Package ‘distr’

April 22, 2017

Version 2.6.2
Date 2017-04-22
Title Object Oriented Implementation of Distributions
Description S4-classes and methods for distributions.
Depends R(>= 2.14.0), methods, graphics, startupmsg, sfsmisc,
    SweaveListingUtils
Suggests distrEx, svUnit (>= 0.7-11)
Imports stats, grDevices, utils, MASS
ByteCompile yes
Encoding latin1
License LGPL-3

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R topics documented:

distr-package .................................................. 5
AbscontDistribution ........................................... 12
AbscontDistribution-class ................................. 14
Arcsine-class .................................................. 18
Beta-class ....................................................... 19
BetaParameter-class ......................................... 21
Binom-class ..................................................... 22
BinomParameter-class ....................................... 24
Cauchy-class .................................................... 25
CauchyParameter-class ...................................... 27
Chisq-class ..................................................... 28
ChisqParameter-class ........................................ 30
CompoundDistribution ....................................... 31
CompoundDistribution-class .............................. 32
convpow-methods ........................................... 34
d-methods ....................................................... 36
decomposePM-methods ...................................... 36
DExp-class ....................................................... 37
df-methods ...................................................... 39
df1-methods ..................................................... 39
df2-methods ..................................................... 40
dim-methods ..................................................... 40
dimension-methods ......................................... 40
Dirac-class ..................................................... 41
DiracParameter-class ....................................... 42
DiscreteDistribution ....................................... 44
DiscreteDistribution-class .............................. 46
distrARITH ....................................................... 49
Distribution-class .......................................... 50
DistributionSymmetry-class .............................. 51
DistrList ......................................................... 52
DistrList-class ................................................. 53
distrMASK ....................................................... 54
distroptions ..................................................... 55
DistrSymmList .................................................. 57
DistrSymmList-class ........................................ 58
EllipticalSymmetry .......................................... 58
EllipticalSymmetry-class .................................. 59
EmpiricalDistribution ..................................... 60
EuclideanSpace-class ..................................... 61
Exp-class ....................................................... 63
ExpParameter-class ......................................... 64
Fd-class ......................................................... 66
flat.LCD ......................................................... 68
flat.mix ........................................................ 69
FParameter-class ............................................. 70
### R topics documented:

<table>
<thead>
<tr>
<th>Topic</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>Gammad-class</td>
<td>71</td>
</tr>
<tr>
<td>GammaParameter-class</td>
<td>73</td>
</tr>
<tr>
<td>gaps-methods</td>
<td>74</td>
</tr>
<tr>
<td>Geom-class</td>
<td>75</td>
</tr>
<tr>
<td>GeomParameter-class</td>
<td>77</td>
</tr>
<tr>
<td>getLabel</td>
<td>78</td>
</tr>
<tr>
<td>getLow, getUp</td>
<td>79</td>
</tr>
<tr>
<td>Huberize-methods</td>
<td>80</td>
</tr>
<tr>
<td>Hyper-class</td>
<td>81</td>
</tr>
<tr>
<td>HyperParameter-class</td>
<td>82</td>
</tr>
<tr>
<td>igamma</td>
<td>84</td>
</tr>
<tr>
<td>img-methods</td>
<td>84</td>
</tr>
<tr>
<td>k-methods</td>
<td>85</td>
</tr>
<tr>
<td>lambda-methods</td>
<td>85</td>
</tr>
<tr>
<td>Lattice-class</td>
<td>86</td>
</tr>
<tr>
<td>LatticeDistribution</td>
<td>87</td>
</tr>
<tr>
<td>LatticeDistribution-class</td>
<td>89</td>
</tr>
<tr>
<td>Length-methods</td>
<td>92</td>
</tr>
<tr>
<td>liesIn-methods</td>
<td>93</td>
</tr>
<tr>
<td>liesInSupport</td>
<td>93</td>
</tr>
<tr>
<td>Lnorm-class</td>
<td>94</td>
</tr>
<tr>
<td>LnormParameter-class</td>
<td>96</td>
</tr>
<tr>
<td>location-methods</td>
<td>97</td>
</tr>
<tr>
<td>Logis-class</td>
<td>98</td>
</tr>
<tr>
<td>LogisParameter-class</td>
<td>100</td>
</tr>
<tr>
<td>m-methods</td>
<td>101</td>
</tr>
<tr>
<td>makeAbscontDistribution</td>
<td>101</td>
</tr>
<tr>
<td>Math-methods</td>
<td>102</td>
</tr>
<tr>
<td>Max-methods</td>
<td>103</td>
</tr>
<tr>
<td>mean-methods</td>
<td>104</td>
</tr>
<tr>
<td>meanlog-methods</td>
<td>104</td>
</tr>
<tr>
<td>Min-methods</td>
<td>105</td>
</tr>
<tr>
<td>Minimum-methods</td>
<td>105</td>
</tr>
<tr>
<td>n-methods</td>
<td>107</td>
</tr>
<tr>
<td>name-methods</td>
<td>107</td>
</tr>
<tr>
<td>Naturals-class</td>
<td>108</td>
</tr>
<tr>
<td>Nbinom-class</td>
<td>109</td>
</tr>
<tr>
<td>NbinomParameter-class</td>
<td>111</td>
</tr>
<tr>
<td>ncp-methods</td>
<td>112</td>
</tr>
<tr>
<td>Norm-class</td>
<td>113</td>
</tr>
<tr>
<td>NormParameter-class</td>
<td>115</td>
</tr>
<tr>
<td>NoSymmetry</td>
<td>116</td>
</tr>
<tr>
<td>NoSymmetry-class</td>
<td>117</td>
</tr>
<tr>
<td>operators-methods</td>
<td>117</td>
</tr>
<tr>
<td>OptionalParameter-class</td>
<td>123</td>
</tr>
<tr>
<td>options</td>
<td>123</td>
</tr>
<tr>
<td>p-methods</td>
<td>124</td>
</tr>
<tr>
<td>p.l-methods</td>
<td>125</td>
</tr>
<tr>
<td>R topics documented:</td>
<td></td>
</tr>
<tr>
<td>----------------------</td>
<td></td>
</tr>
<tr>
<td>param-methods</td>
<td>125</td>
</tr>
<tr>
<td>Parameter-class</td>
<td>126</td>
</tr>
<tr>
<td>pivot-methods</td>
<td>126</td>
</tr>
<tr>
<td>plot-methods</td>
<td>127</td>
</tr>
<tr>
<td>Pois-class</td>
<td>132</td>
</tr>
<tr>
<td>PoisParameter-class</td>
<td>134</td>
</tr>
<tr>
<td>PosDefSymmMatrix</td>
<td>135</td>
</tr>
<tr>
<td>PosDefSymmMatrix-class</td>
<td>136</td>
</tr>
<tr>
<td>print-methods</td>
<td>137</td>
</tr>
<tr>
<td>prob-methods</td>
<td>137</td>
</tr>
<tr>
<td>q-methods</td>
<td>138</td>
</tr>
<tr>
<td>q.r-methods</td>
<td>139</td>
</tr>
<tr>
<td>qqbounds</td>
<td>139</td>
</tr>
<tr>
<td>qqplot</td>
<td>141</td>
</tr>
<tr>
<td>r-methods</td>
<td>145</td>
</tr>
<tr>
<td>rate-methods</td>
<td>145</td>
</tr>
<tr>
<td>Reals-class</td>
<td>146</td>
</tr>
<tr>
<td>rSpace-class</td>
<td>147</td>
</tr>
<tr>
<td>RtoDPQ</td>
<td>147</td>
</tr>
<tr>
<td>RtoDPQ.d</td>
<td>149</td>
</tr>
<tr>
<td>RtoDPQ.LC</td>
<td>150</td>
</tr>
<tr>
<td>scale-methods</td>
<td>152</td>
</tr>
<tr>
<td>sd-methods</td>
<td>153</td>
</tr>
<tr>
<td>sdlog-methods</td>
<td>153</td>
</tr>
<tr>
<td>shape-methods</td>
<td>154</td>
</tr>
<tr>
<td>shape1-methods</td>
<td>154</td>
</tr>
<tr>
<td>shape2-methods</td>
<td>155</td>
</tr>
<tr>
<td>simplifyD-methods</td>
<td>155</td>
</tr>
<tr>
<td>simplifyr-methods</td>
<td>157</td>
</tr>
<tr>
<td>size-methods</td>
<td>157</td>
</tr>
<tr>
<td>solve-methods</td>
<td>158</td>
</tr>
<tr>
<td>SphericalSymmetry</td>
<td>159</td>
</tr>
<tr>
<td>SphericalSymmetry-class</td>
<td>160</td>
</tr>
<tr>
<td>sqrt-methods</td>
<td>161</td>
</tr>
<tr>
<td>standardMethods</td>
<td>161</td>
</tr>
<tr>
<td>support-methods</td>
<td>162</td>
</tr>
<tr>
<td>Symmetry-class</td>
<td>162</td>
</tr>
<tr>
<td>Td-class</td>
<td>163</td>
</tr>
<tr>
<td>TParameter-class</td>
<td>165</td>
</tr>
<tr>
<td>Truncate-methods</td>
<td>166</td>
</tr>
<tr>
<td>Unif-class</td>
<td>167</td>
</tr>
<tr>
<td>UnifParameter-class</td>
<td>169</td>
</tr>
<tr>
<td>UniNormParameter-class</td>
<td>170</td>
</tr>
<tr>
<td>UnivarDistrList</td>
<td>171</td>
</tr>
<tr>
<td>UnivarDistrList-class</td>
<td>172</td>
</tr>
<tr>
<td>UnivariateDistribution-class</td>
<td>173</td>
</tr>
<tr>
<td>UnivarLebDecDistribution</td>
<td>175</td>
</tr>
<tr>
<td>UnivarLebDecDistribution-class</td>
<td>176</td>
</tr>
</tbody>
</table>
**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.

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.

**Details**

Package: distr
Version: 2.6.2
Date: 2017-04-22
Depends: R(>= 2.14.0), methods, graphics, startupmsg, sfsmisc, SweaveListingUtils
Suggests: distrEx, svUnit (>= 0.7-11)
Imports: stats, grDevices, utils, MASS
LazyLoad: yes
License: LGPL-3
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 rdpq<name> functions of package base. From version 1.9 on, AbscontDistribution and descendants have a slot gaps for gaps in the support. DiscreteDistribution and descendants have an additional slot support, which is again specialized to be a lattice for class LatticeDistribution.

For saved objects from earlier versions, we provide the methods 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. This applies to objects of subclasses of AbscontDistribution lacking a gap-slot as well as to to objects of subclasses of LatticeDistribution lacking a lattice-slot.

To enhance accuracy, from version 1.9 on, we also provide subclasses AffLinAbscontDistribution, AffLinDiscreteDistribution, and AffLinLatticeDistribution, as well as the class union AffLinDistribution, so that in particular functionals like E from package distrEx can recur to exact formula more frequently: These classes have additional slots a, b, and xP to reflect the fact, that a distribution object of theses classes has the same distribution as a*X+b.

