Min, Max)`. This object is a uniform distribution.

Slots

- `img`: Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".
- `param`: Object of class "UnifParameter": the parameter of this distribution (Min and Max), declared at its instantiation
- `r`: Object of class "function": generates random numbers (calls function `runif`)
- `d`: Object of class "function": density function (calls function `dunif`)
- `p`: Object of class "function": cumulative function (calls function `punif`)
- `q`: Object of class "function": inverse of the cumulative function (calls function `qunif`)
- `.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".

Is-Relations

By means of `setIs`, R "knows" that a distribution object `obj` of class "Unif" with Min 0 and Max 1 also is a Beta distribution with parameters shape1 = 1, shape2 = 1, ncp = 0.

Methods

- `initialize`: signature(.Object = "Unif"): initialize method
- `Min`: signature(object = "Unif"): returns the slot Min of the parameter of the distribution
- `Min<-`: signature(object = "Unif"): modifies the slot Min of the parameter of the distribution
- `Max`: signature(object = "Unif"): returns the slot Max of the parameter of the distribution
- `Max<-`: signature(object = "Unif"): modifies the slot Max of the parameter of the distribution
- `*`: signature(e1 = "Unif", e2 = "numeric"): multiplication of this uniform distribution by an object of class 'numeric'
- `+`: signature(e1 = "Unif", e2 = "numeric"): addition of this uniform distribution to an object of class 'numeric'
Author(s)

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Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

UnifParameter-class AbscontDistribution-class Reals-class runif

Examples

U <- Unif(Min=0,Max=2) # U is a uniform distribution with Min=0 and Max=2.
r(U)(1) # one random number generated from this distribution, e.g. 1.984357
d(U)(1) # Density of this distribution is 0.5 for x=1.
p(U)(1) # Probability that x<1 is 0.5.
q(U)(.1) # Probability that x<0.2 is 0.1.
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)
Min(U) # Min of this distribution is 0.
Min(U) <- 1 # Min of this distribution is now 1.
Min(U) # Min of this distribution is 1.
Min(U) <- 0
is(U/2,"Beta") # yes
V <- U/2; as(V,"Beta")

UnifParameter-class  Class "UnifParameter"

Description

The parameter of a uniform distribution, used by Unif-class

Objects from the Class

Objects can be created by calls of the form new("UnifParameter", Max, Min). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Unif is instantiated.

Slots

Max  Object of class "numeric": the Max of a uniform distribution
Min  Object of class "numeric": the Min of a uniform distribution
name  Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.
Methods

initialize signature(.Object = "UniParameter"): initialize method
Min signature(object = "UniParameter"): returns the slot Min of the parameter of the distribution
Min<-. signature(object = "UniParameter"): modifies the slot Min of the parameter of the distribution
Max signature(object = "UniParameter"): returns the slot Max of the parameter of the distribution
Max<-. signature(object = "UniParameter"): modifies the slot Max of the parameter of the distribution

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Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

Unif-class Parameter-class

Examples

W <- new("UniParameter", Min=0, Max=1)
Max(W) # Max of this distribution is 1.
Max(W) <- 2 # Max of this distribution is now 2.

Description

The parameter of a univariate normal distribution, used by Norm-class

Objects from the Class

Objects can be created by calls of the form new("NormParameter", sd, mean). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Norm is instantiated.

Slots

sd Object of class "numeric": the sd of a univariate normal distribution
mean Object of class "numeric": the mean of a univariate normal distribution
name Object of class "character": a name / comment for the parameters
UnivarDistrList

Extends

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

Methods

initialize signature(.Object = "UniNormParameter"): initialize method
mean signature(object = "UniNormParameter"): returns the slot mean of the parameter of the distribution
mean<- signature(object = "UniNormParameter"): modifies the slot mean of the parameter of the distribution
sd signature(object = "UniNormParameter"): returns the slot sd of the parameter of the distribution
sd<- signature(object = "UniNormParameter"): modifies the slot sd of the parameter of the distribution

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Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

Norm-class NormParameter-class Parameter-class

Examples

W <- new("UniNormParameter", mean = 0, sd = 1)
sd(W) # sd of this distribution is 1
sd(W) <- 2 # sd of this distribution is now 2

UnivarDistrList         Generating function for UnivarDistrList-class

Description

Generates an object of class "UnivarDistrList".