For all particular distributions, as well as for classes AbscontDistribution, DiscreteDistribution, LatticeDistribution, UnivarDistrList and DistriList generating functions are provided, e.g. X <- 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. mean(X) <- 3

Again to enhance accuracy, from version 2.0 on, we also provide subclasses UnivarMixingDistribution to support mixing distributions, UnivarLebDecDistribution, to support Lebesgue decomposed distributions (with a discrete and an a.c. part) as well as AffLinUnivarLebDecDistribution, for corresponding affine linear transformations. Class 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),
distr-package

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"
|->|"GammaParameter"
|->|"GeomParameter"
|->|"HyperParameter"
|->|"LnormParameter"
|->|"LogisParameter"
|->|"NbinomParameter"
|->|"NormParameter"
|->|"UniNormParameter"
|->||"PoisParameter"
|->|"TParameter"
|->|"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:
none
"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.
Distr-package

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

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/

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

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"), lowl = NULL, upl = NULL, low = -Inf, up = Inf, withStand = FALSE, ngrid = getdistrOption("DefaultNrGridPoints"), ep = getdistrOption("TruncQuantile"), e = getdistrOption("RtoDPQ.e"), Symmetry = NoSymmetry())

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>r</td>
<td>slot r to be filled</td>
</tr>
<tr>
<td>d</td>
<td>slot d to be filled</td>
</tr>
<tr>
<td>p</td>
<td>slot p to be filled</td>
</tr>
<tr>
<td>q</td>
<td>slot q to be filled</td>
</tr>
<tr>
<td>gaps</td>
<td>slot gaps (of class &quot;matrix&quot; with two columns) to be filled (i.e. t(gaps) must be ordered if read as vector)</td>
</tr>
<tr>
<td>param</td>
<td>parameter (of class &quot;OptionalParameter&quot;)</td>
</tr>
<tr>
<td>img</td>
<td>image range of the distribution (of class &quot;rSpace&quot;)</td>
</tr>
<tr>
<td>lowl</td>
<td>lower bound (to be the lower TruncQuantile-quantile of the distribution)</td>
</tr>
<tr>
<td>upl</td>
<td>upper bound (to be the upper TruncQuantile-quantile of the distribution)</td>
</tr>
<tr>
<td>low</td>
<td>lower bound (to be the 100-percent-quantile of the distribution)</td>
</tr>
<tr>
<td>up</td>
<td>upper bound (to be the 100-percent-quantile of the distribution)</td>
</tr>
<tr>
<td>withStand</td>
<td>logical: shall we standardize argument function d to integrate to 1 — default is no resp. FALSE</td>
</tr>
<tr>
<td>ngrid</td>
<td>number of gridpoints</td>
</tr>
<tr>
<td>ep</td>
<td>tolerance epsilon</td>
</tr>
<tr>
<td>e</td>
<td>exponent to base 10 to be used for simulations</td>
</tr>
<tr>
<td>withgaps</td>
<td>logical: shall gaps be reconstructed empirically?</td>
</tr>
</tbody>
</table>
AbscontDistribution

 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, 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.

 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>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>
<tr>
<td>+</td>
<td>+</td>
<td>-</td>
<td>+</td>
<td>p by .Q2P</td>
</tr>
<tr>
<td>+</td>
<td>+</td>
<td>+</td>
<td>-</td>
<td>d by .P2D</td>
</tr>
<tr>
<td>+</td>
<td>+</td>
<td>+</td>
<td>+</td>
<td>nothing</td>
</tr>
</tbody>
</table>

 For this purpose, one may alternatively give arguments low and up (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**

```r
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.
AbscontDistribution-class

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).
AbscontDistribution-class

- **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"): 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 = "numeric", e2 = "AbscontDistribution")

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

+ signature(e1 = "numeric", e2 = "AbscontDistribution")

- signature(e1 = "numeric", e2 = "AbscontDistribution")

- signature(e1 = "AffLinAbscontDistribution")
AbscontDistribution-class

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

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
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*3 # 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.
Description

The Arcsine distribution has density

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

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

Objects from the Class

Objects can be created by calls of the form \texttt{Arcsine()}\). This object is an Arcsine 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{r} Object of class "function": generates random numbers (calls function \texttt{rArcsine})
- \texttt{d} Object of class "function": density function (calls function \texttt{dArcsine})
- \texttt{p} Object of class "function": cumulative function (calls function \texttt{pArcsine})
- \texttt{q} Object of class "function": inverse of the cumulative function (calls function \texttt{qArcsine})
- \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

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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Beta-class

See Also

AbscontDistribution-class Reals-class

Examples

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 at x=0.2,1).

---

Beta-class

Class “Beta”

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 calcu-
lations.

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 distri-
bution
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 distri-
bution

- signature(e1 = "numeric", e2 = "Beta") if ncp(e2)==0 and e1 == 1, an exact (central)
  Beta(shape1 = shape1(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 ∼ χ^2_a(λ) and Y ∼ χ^2_b. 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. 0.6970395
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...

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

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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BinomParameter-class

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
Cauchy-class

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.
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")

CauchyParameter-class  Class "CauchyParameter"

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

```r
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)

.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".

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.
Note

Warning: The code for pchisq and qchisq is unreliable for values of ncp above approximately 290.

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See Also

ChisqParameter-class AbscontDistribution-class Reals-class rchisq

Examples

C <- Chisq(df = 1, ncp = 1) # C is a chi-squared distribution with df=1 and ncp=1.
r(C)(1) # one random number generated from this distribution, e.g. 0.2557184
d(C)(1) # Density of this distribution is 0.2264666 for x = 1.
p(C)(1) # Probability that x < 1 is 0.4772499.
q(C)(.1) # Probability that x < 0.04270125 is 0.1.
df(C) # df of this distribution is 1.
df(C) <- 2 # df of this distribution is now 2.
is(C, "Gammad") # no
C0 <- Chisq() # default: Chisq(df=1,ncp=0)
is(C0, "Gammad") # yes
as(C0,"Gammad")

ChisqParameter-class  Class "ChisqParameter"

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
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

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See Also

  Chisq-class Parameter-class

Examples

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

Description

  Generates an object of class "CompoundDistribution".

Usage

  CompoundDistribution(NumbOfSummandsDistr, SummandsDistr, .withSim = FALSE,
                     withSimplify = FALSE)
Arguments

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

SummandsDistr
Object of class "UnivarDistrListOrDistribution", that is, either of class "UnivarDistrList"
(non i.i.d. case) or of class "UnivariateDistribution" (i.i.d. case); the sum-
mand 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",
if degenerate, of class "AbscontDistribution" or "DiscreteDistribution".

Author(s)

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See Also

CompoundDistribution-class, simplifyD

Examples

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 "UnivarDistrListOrDistribution", 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, flatMix

Examples

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

convpow-methods

Distribution of the sum of univariate i.i.d r.v's

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 sub)class 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)
convpow-methods

ep 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 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=\(\text{floor}(N/2)\) 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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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 mentionned 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(5,0.4))
decomposePM(UnivarLebDecDistribution(Norm(),Binom(2,0.3)-Binom(5,0.4),
  acWeight = 0.3))

DExp-class

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.

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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.
rate(D)   # rate of this distribution is 1.
rate(D) <- 2   # rate of this distribution is now 2.
3*D    # still a DExp -distribution

Methods for Function df in Package ‘distr’

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

df1-methods

Methods for Function df1 in Package ‘distr’

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

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

dim-methods

Methods for Function dim in Package 'distr'

Description

dim-methods

Methods

  dim signature(object = "UnivariateDistribution"): returns the dimension of the distribution

See Also

   UnivariateDistribution-class

dimension-methods

Methods for Function dimension in Package 'distr'

Description

dimension-methods

Methods

  dimension signature(object = "EuclideanSpace"): returns the dimension of the space
  dimension<- signature(object = "EuclideanSpace"): modifies the dimension of the space
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 `Dirac(location)`. This object is a Dirac distribution.

Slots

- `img`: Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Real Space".
- `param`: Object of class "DiracParameter": the parameter of this distribution (location), declared at its instantiation.
- `r`: Object of class "function": generates random numbers.
- `d`: Object of class "function": density function.
- `p`: Object of class "function": cumulative function.
- `q`: Object of class "function": inverse of 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 = "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) # D is a Dirac distribution with location=0.
# 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)(0.1) # q(D)(x) is always 0 (= location).
location(D) # location of this distribution is 0.
location(D) <- 2 # location of this distribution is now 2.
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`

Examples

```r
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 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 “\(\pm\)”. 
- **.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
If prob is missing, all elements in supp are equally weighted.

Typical usages are

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

Value
Object of class "DiscreteDistribution"

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

Also, we require that support points have distance at least \text{.DistrResolution}, if this condition fails, upon a suggestion by Jacob van Etten, <jacobvanetten@yahoo.com>, we use the global option \text{.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 \text{.DistrCollapse==FALSE}, we at least collapse points according to the result of \text{unique()}, and if after this collapsing, the minimal distance is less than \text{.DistrResolution}, we throw an error. By \text{.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
\text{DiscreteDistribution-class AbscontDistribution-class RtoDPQ.d}

Examples

\begin{verbatim}
  # 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)
\end{verbatim}
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
- Symmetry: object of class "DistributionSymmetry": used internally to avoid unnecessary calculations.

Extends

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

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

pl signature(object = "DiscreteDistribution"): returns the left continuous cumulative distribution function, i.e.; \( p.l(t) = P(object < t) \)

qr signature(object = "DiscreteDistribution"): returns the right-continuous quantile function, i.e.; \( q.r(s) = \sup\{ t \mid P(object \geq t) \leq s \} \)

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 \( a \times X0 + b \). 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 "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.

Note

Working with a computer, we use a finite interval as support which carries at least mass \( \text{getdistroption} \("\text{TruncQuantile}\) \). Also, we require that support points have distance at least getdistroption(\"DistrResolution\), if this condition fails, upon a suggestion by Jacob van Etten, <jacobvanetten@yahoo.com>, we use the global option getdistroption("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 getdistrOption("DistrCollapse") == FALSE, we at least collapse points according to the result of unique(), and if after this collapsing, the minimal distance is less than getdistrOption("DistrResolution"), we throw an error. By getdistrOption("DistrCollapse.Unique.Warn"), we control, whether we throw a warning upon collapsing or not.

Author(s)

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Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

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)
q.r(D2)(pp)
q.r(D2)(pp-1e-5)
q.r(D2)(pp+1e-5)
```

---

distrARITH  
Arithmetics on Distributions

Description

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

Usage

distrARITH(library = NULL)
Distribution-class

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

    img signature(object = "Distribution"): returns the space of the image
    param signature(object = "Distribution"): returns the parameter
    r signature(object = "Distribution"): returns the random number generator
    d signature(object = "Distribution"): returns the density function
    p signature(object = "Distribution"): returns the cumulative distribution function
    q signature(object = "Distribution"): returns the quantile function

    .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.

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.
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")
```

```r
## The function is currently defined as
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

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

distrMASK()
distoptions

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

Description

With distoptions and getdistrOption you may inspect and change the global variables used by package distr.

Usage

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

Value

distoptions() returns a list of the global options of distr.
distoptions("RtoDPQ.e") returns the global option RtoDPQ.e as a list of length 1.
distoptions("RtoDPQ.e" = 3) sets the value of the global option RtoDPQ.e to 3. getdistrOption("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.madeDNew 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@web.de>,
Florian Camphausen <fcampi@gmx.de>,
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)
Describing the function `distrsymmlist`:

### Description

Generates an object of class "DistrSymmList".

### Usage

```r
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

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

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

**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)**
Matthias 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**
\[\text{EllipticalSymmetry(SymmCenter = 0)}\]
EllipticalSymmetry-class

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

```r
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 distri-
butional 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 “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)
EuclideanSpace-class

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)
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

```r
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)) # TRUE
liesIn(E, c(0,0)) # FALSE
```
Exp-class

Description

The exponential distribution with rate $\lambda$ has density

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

for $x \geq 0$.

C.f. \texttt{rexp}

Objects from the Class

Objects can be created by calls of the form \texttt{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 \texttt{rexp})  
d Object of class "function": density function (calls function \texttt{dexp})  
p Object of class "function": cumulative function (calls function \texttt{pexp})  
q Object of class "function": inverse of the cumulative function (calls function \texttt{qexp})  
\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 

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

initialize signature(.Object = "Exp"): initialize method
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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See Also

ExpParameter-class AbscontDistribution-class Reals-class rexp

Examples

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 < 0.1053685 is 0.1.
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")
is(E, "Weibull")
E+E+E ### a Gammad -distribution
2*E+Gammad(scale=1)

ExpParameter-class Class "ExpParameter"

Description

The parameter of an exponential distribution, used by Exp-class and DExp-class
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

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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.
```
**Fd-class**

*Class "Fd"*

**Description**

The F distribution with \( df_1 = n_1 \), by default \( 1 \), and \( df_2 = n_2 \), by default \( 1 \), degrees of freedom has density

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

for \( x > 0 \).

C.f. `rf`

**Objects from the Class**

Objects can be created by calls of the form \( \text{Fd}(df1, df2) \). This object is a F 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 "FParameter": the parameter of this distribution (df1 and df2), declared at its instantiation
- `r` Object of class "function": generates random numbers (calls function `rf`)
- `d` Object of class "function": density function (calls function `df`)
- `p` Object of class "function": cumulative function (calls function `pf`)
- `q` Object of class "function": inverse of the cumulative function (calls function `qf`)
- `.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".
Fd-class

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<0.02508563 is 0.1.
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...
### Description

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

### Usage

```r
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`), `min`, 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

```r
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

**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

$$e = \text{RtoDPQ} \cdot e$$

. 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

$$n = \text{DefaultNrGridPoints}$$

. 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 `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
df1signature(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
df2signature(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
Gammad-class

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

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 \(\alpha = 1\), and scale = \(\sigma\), by default \(\sigma = 1\), has density

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

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)
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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See Also

GammaParameter-class AbscontDistribution-class Reals-class rgamma
Examples

```r
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.
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
gaps-methods

Description
[set]gaps-methods

Usage

gaps(object)
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 \(n \times 2\) 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.
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(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 `.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 `Geom(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

`.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 cal-
culations.

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("Trunc Quantile")

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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.
prob(G) # prob of this distribution is 0.5.
**GeomParameter-class**

```
prob(G) <- 0.6  # prob of this distribution is now 0.6.
as(G,"Nbinom")
G+G+G
```
See Also

Geom-class Parameter-class

Examples

## deprecated from 1.9 on
W <- new("GeomParameter", prob=0.5)
prob(W) # prob of this distribution is 0.5.
prob(W) <- 0.4 # prob of this distribution is now 0.4.

---

**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

## 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.
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 \( \min(\text{upper}, \max(X, \text{lower})) \), 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)
Hyper-class

Description

The hypergeometric distribution is used for sampling without replacement. The density of this distribution with parameters \( m, n \) and \( k \) (named \( Np, N - Np, \) 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. \texttt{rhyper}

Objects from the Class

Objects can be created by calls of the form \texttt{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 \texttt{rhyper})

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

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

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

\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

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

- **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

```
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.
m(H) # m of this distribution is 3.
m(H) <- 2 # m of this distribution is now 2.
```

---

**HyperParameter-class**  
Class **"HyperParameter"**

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.
HyperParameter-class

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

Author(s)

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

See Also

Hyper-class Parameter-class

Examples

W <- new("HyperParameter", k=3, m=3, n=3)
m(W) # m of this distribution is 3.
m(W) <- 2 # m of this distribution is now 2.
**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 `[digamma(1e-5);digamma(1e8)]` or `[-100000,18]`.

**Value**

`igamma(x)` is a value `u` such that `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)))`

---

**Description**

`img-methods`

**Methods**

- `img` signature(object = "Distribution"): returns the image space / domain of the distribution
**k-methods**

**Methods for Function k in Package ‘distr’**

**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

**lambda-methods**

**Methods for Function lambda in Package ‘distr’**

**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
Lattice-class

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

```r
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)

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

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
LatticeDistribution

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(). 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(). 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(). 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

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).
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("TruncQuantileEnd")

Author(s)

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

See Also

Parameter-class Lattice-class LatticeDistribution-class Reals-class RtoDPQ.d

Examples

LatticeDistribution(DiscreteDistribution = DiscreteDistribution(supp = c(4,3,2), prob=c(0.3,0.1,0.6)))
LatticeDistribution(supp = c(4,3,2))
**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'"
LatticeDistribution-class

+ 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. The 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 = "numeric")
* signature(e1 = "numeric", e2 = "AffLinLatticeDistribution")
+ 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
Binom-class Dirac-class Geom-class Hyper-class Nbinom-class Pois-class AbscontDistribution-class
Reals-class RtoDPQ.d

**Examples**

```r
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.
```

---

**Description**

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
- **Length<-** signature(object = "LatticeDistribution"): modifies the slot Length of the lattice
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)

Arguments
  object object of class "Distribution"
  x numeric vector or matrix

Value
  logical vector

Methods
  object = "DiscreteDistribution", x = "numeric": does x lie in the support of object.
  object = "DiscreteDistribution", x = "matrix": does x lie in the support of object.
  object = "AbscontDistribution", x = "numeric": does x lie in the support of object.
  object = "AbscontDistribution", x = "matrix": does x lie in the support of object.

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

Distribution-class

Examples

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

# note
x <- rpois(10, lam = 10)
liesInSupport(Pois(1), x)
# better
distroptions("TruncQuantile"=1e-15)
liesInSupport(Pois(1), x)
distroptions("TruncQuantile"=1e-05) # default

Lnorm-class

Class "Lnorm"

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 Lnorm(meanlog, sdlog). This object is a log normal 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 "LnormParameter": the parameter of this distribution (meanlog and sdlog), declared at its instantiation

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

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

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

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

.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 = "Lnorm"): initialize method

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

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

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

Author(s)

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

See Also

LnormParameter-class AbscontDistribution-class Reals-class rlnorm
Examples

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

Author(s)

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

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

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 \( \theta \), and scale \( \sigma \), by default \( \omega \), has distribution function

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

and density

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

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.
Logis-class

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

See Also

LogisParameter-class AbscontDistribution-class Reals-class rlogis

Examples

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.
qu(L)(:.1) # Probability that x < -1.197225 is 0.1.
location(L) # location of this distribution is 1.
location(L) <- 2 # location of this distribution is now 2.
Class "LogisParameter"

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

Author(s)

- Thomas Stabla <statho3@web.de>,
- Florian Camphausen <fcampi@gmx.de>,
- Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
- Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

- Logis-class
- Parameter-class
Examples

```r
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**

```r
makeAbscontDistribution(object, gaps = NULL,
param = NULL, img = NULL,
withgaps = getdistrOption("withgaps"),
ggrid = 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)

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
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 = "NormParameter"): modifies 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

Description

meanlog-methods

Methods

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

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
**Min-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, ...)
## S4 method for signature 'AcDcLcDistribution, numeric'

```r
Minimum(e1, e2, withSimplify = getdistrOption("simplifyD"))
```

## S4 method for signature 'AcDcLcDistribution, numeric'

```r
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...
## Not run: plot(Minimum(Norm(), Pois()))
```

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
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
```

name-methods

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

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

### Nbinom-class

#### 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. `rnbinom`

#### Objects from the Class

Objects can be created by calls of the form `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 `rnbinom`)
- **d** Object of class "function": density function (calls function `dnbinom`)
- **p** Object of class "function": cumulative function (calls function `pnbinom`)
- **q** Object of class "function": inverse of the cumulative function (calls function `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 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.
size(N) # size of this distribution is 1.
size(N) <- 2 # size of this distribution is now 2.
NbinomParameter-class  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

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

### Methods for Function `ncp` in Package `distr`

#### Description

ncp-methods

#### Methods

<table>
<thead>
<tr>
<th>Method</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>ncp</code></td>
<td>signature(object = &quot;BetaParameter&quot;): returns the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp&lt;-</code></td>
<td>signature(object = &quot;BetaParameter&quot;): modifies the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp</code></td>
<td>signature(object = &quot;Beta&quot;): returns the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp&lt;-</code></td>
<td>signature(object = &quot;Beta&quot;): modifies the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp</code></td>
<td>signature(object = &quot;ChisqParameter&quot;): returns the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp&lt;-</code></td>
<td>signature(object = &quot;ChisqParameter&quot;): modifies the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp</code></td>
<td>signature(object = &quot;Chisq&quot;): returns the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp&lt;-</code></td>
<td>signature(object = &quot;Chisq&quot;): modifies the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp</code></td>
<td>signature(object = &quot;FParameter&quot;): returns the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp&lt;-</code></td>
<td>signature(object = &quot;FParameter&quot;): modifies the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp</code></td>
<td>signature(object = &quot;F&quot;): returns the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp&lt;-</code></td>
<td>signature(object = &quot;F&quot;): modifies the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp</code></td>
<td>signature(object = &quot;TParameter&quot;): returns the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp&lt;-</code></td>
<td>signature(object = &quot;TParameter&quot;): modifies the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp</code></td>
<td>signature(object = &quot;T&quot;): returns the slot ncp of the parameter of the distribution</td>
</tr>
<tr>
<td><code>ncp&lt;-</code></td>
<td>signature(object = &quot;T&quot;): modifies the slot ncp of the parameter of the distribution</td>
</tr>
</tbody>
</table>
Norm-class

Description

The normal distribution has density

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

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

- \texttt{img}: Object of class "Reals": The domain of this distribution has got dimension 1 and the name "Real Space".
- \texttt{param}: Object of class "UniNormParameter": the parameter of this distribution (mean and sd), declared at its instantiation
- \texttt{r}: Object of class "function": generates random numbers (calls function \texttt{rnorm})
- \texttt{d}: Object of class "function": density function (calls function \texttt{dnorm})
- \texttt{p}: Object of class "function": cumulative function (calls function \texttt{pnorm})
- \texttt{q}: Object of class "function": inverse of the cumulative function (calls function \texttt{qnorm})
- \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

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.
mean(N) # mean of this distribution is 1.
sd(N) <- 2 # sd of this distribution is now 2.
M <- Norm() # 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`: initialize method
- `mean`: returns the slot mean of the parameter of the distribution
- `mean<-`: modifies the slot mean of the parameter of the distribution
- `sd`: returns the slot sd of the parameter of the distribution
- `sd<-`: modifies the slot sd of the parameter of the distribution

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See Also

Norm-class Parameter-class
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)

Matthias Kohl <Matthias.Kohl@stamats.de>

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)

Matthias Kohl <Matthias.Kohl@stamats.de>

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 RtoQ, RtoDPQ.

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"); 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
operators-methods

- 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 "Gammad"; 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"; exact

/ 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 = "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 \texttt{flat.LCD}; if \texttt{getdistroOption("withSimplify")} is \texttt{TRUE}, result is piped through a call to \texttt{simplify.D}

+ 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 \texttt{prob(e1)}==\texttt{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 \texttt{prob(e1)}==\texttt{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 = "AcDcLcDistribution"): 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=...)`, 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.

References


See Also

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

Examples

```r
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
## Not run:
## takes a little time
N ^ P

## End(Not run)
1.2 ^ N
abs(N) ^ 1.3
```
OptionalParameter-class

Classes "OptionalParameter", "OptionalMatrix"

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 a call to devNew is inserted to hook function plot.new; if FALSE, we reproduce the usual behaviour in graphics, i.e.; we do not call devNew. Defaults to FALSE.
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See Also

options,getOption

Examples

getOption("newDevice")
getOption("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 explicitly 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 for Function \texttt{p.l} in Package ‘distr’

\section*{Description}

\texttt{p.l-methods}

\section*{Methods}

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

\section*{See Also}

\texttt{DiscreteDistribution-class UnivarLebDecDistribution-class}

Methods for Function \texttt{param} in Package ‘distr’

\section*{Description}

\texttt{param-methods}

\section*{Methods}

\texttt{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

name  Object of class "character": a name / comment for the parameters

Methods

name  signature(object = "Parameter"): returns the name of the parameter
name<-  signature(object = "Parameter"): modifies the name of the parameter

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See Also

Distribution-class

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
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,  
pch.u = 21, pch.a = 16, mfColRow = TRUE,  
to.draw.arg = NULL, withSubst = TRUE)  
## S4 method for signature 'DiscreteDistribution,missing'
plot(x, width = 10, height = 5.5,  
withSweave = getDistrOption("withSweave"), xlim = NULL, ylim = NULL,  
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.hor = 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, pch.u = 21, pch.a = 16,  
mfColRow = TRUE, to.draw.arg = NULL, withSubst = TRUE)  
## S4 method for signature 'AffLinUnivarLebDecDistribution,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.hor = 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, pch.u = 21, pch.a = 16,  
mfColRow = TRUE, to.draw.arg = NULL, withSubst = TRUE)  
## S4 method for signature 'UnivarLebDecDistribution,missing'
plot(x, width = 10,  
height = 14.5, 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 = 0.9, cex.sub = par("cex.sub"),  
col.points = par("col"), col.hor = 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, pch.u = 21, pch.a = 16,
mfColRow = TRUE, to.draw.arg = NULL, withSubst = TRUE)
## S4 method for signature 'DistrList,missing'
plot(x, y, ...)
## S4 method for signature 'CompoundDistribution,missing'
plot(x, y, ...)