Usage

UnivarDistrList(..., Dlist)
Arguments

... Objects of class "UnivariateDistribution" (or subclasses)

Dlist an optional list or object of class "UnivarDistrList"; if not missing it is appended to argument ...; this way UnivarMixingDistribution may also be called with a list (or "UnivarDistrList"-object) as argument as suggested in an e-mail by Krunoslav Sever (thank you!)

Value

Object of class "UnivarDistrList"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

DistrList-class, UnivarDistrList-class, UnivarDistrList

Examples

(DL <- UnivarDistrList(Norm(), Exp(), Pois()))
plot(DL)
as(Norm(), "UnivarDistrList")

## The function is currently defined as
function(...){
  new("UnivarDistrList", list(...))
}

UnivarDistrList-class  List of univariate distributions

Description

Create a list of univariate distributions

Objects from the Class

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

Slots

.Data Object of class "list". A list of univariate distributions.
UnivariateDistribution-class

Description

The UnivariateDistribution-class is the mother-class of the classes AbscontDistribution and DiscreteDistribution.

Objects from the Class

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

Slots

- `img` Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"
- `param` Object of class "Parameter": the parameter of this distribution
- `r` Object of class "function": generates random numbers
- `d` Object of class "function": density function
- `p` Object of class "function": cumulative distribution function
- `q` Object of class "function": quantile function
UnivariateDistribution-class

 марш logical: used internally to issue warnings as to interpretation of arithmetics
 марш logical: used internally to issue warnings as to accuracy
 марш logical: used internally to flag the case where there are explicit formulae for the log
 version of density, cdf, and quantile function
 марш 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 calcu-
lations.

**Extends**

Class "Distribution", directly.

**Methods**

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

`dim` signature(x = "UnivariateDistribution"): returns the dimension of the support of the distribution

- signature(e1 = "UnivariateDistribution"): application of '-' to this univariate distribution

* signature(e1 = "UnivariateDistribution", e2 = "numeric"): multiplication of this univariate distribution by an object of class 'numeric'

/ signature(e1 = "UnivariateDistribution", e2 = "numeric"): division of this univariate distribution by an object of class 'numeric'

+ signature(e1 = "UnivariateDistribution", e2 = "numeric"): addition of this univariate distribution to an object of class 'numeric'

- signature(e1 = "UnivariateDistribution", e2 = "numeric"): subtraction of an object of class 'numeric' from this univariate distribution

* signature(e1 = "numeric", e2 = "UnivariateDistribution"): multiplication of this univariate distribution by an object of class 'numeric'

+ signature(e1 = "numeric", e2 = "UnivariateDistribution"): addition of this univariate distribution to an object of class 'numeric'

- signature(e1 = "numeric", e2 = "UnivariateDistribution"): subtraction of this univariate distribution from an object of class 'numeric'

+ signature(e1 = "UnivariateDistribution", e2 = "UnivariateDistribution"): Convolution of two univariate distributions. The slots p, d and q are approximated by grids.

- signature(e1 = "UnivariateDistribution", e2 = "UnivariateDistribution"): Convolution of two univariate distributions. The slots p, d and q are approximated by grids.

`simplifyr` signature(object = "UnivariateDistribution"): simplifies the r-method of a distribution, see there for further information

`print` signature(object = "UnivariateDistribution"): returns the class of the object and its parameters

`show` signature(object = "UnivariateDistribution"): as print
UnivarLebDecDistribution

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See Also

Parameter-class Distribution-class AbscontDistribution-class DiscreteDistribution-class Reals-class RtoDPQ simplifyr-methods

UnivarLebDecDistribution

Generating function for Class "UnivarLebDecDistribution"

Description

Generates an object of class "UnivarLebDecDistribution".

Usage

UnivarLebDecDistribution(acPart, discretePart, acWeight, discreteWeight,
r = NULL, e = NULL, n = NULL, y = NULL)

Arguments

acPart Object of class "AbscontDistribution" (or subclasses); a.c. part of the distribution
discretePart Object of class "AbscontDistribution" (or subclasses); discrete part of the distribution
acWeight Object of class "numeric"; weight of the a.c. part of the distribution
discreteWeight Object of class "numeric"; weight of the discrete part of the distribution
r optional argument; if given, this is a random number generator as function r <- function(n)(...) to produce r.v.'s distributed according to the distribution; used in a call to RtoDPQ.LC if acPart and discretePart are missing.
e optional argument; if argument r is given, this is the number of r.v.'s drawn to fill the empty slots of this object; if missing filled with getdistrOption("RtoDPQ.e").
n optional argument; if argument r is given, this is the number gridpoints used in filling the empty p,d,q slots of this object; if missing filled with getdistrOption("DefaultNrGridPoints")
y a (numeric) vector or NULL
Details