Arguments

x object of class "AffLinUnivarLebDecDistribution" or class "UnivarLebDecDistribution"
or class "AbscontDistribution" or class "DiscreteDistribution" or class
"DistrList": (list of) distribution(s) to be plotted
y missing
xlim the x limits (x1, x2) of the plot. Note that x1 > x2 is allowed and leads to a
"reversed axis". As in plot.default.
ylim the y limits of the plot. Either as in plot.default (i.e. a vector of length 2) or a
vector of length 4, where the first two elements are the values for ylim in panel
"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 distribu-
tions
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 subplots to be drawn: in case of an object x of class "DiscreteDistribution" or "AbscontDistribution" c("d","p","q") for density, c.d.f. and quantile 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.p","q.q") 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; otherwise no substitution is used.
... additional arguments for plot — see plot.default, plot.stepfun

Details
plot signature(x = "AffLinUnivarLebDecDistribution", y = "missing"): plots cumulative 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 = "Distrlst", 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, col.points, col.vert, col.hor, col.main, col.inner, col.sub 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, pch.a, pch.u 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, cex.points is set to $2.0 cex$ (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).

See Also

plot,plot.default,plot.stepfun,par

Examples

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, pch.u = 20, pch.a = 10)
plot(Norm(), main = TRUE, cex.main = 3, tmar = 6)
plot(Norm(), 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(%)"))), "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)))
il <- 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(%)"))))
### substitution can be switched off
plot(Chisq(), mfColRow = FALSE, to.draw.arg="d",
     xlab="x", ylab=list(expression(paste(lambda, "-density of %C(%)"))), 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")

## some distribution with gaps
wg <- flat.mix(UnivarMixingDistribution(Unif(0,1),Unif(4,5),
       withSimplify=FALSE))
## some Lebesgue decomposed distribution
mymix <- UnivarLebDecDistribution(acPart = wg, discretePart = Binom(4,.4),
       acWeight = PNT)
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),2,2,3,3,4,4,5,5,5,6,6,6),
           nrow=3, byrow=TRUE))

plot(myLC,mfColRow = FALSE,
       to.draw.arg=c("p","d.c","p.c","q.c", "p.d","q.d"))

P <- Pois(2)
plot(as(P,"UnivarLebDecDistribution"),mfColRow = FALSE,to.draw.arg=c("d.d"))

### the next ylab argument is just for illustration purposes
plot(as(P,"UnivarLebDecDistribution"),mfColRow = FALSE,to.draw.arg=c("d.d"),
       xlab="x",ylab=list(expression(paste(lambda,"-density of X|X>"))))

---

**Pois-class**

**Class "Pois"**

**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

.summary logical: used internally to issue warnings as to interpretation of arithmetics

.summary logical: used internally to issue warnings as to accuracy

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

.summary 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.
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

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

---

**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)**

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

**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 `new("PosSemDefSymmMatrix", ...)` resp. `new("PosDefSymmMatrix", ...)`. More frequently they are created via the generating functions `PosSemDefSymmMatrix` resp. `PosDefSymmMatrix`.

Slots

`.Data` Object of class "matrix". A numeric matrix with finite entries.

Extends

Class "PosSemDefSymmMatrix", directly Class "matrix", from data part. 
Class "structure", by class "matrix".
Class "array", by class "matrix".
Class "vector", by class "matrix", with explicit coerce.
Class "vector", by class "matrix", with explicit coerce.

Author(s)

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

See Also

`PosDefSymmMatrix`, `matrix-class`

Examples

`new("PosDefSymmMatrix", diag(2))`
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

Methods for Function prob in Package ‘distr’

Description
prob-methods

Methods

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
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
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
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
prob signature(object = "GeomParameter"): returns the slot prob 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 prob 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(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 explicitly 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 explicitly 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

require(distr)
N <- Norm()
q(N)(0.3)
q.l(N)(0.3)
Methods for Function `q.r` in Package 'distr'

**Description**

`q.r`-methods

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

- `q.r` signature(object = "DiscreteDistribution")
- `q.r` signature(object = "AbscontDistribution")
- `q.r` signature(object = "UnivarLebDecDistribution")
- `q.r` signature(object = "UnivarMixingDistribution")

**See Also**

*DiscreteDistribution-class 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**

```
qqbounds(x,D,alpha,n,withConf.pw, withConf.sim, 
    exact.sCI=(n<100),exact.pCI=(n<100), 
    nosym.pCI = FALSE, debug = FALSE)
```

**Arguments**

- `x` data to be checked for compatibility with distribution `D`.
- `D` object of class "UnivariateDistribution", the assumed data distribution.
- `alpha` confidence level
- `n` sample size
- `withConf.pw` logical; shall pointwise confidence lines be computed?
- `withConf.sim` logical; shall simultaneous confidence lines be computed?
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?
d 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 stats, while the asymptotic one uses R function pkstwo again from package stats, both taken from the code to 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 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 \((D-E(D))/sd(D)\) by the standard normal at these points; this latter approximation is only available if package distrEx is installed; otherwise the corresponding columns will be filled with NA.

Value

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

Component crit is a matrix with length(x) rows and four columns c("sim.left","sim.right","pw.left","pw.right") Entries will be set to NA if the corresponding x component is not in support(D) or if the computation method returned an error or if the corresponding parts have not been required (if withConf.pw or withConf.sim is FALSE).

err has components pw —do we have a non-error return value for the computation of pointwise CI’s (FALSE if withConf.pw is FALSE)— and sim —do we have a non-error return value for the computation of simultaneous CI’s (FALSE if withConf.sim is FALSE).
Author(s)
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>

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))
## uses:
qqbounds(x = rnorm(30),Norm(),alpha=0.95,n=30,
  withConf.pw = TRUE, withConf.sim = TRUE,
  exact.sCI=TRUE ,exact.pCI= TRUE,
  nosym.pCI = FALSE)
qqbounds(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)
qqbounds(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 qplot 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
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 = getdistroption("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)  
## S4 method for signature 'ANY,ANY'
qqplot(x, y,  
plot.it = TRUE, xlab = deparse(substitute(x)),  
ylab = deparse(substitute(y)), ...)  

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?
nosym.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 \text{support}(y)?
col.NotInSupport logical; if preceding check TRUE color of x-quantiles if not in \text{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
debug 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.
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

qqplot(Norm(15,sqrt(30)), Chisq(df=15))
## some discrete Distributions:
P <- Pois(5)
B <- Binom(size=2000,prob=5/2000)
qqplot(B,P)
## Not run:
## takes too much time for R CMD check --as-cran
qqplot(B,P, nosym.pCI=TRUE)

## End(Not run)
## some Lebesgue-Decomposed distributions:
mylist <- UnivarLebDecDistribution(discretePart=Binom(3,.3), acPart=Norm(2,2),
                                  acWeight=11/20)
mylist2 <- mylist+0.1
Methods for Function r in Package 'distr'

Description

r-methods

Methods

r signature(object = "Distribution"): generates random deviates according to the distribution

See Also

Distribution-class

Methods for Function rate in Package 'distr'

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
Reals-class

Class "Reals"

Description

Particular case of a one-dimensional Euclidean Space

Usage

Reals()

Objects from the Class

Objects could theoretically be created by calls of the form 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

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

Author(s)

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

See Also

EuclideanSpace-class Naturals-class AbscontDistribution-class

Examples

R <- Reals()
liesIn(R,c(0,0)) # FALSE
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

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

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
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.

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- Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

- `UnivariateDistribution-class`, `density`, `approxfun`, `ecdf`
Examples

\begin{verbatim}
  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$dfun(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
\end{verbatim}

Description

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

Usage

\begin{verbatim}
RtoDPQ.d(r, e = getdistrOption("RtoDPQ.e"))
\end{verbatim}

Arguments

- \texttt{r} : the random number generator
- \texttt{e} : \(10^e\) numbers are generated, a higher number leads to a better result.

Details

\texttt{RtoDPQ.d} generates \(10^e\) random numbers, by default \(e = \text{RtoDPQ.e}\) 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

\texttt{RtoDPQ} returns a list of functions.

- \texttt{dfun} : density
- \texttt{pfun} : cumulative distribution function
- \texttt{qfun} : quantile function

Note

Use \texttt{RtoDPQ} for absolutely continuous and \texttt{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$dfunc(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.grid on [0,1], apply \( f(q(x)(x.grid)) \), 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 approxfun 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 approxfun 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, approxfun, 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

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

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)
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

---

Description

shape-methods

Methods

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 getdistroption("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 getdistroption("TruncQuantile")) zero and if so, accordingly returns discretePart(object) or acPart(object), respectively.

simplifyD signature(object = "UnivarMixingDistribution"): returns the flattened version of object (using flatNmix). Before doing so, it checks whether any component carries weight approximately (i.e.; up to getdistroption("TruncQuantile")) one (in slot mixCoeff) and if so, returns this component; else, if not all weights are below getdistroption("TruncQuantile"), it filters out those components with weight less than getdistroption("TruncQuantile"))

See Also

Huberize, Minimum

Examples

set.seed(123)
Mix1 <- UnivarMixingDistribution(Norm(),Binom(2,.3),
    UnivarLebDecDistribution(acPart = Chisq(df = 2), discretePart = Nbinom(3,.09),
        acWeight = 0.3),
    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)
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))
```

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

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

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

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

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

size signature(object = "Geom"): 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).

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 eigenvalue decomposition of a and then simply "pseudo-inverts" the corresponding diagonal matrix built from `eigen(a)`'s 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>
SphericalSymmetry-class

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")`
sqrt-methods

Methods for Function sqrt in Package 'distr'

Description

sqrt-methods using generalized inverses for p.s.d. matrices

Usage

```r
CC sT 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`

standardMethods

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")
```

---

**Methods**

```
support signature(object = "DiscreteDistribution"): returns the support
```

---

**Support Methods**

Methods for Function `support` in Package `distr`

---

### 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

Description
The $t$ distribution with $\nu$ 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.
Extends

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

Methods

initialize signature(.Object = "Td"): initialize method
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, r 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 a 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 rchisq.

The most used applications are power calculations for t-tests:
Let \(T = \frac{\bar{X} - \mu_0}{S/\sqrt{n}}\) 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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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.
df(T) # df of this distribution is 1.
df(T) <- 2 # df of this distribution is now 2.
Tn <- Td(df = 1, ncp = 5)
# T is a noncentral t distribution with df = 1 and ncp = 5.
d(Tn)(1) ## from R 2.3.0 on ncp no longer ignored...

---

**TParameter-class**

Class "TParameter"

**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

```r
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.
```

Description

Truncate-methods

Usage

```r
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://article.gmane.org/gmane.comp.lang.r.general/126112](http://article.gmane.org/gmane.comp.lang.r.general/126112). 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 corresp. 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'
**UnifParameter-class**

**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.

### 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.
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
Y <- U/2; as(Y,"Beta")
```
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

Author(s)

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

See Also

Uni-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
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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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

```r
(Hdl <M univarDistrList(Hnorm, Exp, Pois))
plot(HDistr)
as(Hnorm, "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

Extends

Class "DistrList", directly.
Class "list", by class "DistrList".
Class "vector", by class "DistrList".

Methods

coerce signature(from = "UnivariateDistribution", to = "UnivarDistrList"): create
a UnivarDistrList object from a univariate distribution

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

UnivarDistrList, DistrList-class, UnivariateDistribution-class

Examples

(DL <- new("UnivarDistrList", list(Norm(), Exp())))
plot(DL)
as(Norm(), "UnivarDistrList")

UnivariateDistribution-class

Class "UnivariateDistribution"

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
withArith logical: used internally to issue warnings as to interpretation of arithmetics

withSim logical: used internally to issue warnings as to accuracy

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

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

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

Extends

Class "Distribution", directly.

Methods

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

Author(s)

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

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("DefaultNrGridPoint").
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
mylist <- UnivarLebDecDistribution(discretePart=Binom(3,3), acPart=Norm(2,2), acWeight=11/28)
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.
**UnivarLebDecDistribution-class**

**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.
- `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.
- `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")
UnivarLebDecDistribution-class

discreteWeight<- signature(object = "UnivarLebDecDistribution")

p.ac signature(object = "UnivarLebDecDistribution") accessor to slot p of acPart(object), possibly weighted by acWeight(object); it has an extra argument CondOrAbs with default value "cond" which if it does not partially match (by pmatch) "abs", returns exactly slot p of acPart(object) else weighted by acWeight(object).

d.ac signature(object = "UnivarLebDecDistribution") accessor to slot d of the absolutely continuous part of the distribution, possibly weighted by acWeight(object); it has an extra argument CondOrAbs which acts as the one in p.ac.

q.ac signature(object = "UnivarLebDecDistribution") accessor to slot q of acPart(object).

r.ac signature(object = "UnivarLebDecDistribution") accessor to slot q of acPart(object).

p.discrete signature(object = "UnivarLebDecDistribution") accessor to slot p of discretePart(object), possibly weighted by discreteWeight(object); it has an extra argument CondOrAbs which acts as the one in p.ac.

d.discrete signature(object = "UnivarLebDecDistribution") accessor to slot d of discretePart(object), possibly weighted by discreteWeight(object); it has an extra argument CondOrAbs which acts as the one in p.ac.

q.discrete signature(object = "UnivarLebDecDistribution") accessor to slot q of discretePart(object).

r.discrete signature(object = "UnivarLebDecDistribution") accessor to slot q of discretePart(object).

coerce signature(from = "AffLinUnivarLebDecDistribution", to = "UnivarLebDecDistribution"): create a "UnivarLebDecDistribution" object from a "AffLinUnivarLebDecDistribution" object

coerce signature(from = "AbscontDistribution", to = "UnivarLebDecDistribution"): create a "UnivarLebDecDistribution" object from a "AbscontDistribution" object

coerce signature(from = "DiscreteDistribution", to = "UnivarLebDecDistribution"): create a "UnivarLebDecDistribution" object from a "DiscreteDistribution" object

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

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

- signature(e1 = "UnivarLebDecDistribution"): application of '-' to this distribution
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 getdistroOption("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")
UnivarLebDecDistribution-class

* signature(e1 = "numeric", e2 = "AffLinUnivarLebDecDistribution")
+ signature(e1 = "numeric", e2 = "AffLinUnivarLebDecDistribution")
- signature(e1 = "numeric", e2 = "AffLinUnivarLebDecDistribution")

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)(0.3)
r(myLC)(30)
q(myLC)(0.9)
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"))
```
UnivarMixingDistribution

Generating function for Class "UnivarMixingDistribution"

Description

Generates an object of class "UnivarMixingDistribution".

Usage

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

mylist <- UnivarMixingDistribution(Binom(3,.3), Dirac(2), Norm(), 
mixCoeff=c(1/4,1/5,11/20))
UnivarMixingDistribution-class

Class "UnivarMixingDistribution"

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`.
- `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
- `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.

Author(s)

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

See Also

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

Examples

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)(0.3)
mixDistr(mylist2)
Description

Version-Management-methods

Usage

isOldVersion(object)
conv2NewVersion(object)
## S4 method for signature 'ANY'
isOldVersion(object)
## S4 method for signature 'ANY'
conv2NewVersion(object)
## S4 method for signature 'LatticeDistribution'
conv2NewVersion(object)

Arguments

object object of class "ANY" (or subclasses)

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>).
Weibull-class

Class "Weibull"

Description

The Weibull distribution with shape parameter $a$, by default $= 1$, and scale parameter $\sigma$ has density given by, by default $= 1$,

$$d(x) = \frac{a}{\sigma} \left(\frac{x}{\sigma}\right)^{a-1} \exp(-\left(\frac{x}{\sigma}\right)^a)$$

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".
Weibull-class

Methods

- **initialize** signature(.Object = "Weibull"): initialize method
- **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
- **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 \( Var(X) = \sigma^2 (\Gamma(1 + 2/a) - (\Gamma(1 + 1/a))^2) \).

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See Also

- `WeibullParameter-class`
- `AbscontDistribution-class`
- `Reals-class`
- `rweibull`

Examples