At least one of arguments discretePart, acPart, or r must be given; if the first two are missing, slots are filled by a call to RtoDPQ.LC. For this purpose argument r is used together with arguments e and n. If the latter are missing they are filled with getdistrOption("RtoDPQ,e") and getdistrOption("DefaultNrGridPoints"), respectively. For the a.c. part, similarly to RtoDPQ we have an optional parameter y for using N. Horbenko’s quantile trick: i.e.; on an equally spaced grid x.grid on [0,1], apply f(q(x)(x.grid)), write the result to y and use these values instead of simulated ones.

If argument discretePart is missing but acPart is not, discreteWeight is set to 0 and discretePart is set to Dirac(0). If argument acPart is missing but discretePart is not, acWeight is set to 0 and discretePart is set to Norm(). If both arguments acPart and discretePart are given, at least one of arguments discreteWeight and acWeight must be given and lie in [0,1], else an error is thrown. If only one argument acWeight or discreteWeight is given the other one is gotten as 1-[ac/discrete]Weight. Else if both are given, they must sum up to 1. If a weight is smaller than getdistrOption("TruncQuantile"), it is set to 0.

Value

Object of class "UnivarLebDecDistribution".

Author(s)

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>  

See Also

UnivarLebDecDistribution-class, simplifyD

Examples

```r
mylist <- UnivarLebDecDistribution(discretePart=Binom(3,.3), acPart=Norm(2,2), acWeight=11/20)
mylist
```

Description

UnivarLebDecDistribution-class is a class to formalize a Lebesgue decomposed distribution with a discrete and an absolutely continuous part; it is a subclass to class UnivarMixingDistribution.

Objects from the Class

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

mixCoeff Object of class "numeric": a vector of length 2 of probabilities for the respective a.c. and discrete part of the object

mixDistr Object of class "UnivarDistrList": a list of univariate distributions containing the a.c. and discrete components; must be of length 2; the first component must be of class "AbscontDistribution", the second of class "DiscreteDistribution".

img Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"

param Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of a discrete distribution"

r Object of class "function": generates random numbers fixed to NULL

d Object of class "function": cumulative distribution function

q Object of class "function": 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.

support numeric vector — the support slot of the discrete part

gaps (numeric) matrix or NULL; — the gaps slot of the absolutely continuous part

Extends

Class "UnivarMixingDistribution", directly; class "UnivariateDistribution" by class "UnivarMixingDistribution";
class "Distribution" by class "UnivariateDistribution".

Methods

show signature(object = "UnivarLebDecDistribution")
plot signature(object = "UnivarLebDecDistribution")
acPart signature(object = "UnivarLebDecDistribution")
acPart<- signature(object = "UnivarLebDecDistribution")
discretePart signature(object = "UnivarLebDecDistribution")
discretePart<- signature(object = "UnivarLebDecDistribution")
acWeight signature(object = "UnivarLebDecDistribution")
acWeight<- signature(object = "UnivarLebDecDistribution")
discreteWeight signature(object = "UnivarLebDecDistribution")
\textbf{discreteWeight}\:<- \textit{signature(object = "UnivarLebDecDistribution")}

\textbf{p.ac}\: \textit{signature(object = "UnivarLebDecDistribution")}\; accessor to slot \textit{p}\; of \textit{acPart(object)}, possibly weighted by \textit{acWeight(object)}; it has an extra argument \textit{ConDorAbs} which if it does not partially match (by \textit{pmatch}) "abs", returns exactly slot \textit{p} of \textit{acPart(object)} else weighted by \textit{acWeight(object)}.

\textbf{d.ac}\: \textit{signature(object = "UnivarLebDecDistribution")}\; accessor to slot \textit{d}\; of the absolutely continuous part of the distribution, possibly weighted by \textit{acWeight(object)}; it has an extra argument \textit{ConDorAbs} which acts as the one in \textit{p.ac}.

\textbf{q.ac}\: \textit{signature(object = "UnivarLebDecDistribution")}\; accessor to slot \textit{q}\; of \textit{acPart(object)}.

\textbf{r.ac}\: \textit{signature(object = "UnivarLebDecDistribution")}\; accessor to slot \textit{q}\; of \textit{acPart(object)}.

\textbf{p.discrete}\: \textit{signature(object = "UnivarLebDecDistribution")}\; accessor to slot \textit{p}\; of \textit{discretePart(object)}, possibly weighted by \textit{discreteWeight(object)}; it has an extra argument \textit{ConDorAbs} which acts as the one in \textit{p.ac}.

\textbf{d.discrete}\: \textit{signature(object = "UnivarLebDecDistribution")}\; accessor to slot \textit{d}\; of \textit{discretePart(object)}, possibly weighted by \textit{discreteWeight(object)}; it has an extra argument \textit{ConDorAbs} which acts as the one in \textit{p.ac}.

\textbf{q.discrete}\: \textit{signature(object = "UnivarLebDecDistribution")}\; accessor to slot \textit{q}\; of \textit{discretePart(object)}.

\textbf{r.discrete}\: \textit{signature(object = "UnivarLebDecDistribution")}\; accessor to slot \textit{r}\; of \textit{discretePart(object)}.

\textbf{coerce}\: \textit{signature(from = "AffLinUnivarLebDecDistribution", to = "UnivarLebDecDistribution")}: create a "UnivarLebDecDistribution" object from a "AffLinUnivarLebDecDistribution" object.

\textbf{coerce}\: \textit{signature(from = "AbscontDistribution", to = "UnivarLebDecDistribution")}: create a "UnivarLebDecDistribution" object from a "AbscontDistribution" object.

\textbf{coerce}\: \textit{signature(from = "DiscreteDistribution", to = "UnivarLebDecDistribution")}: create a "UnivarLebDecDistribution" object from a "DiscreteDistribution" object.

\textbf{Math}\: \textit{signature(x = "UnivarLebDecDistribution")}: application of a mathematical function, e.g. \textit{sin} or \textit{tan} to this discrete distribution

- \textbf{abs}\: \textit{signature(x = "UnivarLebDecDistribution")}: exact image distribution of \textit{abs(x)}.
- \textbf{exp}\: \textit{signature(x = "UnivarLebDecDistribution")}: exact image distribution of \textit{exp(x)}.
- \textbf{sign}\: \textit{signature(x = "UnivarLebDecDistribution")}: exact image distribution of \textit{sign(x)}.
- \textbf{sign}\: \textit{signature(x = "AcDcLcDistribution")}: exact image distribution of \textit{sign(x)}.
- \textbf{sqrt}\: \textit{signature(x = "AcDcLcDistribution")}: exact image distribution of \textit{sqrt(x)}.
- \textbf{log}\: \textit{signature(x = "UnivarLebDecDistribution")}: (with optional further argument base, defaulting to \textit{exp(1)}) exact image distribution of \textit{log(x)}.
- \textbf{log10}\: \textit{signature(x = "UnivarLebDecDistribution")}: exact image distribution of \textit{log10(x)}.
- \textbf{sqrt}\: \textit{signature(x = "UnivarLebDecDistribution")}: exact image distribution of \textit{sqrt(x)}.
- \textbf{sqrt}\: \textit{signature(x = "AcDcLcDistribution")}: exact image distribution of \textit{sqrt(x)}.
UnivarLebDecDistribution-class

* signature(e1 = "UnivarLebDecDistribution", e2 = "numeric"): multiplication of this distribution by an object of class 'numeric'

/ signature(e1 = "UnivarLebDecDistribution", e2 = "numeric"): division of this distribution by an object of class 'numeric'

+ signature(e1 = "UnivarLebDecDistribution", e2 = "numeric"): addition of this distribution to an object of class 'numeric'

- signature(e1 = "UnivarLebDecDistribution", e2 = "numeric"): subtraction of an object of class 'numeric' from this distribution

* signature(e1 = "numeric", e2 = "UnivarLebDecDistribution"): multiplication of this distribution by an object of class 'numeric'

+ signature(e1 = "numeric", e2 = "UnivarLebDecDistribution"): addition of this distribution to an object of class 'numeric'

- signature(e1 = "numeric", e2 = "UnivarLebDecDistribution"): subtraction of this distribution from an object of class 'numeric'

+ signature(e1 = "UnivarLebDecDistribution", e2 = "UnivarLebDecDistribution"): Convolution of two Lebesgue decomposed distributions. Result is again of class "UnivarLebDecDistribution", but if option getdistrOption("withSimplify") is TRUE it is piped through a call to simplifyD, hence may also be of class AbscontDistribution or DiscreteDistribution.