```r
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.
shape(W) # shape of this distribution is 1.
shape(W) <- 2 # shape of this distribution is now 2.
```
WeibullParameter-class

Class "WeibullParameter"

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

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.

Methods

width-methods

Methods for Function width in Package ‘distr’

width-methods

Description

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
Index

*Topic** algebra
  solve-methods, 158
  sqrt-methods, 161

*Topic** arith
  distrARITH, 49
  flat.LCD, 68
  flat.mix, 69
  Math-methods, 102
  operators-methods, 117
  RtoDPQ, 147
  RtoDPQ.d, 149
  RtoDPQ.LC, 150
  simplifyr-methods, 157

*Topic** array
  PosDefSymmMatrix, 135
  PosDefSymmMatrix-class, 136
  solve-methods, 158
  sqrt-methods, 161

*Topic** classes
  DistributionSymmetry-class, 51
  DistrSymmList-class, 58
  EllipticalSymmetry-class, 59
  NoSymmetry-class, 117
  PosDefSymmMatrix-class, 136
  SphericalSymmetry-class, 160
  Symmetry-class, 162

*Topic** distribution
  AbscontDistribution, 12
  AbscontDistribution-class, 14
  Arcsine-class, 18
  Beta-class, 19
  BetaParameter-class, 21
  Binom-class, 22
  BinomParameter-class, 24
  Cauchy-class, 25
  CauchyParameter-class, 27
  Chisq-class, 28
  ChisqParameter-class, 30
  CompoundDistribution, 31
  CompoundDistribution-class, 32
  convpow-methods, 34
  d-methods, 36
  decomposePM-methods, 36
  DExp-class, 37
  df-methods, 39
  df1-methods, 39
  df2-methods, 40
  Dirac-class, 41
  DiracParameter-class, 42
  DiscreteDistribution, 44
  DiscreteDistribution-class, 46
  distr-package, 5
  distrARITH, 49
  Distribution-class, 50
  DistributionSymmetry-class, 51
  DistrList, 52
  DistrList-class, 53
  distrMASK, 54
  distroptions, 55
  DistrSymmList, 57
  DistrSymmList-class, 58
  EllipticalSymmetry, 58
  EllipticalSymmetry-class, 59
  EmpiricalDistribution, 60
  EuclideanSpace-class, 61
  Exp-class, 63
  ExpParameter-class, 64
  Fd-class, 66
  flat.LCD, 68
  flat.mix, 69
  FParameter-class, 70
  Gammad-class, 71
  GammaParameter-class, 73
  gaps-methods, 74
  Geom-class, 75
  GeomParameter-class, 77
  getLabel, 78
  getLow, getUp, 79
Huberize-methods, 80
Hyper-class, 81
HyperParameter-class, 82
img-methods, 84
k-methods, 85
lambda-methods, 85
Lattice-class, 86
LatticeDistribution, 87
LatticeDistribution-class, 89
Length-methods, 92
liesIn-methods, 93
liesInSupport, 93
Lnorm-class, 94
LnormParameter-class, 96
location-methods, 97
Logis-class, 98
LogisParameter-class, 100
m-methods, 101
makeAbscontDistribution, 101
Math-methods, 102
Max-methods, 103
mean-methods, 104
meanlog-methods, 104
Min-methods, 105
Minimum-methods, 105
n-methods, 107
name-methods, 107
Naturals-class, 108
Nbinom-class, 109
NbinomParameter-class, 111
ncp-methods, 112
Norm-class, 113
NormParameter-class, 115
NoSymmetry, 116
NoSymmetry-class, 117
operators-methods, 117
OptionalParameter-class, 123
p-methods, 124
p.l-methods, 125
param-methods, 125
Parameter-class, 126
pivot-methods, 126
plot-methods, 127
Pois-class, 132
PoisParameter-class, 134
print-methods, 137
prob-methods, 137
q-methods, 138
q.r-methods, 139
qqbounds, 139
qqplot, 141
r-methods, 145
rate-methods, 145
Reals-class, 146
rSpace-class, 147
RtoDPQ, 147
RtoDPQ.d, 149
RtoDPQ.LC, 150
scale-methods, 152
sd-methods, 153
sdlog-methods, 153
shape-methods, 154
shape1-methods, 154
shape2-methods, 155
simplifyD-methods, 155
simplifyr-methods, 157
size-methods, 157
SphericalSymmetry, 159
SphericalSymmetry-class, 160
support-methods, 162
Td-class, 163
TParameter-class, 165
Truncate-methods, 166
Unif-class, 167
UnifParameter-class, 169
UniNormParameter-class, 170
UnivarDistrList, 171
UnivarDistrList-class, 172
UnivariateDistribution-class, 173
UnivarLebDecDistribution, 175
UnivarLebDecDistribution-class, 176
UnivarMixingDistribution, 181
UnivarMixingDistribution-class, 182
Weibull-class, 185
WeibullParameter-class, 187
width-methods, 188

*Topic documentation
distrARITH, 49
distrMASK, 54

*Topic dpplot
options, 123

*Topic environment
options, 123

*Topic hplot
INDEX

plot-methods, 127
qqbounds, 139
qqplot, 141

*Topic iplot
  options, 123

*Topic list
  CompoundDistribution, 31
  DistriList, 52
  DistriList-class, 53
  UnivarDistriList, 171
  UnivarDistriList-class, 172
  UnivarLebDecDistribution, 175
  UnivarMixingDistribution, 181

*Topic math
distrARITH, 49
flat.LCD, 68
igamma, 84
operators-methods, 117
RtoDPQ, 147
RtoDPQ.d, 149
RtoDPQ.LC, 150
simplifyr-methods, 157

*Topic methods
d-methods, 36
decomposePM-methods, 36
df-methods, 39
df1-methods, 39
df2-methods, 40
dim-methods, 40
dimension-methods, 40
gaps-methods, 74
getLow, getUp, 79
Huberize-methods, 80
img-methods, 84
k-methods, 85
lambda-methods, 85
Length-methods, 92
liesIn-methods, 93
liesInSupport, 93
location-methods, 97
m-methods, 101
Max-methods, 103
mean-methods, 104
meanlog-methods, 104
Min-methods, 105
Minimum-methods, 105
n-methods, 107
name-methods, 107
ncp-methods, 112
OptionalParameter-class, 123
p-methods, 124
p.l-methods, 125
param-methods, 125
Parameter-class, 126
pivot-methods, 126
plot-methods, 127
print-methods, 137
q-methods, 138
q.r-methods, 139
r-methods, 145
rate-methods, 145
scale-methods, 152
sd-methods, 153
sdlog-methods, 153
shape-methods, 154
shape1-methods, 154
shape2-methods, 155
simplifyD-methods, 155
support-methods, 162
Truncate-methods, 166
width-methods, 188

*Topic package
distr-package, 5

*Topic print
  print-methods, 137

*Topic programming
distrMASK, 54
  standardMethods, 161

*Topic utilities
  standardMethods, 161
  Version Management, 184

*, AbscontDistribution, numeric-method
  (operators-methods), 117
*, AcDclcDistribution, AcDclcDistribution-method
  (operators-methods), 117
*, AfflinAbscontDistribution, numeric-method
  (operators-methods), 117
*, AfflinDiscreteDistribution, numeric-method
  (operators-methods), 117
*, AfflinLatticeDistribution, numeric-method
  (operators-methods), 117
*, AfflinUnivarLebDecDistribution, numeric-method
  (operators-methods), 117
*, Cauchy, numeric-method
  (operators-methods), 117
*, CompoundDistribution, numeric-method
* DExp, numeric-method (operators-methods), 117
* Dirac, Dirac-method (operators-methods), 117
* Dirac, UnivariateDistribution-method (operators-methods), 117
* Dirac, numeric-method (operators-methods), 117
* DiscreteDistribution, numeric-method (operators-methods), 117
* Exp, numeric-method (operators-methods), 117
* ExpOrGammaOrChisq, numeric-method (operators-methods), 117
* Latticedistribution, numeric-method (operators-methods), 117
* Lnorm, numeric-method (operators-methods), 117
* Logis, numeric-method (operators-methods), 117
* Norm, numeric-method (operators-methods), 117
* Unif, numeric-method (operators-methods), 117
* UnivarLebDecDistribution, numeric-method (operators-methods), 117
* UnivariateDistribution, Dirac-method (operators-methods), 117
* UnivariateDistribution, numeric-method (operators-methods), 117
* Weibull, numeric-method (operators-methods), 117
* numeric, Latticedistribution-method (operators-methods), 117
* numeric, UnivariateDistribution-method (operators-methods), 117
+ AbscontDistribution, AbscontDistribution-methodlogis, numeric-method (operators-methods), 117
+ AbscontDistribution, DiscreteDistribution-methodBinom, Nbinom-method (operators-methods), 117
+ AbscontDistribution, numeric-method (operators-methods), 117
+ AcDclcDistribution, AcDclcDistribution-method, Norm, numeric-method (operators-methods), 117
+ AffLinAbscontDistribution, numeric-method (operators-methods), 117
+ AffLinDiscreteDistribution, numeric-method (operators-methods), 117
+ AffLinNormDistribution, numeric-method (operators-methods), 117
+ AffLinUnivarLebDecDistribution, numeric-method (operators-methods), 117
+ Binom, Binom-method (operators-methods), 117
+ Cauchy, Cauchy-method (operators-methods), 117
+ Chisq, Chisq-method (operators-methods), 117
+ CompoundDistribution, numeric-method (operators-methods), 117
+ Dirac, Dirac-method (operators-methods), 117
+ Dirac, DiscreteDistribution-method (operators-methods), 117
+ Dirac, UnivariateDistribution-method (operators-methods), 117
+ ExpOrGammaOrChisq, ExpOrGammaOrChisq-method (operators-methods), 117
+ Latticedistribution, DiscreteDistribution-method (operators-methods), 117
+ Latticedistribution, Latticedistribution-method (operators-methods), 117
+ Latticedistribution, numeric-method (operators-methods), 117
+ Logis, numeric-method (operators-methods), 117
+ Norm, numeric-method (operators-methods), 117
+ Pois, Pois-method (operators-methods), 117
+ Unif, numeric-method (operators-methods), 117
acPart
(UnivarLebDecDistribution-class), 176
acPart,UnivarLebDecDistribution-method
(UnivarLebDecDistribution-class), 176
acPart-methods
(UnivarLebDecDistribution-class), 176
acPart<-
(UnivarLebDecDistribution-class), 176
acPart<-.UnivarLebDecDistribution-method
(UnivarLebDecDistribution-class), 176
acPart<--methods
(UnivarLebDecDistribution-class), 176
acWeight
(UnivarLebDecDistribution-class), 176
acWeight,UnivarLebDecDistribution-method
(UnivarLebDecDistribution-class), 176
acWeight-methods
(UnivarLebDecDistribution-class), 176
acWeight<-
(UnivarLebDecDistribution-class), 176
acWeight<-.UnivarLebDecDistribution-method
(UnivarLebDecDistribution-class), 176
acWeight<--methods
(UnivarLebDecDistribution-class), 176
AffLinAbscontDistribution-class
(AbscontDistribution-class), 14
AffLinDiscreteDistribution-class
(DiscreteDistribution-class), 46
AffLinDistribution-class
(AbscontDistribution-class), 14
AffLinLatticeDistribution-class
(LatticeDistribution-class), 89
AffLinUnivarLebDecDistribution-class
(UnivarLebDecDistribution-class), 176
convNewVersion (Version Management), 184
convNewVersion, ANY-method (Version Management), 184
convNewVersion, LatticeDistribution-method (Version Management), 184
convNewVersion-methods (Version Management), 184
convpow, 9, 17, 48, 68, 180
cconvpow-methods, 34
cconvpow,AbscontDistribution-method (convpow-methods), 34
cconvpow,AcDclcDistribution-method (convpow-methods), 34
cconvpow,Binom-method (convpow-methods), 34
cconvpow,Cauchy-method (convpow-methods), 34
cconvpow,Dirac-method (convpow-methods), 34
cconvpow,DiscreteDistribution-method (convpow-methods), 34
cconvpow,ExpOrGammaOrChisq-method (convpow-methods), 34
cconvpow,LatticeDistribution-method (convpow-methods), 34
cconvpow,NbInom-method (convpow-methods), 34
cconvpow,Norm-method (convpow-methods), 34
cconvpow,Pois-method (convpow-methods), 34
cconvpow-methods, 34
d (d-methods), 36
d,Distribution-method (d-methods), 36
d-methods, 36
d.ac (UnivarLebDecDistribution-class), 176
d.ac,UnivarLebDecDistribution-method (UnivarLebDecDistribution-class), 176
d.ac-methods (UnivarLebDecDistribution-class), 176
d.discrete (UnivarLebDecDistribution-class), 176
d.discrete,UnivarLebDecDistribution-method (UnivarLebDecDistribution-class), 176
d.discrete-methods (UnivarLebDecDistribution-class), 176
decomposePM, 121
decomposePM (decomposePM-methods), 36
decomposePM,AbscontDistribution-method (decomposePM-methods), 36
decomposePM,DiscreteDistribution-method (decomposePM-methods), 36
decomposePM,UnivarLebDecDistribution-method (decomposePM-methods), 36
decomposePM-methods, 36
DefaultNrFFTGridPointsExponent (distroptions), 55
DefaultNrGridPoints (distroptions), 55
density, 69, 148, 150, 151
devNew, 123
dExp (dExp-class), 37
dExp-class, 37
df (df-methods), 39
df,Chisq-method (df-methods), 39
df,ChisqParameter-method (df-methods), 39
df,Td-method (df-methods), 39
df,TParameter-method (df-methods), 39
df-methods, 39
df1 (df1-methods), 39
df1,Fd-method (df1-methods), 39
df1,FPparameter-method (df1-methods), 39
df1-methods, 39
df1<- (df1-methods), 39
df1<-,Fd-method (df1-methods), 39
df1<-,FPparameter-method (df1-methods), 39
df1<-methods (df1-methods), 39
df2 (df2-methods), 40
df2,Fd-method (df2-methods), 40
df2,FPparameter-method (df2-methods), 40
df2-methods, 40
df2<- (df2-methods), 40
df2<-,Fd-method (df2-methods), 40
df2<-,FPparameter-method (df2-methods), 40
df2<-methods (df2-methods), 40
df<- (df-methods), 39
196

INDEX

\texttt{df<-Chisq-method (df-methods), 39}
\texttt{df<-ChisqParameter-method (df-methods), 39}
\texttt{df<-T-method (df-methods), 39}
\texttt{df<-TParameter-method (df-methods), 39}
\texttt{df<-methods (df-methods), 39}
\texttt{digamma, AbscontDistribution-method (Math-methods), 102}
\texttt{digamma, DiscreteDistribution-method (Math-methods), 102}
\texttt{dim (dim-methods), 40}
\texttt{dim, UnivariateDistribution-method (dim-methods), 40}
\texttt{dimension (dimension-methods), 40}
\texttt{dimension, EuclideanSpace-method (dimension-methods), 40}
\texttt{dimension-methods, 40}
\texttt{dimension<-(dimension-methods), 40}