- signature(e1 = "UnivarLebDecDistribution", e2 = "UnivarLebDecDistribution"): Convolution of two Lebesgue decomposed distributions. The same applies as for the preceding item.

Internal subclass "AffLinUnivarLebDecDistribution"

To enhance accuracy of several functionals on distributions, mainly from package distrEx, there is an internally used (but exported) subclass "AffLinUnivarLebDecDistribution" which has extra slots a, b (both of class "numeric"), and X0 (of class "UnivarLebDecDistribution"), to capture the fact that the object has the same distribution as a \* X0 + b. This is the class of the return value of methods.

* signature(e1 = "UnivarLebDecDistribution")

* signature(e1 = "UnivarLebDecDistribution", e2 = "numeric")

/ signature(e1 = "UnivarLebDecDistribution", e2 = "numeric")

+ signature(e1 = "UnivarLebDecDistribution", e2 = "numeric")

- signature(e1 = "UnivarLebDecDistribution", e2 = "numeric")

* signature(e1 = "numeric", e2 = "UnivarLebDecDistribution")

+ signature(e1 = "numeric", e2 = "UnivarLebDecDistribution")

- signature(e1 = "numeric", e2 = "UnivarLebDecDistribution")

- signature(e1 = "AffLinUnivarLebDecDistribution")

* signature(e1 = "AffLinUnivarLebDecDistribution", e2 = "numeric")

/ signature(e1 = "AffLinUnivarLebDecDistribution", e2 = "numeric")

+ signature(e1 = "AffLinUnivarLebDecDistribution", e2 = "numeric")

- signature(e1 = "AffLinUnivarLebDecDistribution", e2 = "numeric")

- signature(e1 = "AffLinUnivarLebDecDistribution", e2 = "numeric")
There also is a class union of "AffLinAbscontDistribution", "AffLinDiscreteDistribution", "AffLinUnivarLebDecDistribution" and called "AffLinDistribution" which is used for functionals.

**Internal virtual superclass "AcDcLcDistribution"**

As many operations should be valid no matter whether the operands are of class "AbscontDistribution", "DiscreteDistribution", or "UnivarLebDecDistribution", there is a class union of these classes called "AcDcLcDistribution"; in particular methods for "+", "/", "^" (see operators-methods) and methods `Minimum`, `Maximum`, `Truncate`, and `Huberize`, and `convpow` are defined for this class union.

**Author(s)**

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**See Also**

`Parameter-class`, `UnivarMixingDistribution-class`, `DiscreteDistribution-class`, `AbscontDistribution-class`, `simplifyD`, `flat.LCD`

**Examples**

```r
wg <- flat.mix(UnivarMixingDistribution(Unif(0,1),Unif(4,5),
    withSimplify=FALSE))
myLC <- UnivarLebDecDistribution(discretePart=Binom(3,.3), acPart = wg,
    discreteWeight=.2)
myLC
p(myLC)(.3)
r(myLC)(30)
q(myLC)(.9)
## in RStudio or Jupyter IRKernel, use q.l(.)(..) instead of q(.)(.)
acPart(myLC)
plot(myLC)
d.discrete(myLC)(2)
p.ac(myLC)(0)
acWeight(myLC)
plot(acPart(myLC))
plot(discretePart(myLC))
gaps(myLC)
support(myLC)
plot(as(Norm(),"UnivarLebDecDistribution"))
```
**Description**

Generates an object of class "UnivarMixingDistribution".

**Usage**

```r
UnivarMixingDistribution(..., Dlist, mixCoeff, 
                         withSimplify = getdistrOption("simplifyD"))
```

**Arguments**

- `...`: Objects of class "UnivariateDistribution" (or subclasses)
- `Dlist`: an optional list or object of class "UnivarDistrList"; if not missing it is appended to argument `...`; this way `UnivarMixingDistribution` may also be called with a list (or "UnivarDistrList"-object) as argument as suggested in an e-mail by Krunoslav Sever (thank you!)
- `mixCoeff`: Objects of class "numeric" : a vector of probabilities for the mixing components (must be of same length as arguments in `...`).
- `withSimplify`: "logical": shall the return value be piped through a call to `simplifyD`?

**Details**

If `mixCoeff` is missing, all elements in `...` are equally weighted.

**Value**

Object of class "UnivarMixingDistribution", or if argument `withSimplify` is TRUE and the resulting object would have one mixing component with probability (almost) 1, `UnivarMixingDistribution` will return this component.

**Author(s)**

Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

**See Also**

- `UnivarMixingDistribution-class`
- `simplifyD`

**Examples**

```r
mylist <- UnivarMixingDistribution(Binom(3,.3), Dirac(2), Norm(), 
                                   mixCoeff=c(1/4,1/5,11/20))
```
Description

UnivarMixingDistribution-class is a class to formalize univariate mixing distributions; it is a subclass to class univariateDistribution.

Objects from the Class

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

Slots

mixCoeff Object of class "numeric": a vector of probabilities for the mixing components.
mixDistr Object of class "UnivarDistrList": a list of univariate distributions containing the mixing components; must be of same length as mixCoeff.
im Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"
param Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of a discrete distribution"
r Object of class "function": generates random numbers
d fixed to NULL
p Object of class "function": cumulative distribution function
q Object of class "function": quantile function
support numeric vector — the union of all support slots of components, if existing
gaps (numeric) matrix or NULL; the merged gaps slots of all components, if existing (else 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 "UnivariateDistribution" class "Distribution" by class "UnivariateDistribution".
Methods

- **show** signature(object = "UnivarMixingDistribution") prints the object
- **mixCoeff<-** signature(object = "UnivarMixingDistribution") replaces the corresponding slot
- **mixCoeff** signature(object = "UnivarMixingDistribution") returns the corresponding slot
- **mixDistr<-** signature(object = "UnivarMixingDistribution") replaces the corresponding slot
- **mixDistr** signature(object = "UnivarMixingDistribution") returns the corresponding slot
- **support** signature(object = "UnivarMixingDistribution") returns the corresponding slot
- **gaps** signature(object = "UnivarMixingDistribution") returns the corresponding slot
- **.logExact** signature(object = "Distribution"): returns slot .logExact if existing; else tries to convert the object to a newer version of its class by `conv2NewVersion` and returns the corresponding slot of the converted object.
- **.lowerExact** signature(object = "Distribution"): returns slot .lowerExact if existing; else tries to convert the object to a newer version of its class by `conv2NewVersion` and returns the corresponding slot of the converted object.
- **Symmetry** returns slot Symmetry if existing; else tries to convert the object to a newer version of its class by `conv2NewVersion` and returns the corresponding slot of the converted object.

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See Also

`Parameter-class, UnivariateDistribution-class, LatticeDistribution-class, AbscontDistribution-class, simplifyD, flat.mix`

Examples

```r
mylist <- UnivarMixingDistribution(Binom(3,.3), Dirac(2), Norm(),
  mixCoeff=c(1/4,1/5,11/20))
mylist2 <- UnivarMixingDistribution(Binom(3,.3), mylist,
  mixCoeff=c(.3,.7))
mylist2
p(mylist)(.3)
mixDistr(mylist2)
```
Description

Version-Management-methods

Usage

isOldVersion(object)
conv2NewVersion(object)
## S4 method for signature 'ANY'

isOldVersion(object)
conv2NewVersion(object)
## S4 method for signature 'ANY'

conv2NewVersion(object)
## S4 method for signature 'LatticeDistribution'

details

From version 1.9 of this package on, class "AbscontDistribution" has an extra slot gaps. As the addition of new slots will probably happen again in the future development of our packages, we provide the following two help functions isOldVersion and conv2NewVersion to check whether the object was generated by an older version of this package and to convert such an object to the new format, respectively. Also, the intermediate class "LatticeDistribution" is introduced at version 1.9 so that all subclasses of "DiscreteDistribution" like "Binom", "Nbinom" etc, now have an extra slot lattice. conv2NewVersion takes this up and provides a particular method for signature "LatticeDistribution" which fills slot lattice accordingly.

isOldVersion signature(object = "ANY"): throws an error if isClass(class(object)) is FALSE, i.e.; if the class of object is no formal (S4) class. Else it checks whether all slots of the actual class definition may be accessed and if so returns FALSE and else TRUE and issues a warning.

conv2NewVersion signature(object = "ANY"): Generates a valid copy of object (according to the actual class definition), using the slots of object where possible and for the slots which are not yet present in object (because it was generated by an older version of the class definition), it generates a prototype object of the class of object with new(class(object)) and uses the slot values of this prototype to fill the missing slots.

conv2NewVersion signature(object = "LatticeDistribution"): Generates a valid copy of object (according to the actual class definition, i.e.; with a corresponding lattice-slot), by generating a new instance of this object by new(class(object), <list-of-parameters>).
The Weibull distribution with shape parameter $a$, by default $= 1$, and scale parameter $\sigma$ has density given by, by default $= 1$,

$$d(x) = \frac{a}{\sigma}(x/\sigma)^{a-1}\exp(- (x/\sigma)^a)$$

for $x > 0$.