\texttt{dimension<-, EuclideanSpace-method (dimension-methods), 40}
\texttt{dimension<--methods (dimension-methods), 40}
\texttt{Dirac (Dirac-class), 41}
\texttt{Dirac-class, 41}
\texttt{DiracParameter-class, 42}
\texttt{DiscreteDistribution, 44, 61, 69, 151}
\texttt{DiscreteDistribution-class, 46}
\texttt{discretePart (UnivarLebDecDistribution-class), 176}
\texttt{discretePart, UnivarLebDecDistribution-method (UnivarLebDecDistribution-class), 176}
\texttt{discretePart-methods (UnivarLebDecDistribution-class), 176}
\texttt{discretePart<- (UnivarLebDecDistribution-class), 176}
\texttt{discretePart<-, UnivarLebDecDistribution-method (UnivarLebDecDistribution-class), 176}
\texttt{discretePart<--methods (UnivarLebDecDistribution-class), 176}
\texttt{discreteWeight (UnivarLebDecDistribution-class), 176}
\texttt{discreteWeight, UnivarLebDecDistribution-method (UnivarLebDecDistribution-class), 176}
\texttt{discreteWeight-methods (UnivarLebDecDistribution-class), 176}
\texttt{discreteWeight<-, UnivarLebDecDistribution-method (UnivarLebDecDistribution-class), 176}
\texttt{discreteWeight<--methods (UnivarLebDecDistribution-class), 176}
\texttt{distr (distr-package), 5}
\texttt{distr-package, 5}
\texttt{distrARITH, 49}
\texttt{DistrCollapse (distroptions), 55}
\texttt{Distribution-class, 50}
\texttt{DistributionAggregate.Unique.Warn (distroptions), 55}
\texttt{DistributionSymmetry-class, 51}
\texttt{DistrList, 52, 53, 172}
\texttt{DistrList-class, 53}
\texttt{distrMASK, 54}
\texttt{distroptions, 11, 55, 156, 158}
\texttt{DistrResolution (distroptions), 55}
\texttt{DistrSymmList, 57}
\texttt{DistrSymmList-class, 58}
\texttt{DoubleExponential (DExp-class), 37}
\texttt{edf, 69, 148, 150, 151}
\texttt{eigen, 159}
\texttt{EllipticalSymmetry, 58, 60}
\texttt{EllipticalSymmetry-class, 59}
\texttt{EmpiricalDistribution, 60}
\texttt{EuclideanSpace (EuclideanSpace-class), 61}
\texttt{EuclideanSpace-class, 61}
\texttt{Exp (Exp-class), 63}
\texttt{exp, AbscontDistribution-method (Math-methods), 102}
\texttt{exp, DiscreteDistribution-method (Math-methods), 102}
\texttt{exp, UnivarLebDecDistribution-method (UnivarLebDecDistribution-class), 176}
Exp-class, 63
ExpParameter-class, 64

Fd (Fd-class), 66
Fd-class, 66
flat.LCD, 68, 120–122, 180
flat.mix, 34, 68, 69, 156, 183
FParameter-class, 70

gamma, AbscontDistribution-method
(Math-methods), 102
gamma, DiscreteDistribution-method
(Math-methods), 102
gamma-methods (Math-methods), 102
Gammad (Gammad-class), 71
Gammad-class, 71
GammaParameter-class, 73
gaps, 6, 15
gaps (gaps-methods), 74
gaps, AbscontDistribution-method
(gaps-methods), 74
gaps, UnivarMixingDistribution-method
(UnivarMixingDistribution-class), 182
gaps-methods, 74
gaps<- (gaps-methods), 74
gaps<-<, AbscontDistribution-method
(gaps-methods), 74
gaps<-< methods (gaps-methods), 74
Geom (Geom-class), 75
Geom-class, 75
GeomParameter-class, 77
getdistroption (distroptions), 55
getLabel, 78
getLow (getLow, getUp), 79
getLow, AbscontDistribution-method
(getLow, getUp), 79
getLow, DiscreteDistribution-method
(getLow, getUp), 79
getLow, getUp, 79
getLow, LatticeDistribution-method
(getLow, getUp), 79
getLow, UnivarLebDecDistribution-method
(getLow, getUp), 79
getLow, UnivarMixingDistribution-method
(getLow, getUp), 79
getLow-methods (getLow, getUp), 79
getOption, 56, 123, 124
getUp (getLow, getUp), 79

getUp, AbscontDistribution-method
(getLow, getUp), 79
getUp, DiscreteDistribution-method
(getLow, getUp), 79
getUp, LatticeDistribution-method
(getLow, getUp), 79
getUp, UnivarLebDecDistribution-method
(getLow, getUp), 79
getUp, UnivarMixingDistribution-method
(getLow, getUp), 79
getUp-methods (getLow, getUp), 79

Huberize, 17, 48, 106, 156, 167, 180
Huberize (Huberize-methods), 80
Huberize, AcDcLcDistribution-method
(Huberize-methods), 80
Huberize-methods, 80
Hyper (Hyper-class), 81
Hyper-class, 81
HyperParameter-class, 82

igamma, 84
img (img-methods), 84
img, Distribution-method (img-methods), 84
img-methods, 84
initialize, AbscontDistribution-method
(AbsDistribution-class), 14
initialize, AfflinAbscontDistribution-method
(AbsDistribution-class), 14
initialize, AfflinDiscreteDistribution-method
(DiscreteDistribution-class), 46
initialize, AfflinLatticeDistribution-method
(LatticeDistribution-class), 89
initialize, Arcsine-method
(Arcsine-class), 18
initialize, Beta-method (Beta-class), 19
initialize, BetaParameter-method
(BetaParameter-class), 21
initialize, Binom-method (Binom-class), 22
initialize, BinomParameter-method
(BinomParameter-class), 24
initialize, Cauchy-method
(Cauchy-class), 25
initialize, CauchyParameter-method
(CauchyParameter-class), 27
initialize, Chisq-method (Chisq-class), 28
initialize, ChisqParameter-method (ChisqParameter-class), 30
initialize, DExp-method (DExp-class), 37
initialize, Dirac-method (Dirac-class), 41
initialize, DiracParameter-method (DiracParameter-class), 42
initialize, DiscreteDistribution-method (DiscreteDistribution-class), 46
initialize, EuclideanSpace-method (EuclideanSpace-class), 61
initialize, Exp-method (Exp-class), 63
initialize, ExpParameter-method (ExpParameter-class), 64
initialize, Fd-method (Fd-class), 66
initialize, FParameter-method (FParameter-class), 70
initialize, Gammad-method (Gammad-class), 71
initialize, GammaParameter-method (GammaParameter-class), 73
initialize, Geom-method (Geom-class), 75
initialize, GeomParameter-method (GeomParameter-class), 77
initialize, Hyper-method (Hyper-class), 81
initialize, HyperParameter-method (HyperParameter-class), 82
initialize, LatticeDistribution-method (LatticeDistribution-class), 89
initialize, Lnorm-method (Lnorm-class), 94
initialize, LnormParameter-method (LnormParameter-class), 96
initialize, Logis-method (Logis-class), 98
initialize, LogisParameter-method (LogisParameter-class), 100
initialize, Naturals-method (Naturals-class), 108
initialize, Nbinom-method (Nbinom-class), 109
initialize, NbinomParameter-method (NbinomParameter-class), 111
initialize, Norm-method (Norm-class), 113
initialize, NormParameter-method (NormParameter-class), 115
initialize, Pois-method (Pois-class), 132
initialize, PoisParameter-method (PoisParameter-class), 134
initialize, Reals-method (Reals-class), 146
initialize, Td-method (Td-class), 163
initialize, TParameter-method (TParameter-class), 165
initialize, Unif-method (Unif-class), 167
initialize, UnifParameter-method (UnifParameter-class), 169
initialize, UnivariteDistribution-method (UnivariteDistribution-class), 173
initialize, Weibull-method (Weibull-class), 185
initialize, WeibullParameter-method (WeibullParameter-class), 187
isOldVersion, 6, 15
isOldVersion (Version Management), 184
isOldVersion, ANY-method (Version Management), 184
isOldVersion-methods (Version Management), 184
k (k-methods), 85
k, Hyper-method (k-methods), 85
k, HyperParameter-method (k-methods), 85
k-methods, 85
k<-(k-methods), 85
k<-, Hyper-method (k-methods), 85
k<-, HyperParameter-method (k-methods), 85
k<--methods (k-methods), 85
ks.test, 140, 141
lambda (lambda-methods), 85
lambda, Pois-method (lambda-methods), 85
lambda, PoisParameter-method (lambda-methods), 85
lambda-methods, 85
lambda<-(lambda-methods), 85
lambda<-, Pois-method (lambda-methods), 85
INDEX

lambda<-.PoisParameter-method
  (lambda-methods), 85
lambda<-.methods(lambda-methods), 85
Laplace (DExp-class), 37
Lattice (Lattice-class), 86
lattice (LatticeDistribution-class), 89
lattice,LatticeDistribution-method
  (LatticeDistribution-class), 89
Lattice-class, 86
lattice-method
  (LatticeDistribution-class), 89
LatticeDistribution, 87, 90, 92
LatticeDistribution-class, 89
Length (Length-methods), 92
Length, Lattice-method (Length-methods), 92
Length, LatticeDistribution-method
  (Length-methods), 92
Length-methods, 92
Length<-. (Length-methods), 92
Length<-.Lattice-method
  (Length-methods), 92
Length<-.LatticeDistribution-method
  (Length-methods), 92
Length<-.methods (Length-methods), 92
lgamma, AbscontDistribution-method
  (Math-methods), 102
lgamma, DiscreteDistribution-method
  (Math-methods), 102
lgamma-methods (Math-methods), 102
liesIn (liesIn-methods), 93
liesIn, EuclideanSpace, numeric-method
  (liesIn-methods), 93
liesIn, Naturals, numeric-method
  (liesIn-methods), 93
liesIn-methods, 93
liesInSupport, 93
liesInSupport, AbscontDistribution, matrix-method
  (UnivarLebDecDistribution-class), 176
liesInSupport, AbscontDistribution, numeric-method
  (liesInSupport), 93
liesInSupport, DiscreteDistribution, matrix-method
  (liesInSupport), 93
liesInSupport, DiscreteDistribution, numeric-method
  (liesInSupport), 93
liesInSupport-methods (liesInSupport), 93
Lnorm (Lnorm-class), 94
Lnorm-class, 94
LnormParameter-class, 96
location (location-methods), 97
location, Cauchy-method
  (location-methods), 97
location, CauchyParameter-method
  (location-methods), 97
location, Dirac-method
  (location-methods), 97
location, DiracParameter-method
  (location-methods), 97
location, Logis-method
  (location-methods), 97
location, LogisParameter-method
  (location-methods), 97
location-methods, 97
location<-. (location-methods), 97
location<-.Cauchy-method
  (location-methods), 97
location<-.CauchyParameter-method
  (location-methods), 97
location<-.Dirac-method
  (location-methods), 97
location<-.DiracParameter-method
  (location-methods), 97
location<-.Logis-method
  (location-methods), 97
location<-.LogisParameter-method
  (location-methods), 97
location<-.methods (location-methods), 97
log, AbscontDistribution-method
  (Math-methods), 102
log, Dirac-method (Dirac-class), 41
log, DiscreteDistribution-method
  (Math-methods), 102
log, UnivarLebDecDistribution-method
  (UnivarLebDecDistribution-class), 176
log10, AbscontDistribution-method
  (Math-methods), 102
log10, DiscreteDistribution-method
  (Math-methods), 102
log10, UnivarLebDecDistribution-method
  (UnivarLebDecDistribution-class), 176
log10-methods (Math-methods), 102
Logis (Logis-class), 98
Logis-class, 98
LogisParameter-class, 100

mean (mean-methods), 104
mean<-, Norm-method (mean-methods), 104
mean<-, NormParameter-method
(mean-methods), 104
mean<--methods (mean-methods), 104
meanlog (meanlog-methods), 104
meanlog,Lnorm-method (meanlog-methods), 104
meanlog,LnormParameter-method
(meanlog-methods), 104
meanlog-methods, 104
meanlog<-, (meanlog-methods), 104
meanlog<-, Lnorm-method
(meanlog-methods), 104
meanlog<--methods (meanlog-methods), 104
meanlog<-, LnormParameter-method
(meanlog-methods), 104
meanlog<--methods (meanlog-methods), 104
 Min (Min-methods), 105
Min, Unif-method (Min-methods), 105
Min, UnifParameter-method (Min-methods), 105
Min-methods, 105
Min<-, (Min-methods), 105
Min<-, Unif-method (Min-methods), 105
Min<-, UnifParameter-method
(Min-methods), 105
Min<--methods (Min-methods), 105
Minimum, 17, 48, 68, 156, 167, 180
Minimum (Minimum-methods), 105
Minimum, AbscontDistribution, AbscontDistribution-method
(Minimum-methods), 105
Minimum, AbscontDistribution, Dirac-method
(Minimum-methods), 105
Minimum, AbscontDistribution, numeric-method
(Minimum-methods), 105
Minimum, AcDclcDistribution, AcDclcDistribution-method
(Minimum-methods), 105
Minimum, AcDclcDistribution, numeric-method
(Minimum-methods), 105
Minimum-methods (Minimum-methods), 105
Minimum, AbscontDistribution, AbscontDistribution-method
(Minimum-methods), 105
Minimum, AbscontDistribution, Dirac-method
(Minimum-methods), 105
Minimum, AbscontDistribution, numeric-method
(Minimum-methods), 105
Minimum-methods (Minimum-methods), 105
Minimum-methods, 105
mixCoeff
(UnivarMixingDistribution-class), 182
mixCoeff, UnivarMixingDistribution-method
(UnivarMixingDistribution-class), 182
mixCoeff-methods
  (UnivarMixingDistribution-class), 182
mixCoeff<-
  (UnivarMixingDistribution-class), 182
mixCoeff<-,UnivarMixingDistribution-method
  (UnivarMixingDistribution-class), 182
mixCoeff<-,methods
  (UnivarMixingDistribution-class), 182
mixDistr
  (UnivarMixingDistribution-class), 182
mixDistr,UnivarMixingDistribution-method
  (UnivarMixingDistribution-class), 182
mixDistr-methods
  (UnivarMixingDistribution-class), 182
mixDistr<-
  (UnivarMixingDistribution-class), 182
mixDistr<-,UnivarMixingDistribution-method
  (UnivarMixingDistribution-class), 182
mixDistr<-,methods
  (UnivarMixingDistribution-class), 182

n (n-methods), 107
n,Hyper-method (n-methods), 107
n,HyperParameter-method (n-methods), 107
n-methods, 107
n<-(n-methods), 107
n<-,Hyper-method (n-methods), 107
n<-,HyperParameter-method (n-methods), 107
n<-,methods (n-methods), 107
NA, 144
name (name-methods), 107
name,Parameter-method (name-methods), 107
name,rSpace-method (name-methods), 107
name-methods, 107
name<-(name-methods), 107

name<-,Parameter-method (name-methods), 107