C.f. \texttt{rweibull}

Objects from the Class

Objects can be created by calls of the form \texttt{Weibull(shape, scale)}. This object is a Weibull distribution.

Slots

\texttt{img} Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

\texttt{param} Object of class "WeibullParameter": the parameter of this distribution (shape and scale), declared at its instantiation

\texttt{r} Object of class "function": generates random numbers (calls function \texttt{rweibull})

\texttt{d} Object of class "function": density function (calls function \texttt{dweibull})

\texttt{p} Object of class "function": cumulative function (calls function \texttt{pweibull})

\texttt{q} Object of class "function": inverse of the cumulative function (calls function \texttt{qweibull})

\texttt{withArith} logical: used internally to issue warnings as to interpretation of arithmetics

\texttt{withSim} logical: used internally to issue warnings as to accuracy

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

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

\texttt{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 = "Weibull"): initialize method

scale signature(object = "Weibull"): returns the slot scale of the parameter of the distribution

cscale- < signature(object = "Weibull"): modifies the slot scale of the parameter of the distribution

shape signature(object = "Weibull"): returns the slot shape of the parameter of the distribution

shape< signature(object = "Weibull"): modifies the slot shape of the parameter of the distribution

* signature(e1 = "Weibull", e2 = "numeric"): For the Weibull distribution we use its closedness under positive scaling transformations.

Note

The density is \( d(x) = 0 \) for \( x < 0 \).
The cumulative is \( p(x) = 1 - \exp(-(x/\sigma)^a) \),
the mean is \( E(X) = \sigma \Gamma(1 + 1/a) \),
and the \( \text{Var}(X) = \sigma^2(\Gamma(1 + 2/a) - (\Gamma(1 + 1/a))^2) \).

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See Also

WeibullParameter-class AbscontDistribution-class Reals-class rweibull

Examples

W <- Weibull(shape=1, scale=1) # W is a Weibull distribution with shape=1 and scale=1.
r(W)(1) # one random number generated from this distribution, e.g. 0.5204105
d(W)(1) # Density of this distribution is 0.3678794 for x=1.
p(W)(1) # Probability that x<1 is 0.6321206.
q(W)(.1) # Probability that x<0.1053605 is 0.1.
## in RStudio or Jupyter IRKernel, use q.(.) instead of q(.).
shape(W) # shape of this distribution is 1.
shape(W) <- 2 # shape of this distribution is now 2.
Description

The parameter of a Weibull distribution, used by Weibull-class

Objects from the Class

Objects can be created by calls of the form new("WeibullParameter", shape, scale). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Weibull is instantiated.

Slots

shape Object of class "numeric": the shape of a Weibull distribution
scale Object of class "numeric": the scale of a Weibull distribution
name Object of class "character": a name / comment for the parameters

Extends

Class "Parameter", directly.

Methods

initialize signature(.Object = "WeibullParameter"): initialize method
scale signature(object = "WeibullParameter"): returns the slot scale of a parameter of a Weibull distribution
scale<- signature(object = "WeibullParameter"): modifies the slot scale of a parameter of a Weibull distribution
shape signature(object = "WeibullParameter"): returns the slot shape of a parameter of a Weibull distribution
shape<- signature(object = "WeibullParameter"): modifies the slot shape of a parameter of a Weibull distribution

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See Also

Weibull-class Parameter-class
Examples

```r
W <- new("WeibullParameter",shape=1, scale=1)
shape(W) # shape of this distribution is 1.
shape(W) <- 2 # shape of this distribution is now 2.
```

Description

width-methods

Methods

- `width` signature(object = "Lattice"): returns the slot width of the lattice
- `width<-` signature(object = "Lattice"): modifies the slot width of the lattice
- `width` signature(object = "LatticeDistribution"): returns the slot width of the lattice slot of the distribution
- `width<-` signature(object = "LatticeDistribution"): modifies the slot width of the lattice slot of the distribution
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