name<-,rSpace-method (name-methods), 107
name<--methods (name-methods), 107
Naturals (Naturals-class), 108
Naturals-class, 108
Nbinom (Nbinom-class), 109
Nbinom-class, 109
NbinomParameter-class, 111
cp (ncp-methods), 112
cp,Beta-method (ncp-methods), 112
cp,BetaParameter-method (ncp-methods), 112
cp,Chisq-method (ncp-methods), 112
cp,ChisqParameter-method
  (ncp-methods), 112
cp,Fd-method (ncp-methods), 112
cp,FPParameter-method (ncp-methods), 112
cp,Td-method (ncp-methods), 112
cp,TPParameter-method (ncp-methods), 112
cp-methods, 112
cp<-(ncp-methods), 112
cp<-,Beta-method (ncp-methods), 112
cp<-,BetaParameter-method
  (ncp-methods), 112
cp<-,Chisq-method (ncp-methods), 112
cp<-,ChisqParameter-method
  (ncp-methods), 112
cp<-,Fd-method (ncp-methods), 112
cp<-,FPParameter-method (ncp-methods), 112
cp<-,TParameter-method (ncp-methods), 112
cp<-,Td-method (ncp-methods), 112
cp<-,TPParameter-method (ncp-methods), 112
ncp<--,methods (ncp-methods), 112
newDevice (options), 123
Norm (Norm-class), 113
Norm-class, 113
NormParameter-class, 115
NoSymmetry, 116, 117
NoSymmetry-class, 117
NumbOfSummmandsDistr
  (CompoundDistribution-class), 32
NumbOfSummmandsDistr,CompoundDistribution-method
  (CompoundDistribution-class), 32
NumbOfSummmandsDistr-methods
\text{(CompoundDistribution-class), 32}
operators, 35
operators (operators-methods), 117
operators-methods, 9, 17, 26, 42, 48, 68, 114, 117, 180
OptionalMatrix-class
\text{(OptionalParameter-class), 123}
OptionalParameter-class, 123
options, 56, 123, 123, 124
p (p-methods), 124
p, Distribution-method (p-methods), 124
p-methods, 124
p.ac (UnivarLebDecDistribution-class), 176
p.ac, UnivarLebDecDistribution-method
\text{(UnivarLebDecDistribution-class), 176}
p.ac-methods
\text{(UnivarLebDecDistribution-class), 176}
p.discrete
\text{(UnivarLebDecDistribution-class), 176}
p.discrete, UnivarLebDecDistribution-method
\text{(UnivarLebDecDistribution-class), 176}
p.discrete-methods
\text{(UnivarLebDecDistribution-class), 176}
p.l (p.l-methods), 125
p.l, AbscontDistribution-method
\text{(p.l-methods), 125}
p.l, DiscreteDistribution-method
\text{(p.l-methods), 125}
p.l, UnivarLebDecDistribution-method
\text{(p.l-methods), 125}
p.l, UnivarMixingDistribution-method
\text{(p.l-methods), 125}
p.l-methods, 125
p.r (p-methods), 124
p.r, Distribution-method (p-methods), 124
p.r-methods (p-methods), 124
par, 129, 130
param (param-methods), 125
param, Distribution-method
\text{(param-methods), 125}
param-methods, 125
Parameter-class, 125
pivot (pivot-methods), 126
pivot, Lattice-method (pivot-methods), 126
pivot, LatticeDistribution-method
\text{(pivot-methods), 126}
pivot-methods, 126
pivot<- (pivot-methods), 126
pivot<-, Lattice-method (pivot-methods), 126
pivot<-, LatticeDistribution-method
\text{(pivot-methods), 126}
pivot<--methods (pivot-methods), 126
plot, 129, 130
plot (plot-methods), 127
plot, AbscontDistribution, missing-method
\text{(plot-methods), 127}
plot, AfflinUnivarLebDecDistribution, missing-method
\text{(plot-methods), 127}
plot, CompoundDistribution, missing-method
\text{(plot-methods), 127}
plot, DiscreteDistribution, missing-method
\text{(plot-methods), 127}
plot, DistrList, missing-method
\text{(plot-methods), 127}
plot, UnivarLebDecDistribution, missing-method
\text{(plot-methods), 127}
plot-methods, 127
plot.default, 128–130
plot.new, 123
plot.stepfun, 128–130
pmatch, 178
points, 129
Pois (Pois-class), 132
Pois-class, 132
PoisParameter-class, 134
PosDefSymmMatrix, 135, 136
PosDefSymmMatrix-class, 136
PosSemDefSymmMatrix (PosDefSymmMatrix), 135
PosSemDefSymmMatrix-class
\text{(PosDefSymmMatrix-class), 136}
print, UnivariateDistribution-method
\text{(print-methods), 137}
print-methods, 137
prob (prob-methods), 137
prob, Binom-method (prob-methods), 137
prob, BinomParameter-method
   (prob-methods), 137
prob, DiscreteDistribution-method
   (prob-methods), 137
prob, Geom-method (prob-methods), 137
prob, GeomParameter-method
   (prob-methods), 137
prob, Nbinom-method (prob-methods), 137
prob, NbinomParameter-method
   (prob-methods), 137
prob, UnivarLebDecDistribution-method
   (prob-methods), 137
prob<-, Binom-method (prob-methods), 137
prob<-, BinomParameter-method
   (prob-methods), 137
prob<-, DiscreteDistribution-method
   (prob-methods), 137
prob<-, Geom-method (prob-methods), 137
prob<-, GeomParameter-method
   (prob-methods), 137
prob<-, Nbinom-method (prob-methods), 137
prob<-, NbinomParameter-method
   (prob-methods), 137
prob<-- methods (prob-methods), 137
q (q-methods), 138
q, Distribution-method (q-methods), 138
q-methods, 138
q.ac (UnivarLebDecDistribution-class), 176
q.ac, UnivarLebDecDistribution-method
   (UnivarLebDecDistribution-class), 176
q.ac-methods
   (UnivarLebDecDistribution-class), 176
q.discrete
   (UnivarLebDecDistribution-class), 176
q.discrete, UnivarLebDecDistribution-method
   (UnivarLebDecDistribution-class), 176
q.discrete-methods
   (UnivarLebDecDistribution-class), 176
q.l (q-methods), 138
q.l, Distribution-method (q-methods), 138
q.r (q.r-methods), 138
q.r, AbscontDistribution-method
   (q.r-methods), 139
q.r, DiscreteDistribution-method
   (q.r-methods), 139
q.r, UnivarLebDecDistribution-method
   (q.r-methods), 139
q.r, UnivarMixingDistribution-method
   (q.r-methods), 139
q.r-methods, 139
qqbounds, 139, 144
qqplot, 141, 142, 144
qqplot, ANY, ANY-method (qqplot), 141
qqplot, UnivariateDistribution, UnivariateDistribution-method
   (qqplot), 141
qqplot-methods (qqplot), 141
r (r-methods), 145
r, Distribution-method (r-methods), 145
r-methods, 145
r.ac (UnivarLebDecDistribution-class), 176
r.ac, UnivarLebDecDistribution-method
   (UnivarLebDecDistribution-class), 176
r.ac-methods
   (UnivarLebDecDistribution-class), 176
r.discrete
   (UnivarLebDecDistribution-class), 176
r.discrete, UnivarLebDecDistribution-method
   (UnivarLebDecDistribution-class), 176
r.discrete-methods
   (UnivarLebDecDistribution-class), 176
rate (rate-methods), 145
rate, DExp-method (rate-methods), 145
rate, Exp-method (rate-methods), 145
rate, ExpParameter-method
   (rate-methods), 145
rate-methods, 145
rate<-, rate-methods), 145
rate<-, DExp-method (rate-methods), 145
rate<-, Exp-method (rate-methods), 145
rate<-, ExpParameter-method
   (rate-methods), 145
rate <- methods (rate-methods), 145
rbeta, 20
rbinom, 22, 24
rcauchy, 25, 27
rchisq, 28, 30, 164
Reals (Reals-class), 146
Reals-class, 146
rexpl, 37, 38, 63, 64
rf, 66, 67
rgamma, 71, 72
rgeom, 75, 76
rhyper, 81, 82
rlogis, 98, 99
rnbinom, 109, 110
rnorm, 5, 113, 114
rpois, 132, 133
rspace-class, 147
rt, 163, 164
RtoDPQ, 13, 14, 17, 118, 147, 151, 175, 176
RtoDPQ.d, 43, 49, 89, 92, 118, 149
RtoDPQ.e (distroptions), 55
RtoDPQ.LC, 150, 175
runif, 167, 169
rweibull, 185, 186
scale (scale-methods), 152
scale, Cauchy-method (scale-methods), 152
scale, CauchyParameter-method
(scale-methods), 152
scale, Chisq-method (scale-methods), 152
scale, Gammas-method (scale-methods), 152
scale, GammaParameter-method
(sca...
INDEX

shape, WeibullParameter-method (shape-methods), 154
shape-methods, 154
shape1-methods, 154
shape1, Beta-method (shape1-methods), 154
shape1, BetaParameter-method (shape1-methods), 154
shape1-methods, 154
shape1<-(shape1-methods), 154
shape1<-, Beta-method (shape1-methods), 154
shape1<-, BetaParameter-method (shape1-methods), 154
shape1<-(shape1-methods), 154
shape2-methods, 155
shape2, Beta-method (shape2-methods), 155
shape2, BetaParameter-method (shape2-methods), 155
shape2-methods, 155
shape2<-(shape2-methods), 155
shape2<-, Beta-method (shape2-methods), 155
shape2<-, BetaParameter-method (shape2-methods), 155
shape2<-(shape2-methods), 155
shape2<-, Binom-method (shape2-methods), 154
shape2<-, Gamma-method (shape2-methods), 154
shape2<-, GammaParameter-method (shape-methods), 154
shape2<-, Weibull-method (shape-methods), 154
shape2<-, WeibullParameter-method (shape-methods), 154
shape2<-(shape-methods), 154
shape2<-(shape-methods), 154
show, DistrList-method (DistrList-class), 53
show, LatticeDistribution-method (print-methods), 137
show, Symmetry-method (Symmetry-class), 162
show, UnivariateDistribution-method (print-methods), 137
show, UnivarLebDecDistribution-method (print-methods), 137
show, UnivarMixingDistribution-method (print-methods), 137
show-methods (print-methods), 137

sign, AbscontDistribution-method (Math-methods), 102
sign, AcDclcDistribution-method (UnivarLebDecDistribution-class), 176
sign, DiscreteDistribution-method (Math-methods), 102
sign, UnivarLebDecDistribution-method (UnivarLebDecDistribution-class), 176
sign-methods (Math-methods), 102
simplifyD, 32, 34, 80, 106, 120–122, 166, 176, 179–181, 183
simplifyD (simplifyD-methods), 155
simplifyD, AbscontDistribution-method (simplifyD-methods), 155
simplifyD, DiscreteDistribution-method (simplifyD-methods), 155
simplifyD, UnivarLebDecDistribution-method (simplifyD-methods), 155
simplifyD, UnivarMixingDistribution-method (simplifyD-methods), 155
simplifyD-methods, 155
simplifyr (simplifyr-methods), 157
simplifyr, UnivariateDistribution-method (simplifyr-methods), 157
simplifyr-methods, 157
size (size-methods), 157
size, Binom-method (size-methods), 157
size, BinomParameter-method (size-methods), 157
size, Geom-method (size-methods), 157
size, Nbinom-method (size-methods), 157
size, NbinomParameter-method (size-methods), 157
size-methods, 157
size<-(size-methods), 157
size<-, Binom-method (size-methods), 157
size<-, BinomParameter-method (size-methods), 157
size<-, Geom-method (size-methods), 157
size<-, Nbinom-method (size-methods), 157
size<-, NbinomParameter-method (size-methods), 157
size<-(size-methods), 157
solve, 56, 158, 159, 161
solve (solve-methods), 158
solve, ANY, ANY-method (solve-methods),
solve, ANY-method (solve-methods), 158
solve, PosDefSymmMatrix, ANY-method (solve-methods), 158
solve, PosDefSymmMatrix-method (solve-methods), 158
solve, PosSemDefSymmMatrix, ANY-method (solve-methods), 158
solve, PosSemDefSymmMatrix-method (solve-methods), 158
solve-methods, 158
SphericalSymmetry, 159, 160
SphericalSymmetry-class, 160
sqrt (sqrt-methods), 161
sqrt, AbscontDistribution-method (AbscontDistribution-class), 14
sqrt, AcDecLDistribution-method (UnivarLebDecDistribution-class), 176
sqrt, DiscreteDistribution-method (DiscreteDistribution-class), 46
sqrt, LatticeDistribution-method (LatticeDistribution-class), 89
sqrt, PosSemDefSymmMatrix-method (sqrt-methods), 161
sqrt, UnivarLebDecDistribution-method (UnivarLebDecDistribution-class), 176
sqrt-methods, 161
standardMethods, 161
SummandsDistr (CompoundDistribution-class), 32
SummandsDistr, CompoundDistribution-method (CompoundDistribution-class), 32
SummandsDistr-methods (CompoundDistribution-class), 32
support, 6
support (support-methods), 162
support, DiscreteDistribution-method (support-methods), 162
support, UnivarMixingDistribution-method (UnivarMixingDistribution-class), 182
support-methods, 162
svd, 159
SymmCenter (Symmetry-class), 162
SymmCenter, Symmetry-method (Symmetry-class), 162
Symmetry (Distribution-class), 50
Symmetry, Distribution-method (Distribution-class), 50
Symmetry, UnivarMixingDistribution-method (UnivarMixingDistribution-class), 182
Symmetry-class, 162
Symmetry-methods (Distribution-class), 50
Td (Td-class), 163
Td-class, 163
TParameter-class, 165
Truncate, 17, 48, 80, 106, 156, 180
Truncate (Truncate-methods), 166
Truncate, AbscontDistribution-method (Truncate-methods), 166
Truncate, DiscreteDistribution-method (Truncate-methods), 166
Truncate, LatticeDistribution-method (Truncate-methods), 166
Truncate, UnivarLebDecDistribution-method (Truncate-methods), 166
Truncate-methods, 166
TruncQuantile (distroptions), 55
type (Symmetry-class), 162
type, Symmetry-method (Symmetry-class), 162
Unif (Unif-class), 167
Unif-class, 167
UnifParameter-class, 169
UninormParameter-class, 170
UnivarDistrList, 52, 171, 172, 173
UnivarDistrList-class, 172
UnivariateDistribution-class, 173
UnivarLebDecDistribution, 175, 176
UnivarLebDecDistribution-class, 176
UnivarMixingDistribution, 156, 181, 182
UnivarMixingDistribution-class, 182
UnivDistrListOrDistribution-class (CompoundDistribution-class), 32
use.generalized.inverse.by.default (distroptions), 55
INDEX

Version Management, 184

warn_makeDNew {distroptions}, 55
WarningArith {distroptions}, 55
WarningSim {distroptions}, 55
Weibull {Weibull-class}, 185
Weibull-class, 185
WeibullParameter-class, 187
width {width-methods}, 188
width,Lattice-method {width-methods},
  188
width,LatticeDistribution-method
  (width-methods), 188
width-methods, 188
width<- {width-methods}, 188
width<-,Lattice-method {width-methods},
  188
width<-,LatticeDistribution-method
  (width-methods), 188
width<-methods {width-methods}, 188
withgaps {distroptions}, 55
withSweave {distroptions}, 55