

Package ‘gendist’

January 31, 2019

Type Package

Title Generated Probability Distribution Models

Version 2.0

Date 2019-01-30

Author Shaiful Anuar Abu Bakar

Maintainer Shaiful Anuar Abu Bakar <saab@um.edu.my>

Description

Computes the probability density function (pdf), cumulative distribution function (cdf), quantile function (qf) and generates random values (rg) for the following general models : mixture models, composite models, folded models, skewed symmetric models and arc tan models.

License GPL (>= 2)

NeedsCompilation no

Repository CRAN

Date/Publication 2019-01-31 09:33:20 UTC

R topics documented:

gendist-package	2
darctan	3
dcomposite	4
dfolded	5
dmixt	6
dskew	8
parctan	9
pcomposite	10
pfolded	11
pmixt	12
pskew	13
qarctan	14
qcomposite	16
qfolded	17
qmixt	18

qskew	19
rarctan	20
rcomposite	21
rfolded	22
rmixt	22
rskew	23

Index	25
--------------	-----------

gendist-package	<i>Generated Probability Distribution Models</i>
-----------------	--

Description

Computes the probability density function (pdf), cumulative distribution function (cdf), quantile function (qf) and generates random values (rg) for the following general models : mixture models, composite models, folded models, skewed symmetric models and arc tan models.

Details

Package: gendist
 Type: Package
 Version: 2.0
 Date: 2019-01-30
 License: GPL (>=2)

All the models use parent distribution(s) and thus flexible to incorporate many existing probability distributions.

Author(s)

Shaiful Anuar Abu Bakar

Maintainer: Shaiful Anuar Abu Bakar <saab@um.edu.my>

References

- Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PLoS one*, 11(6).
- Gomez-Deniz, E., & Calderin-Ojeda, E. Modelling insurance data with the pareto arctan distribution. *ASTIN Bulletin*, 1-22.
- Cooray, K., & Ananda, M. M. (2005). Modeling actuarial data with a composite lognormal-Pareto model. *Scandinavian Actuarial Journal*, 2005(5), 321-334.
- Scollnik, D. P. (2007). On composite lognormal-Pareto models. *Scandinavian Actuarial Journal*, 2007(1), 20-33.
- Nadarajah, S., & Bakar, S. A. A. (2014). New composite models for the Danish fire insurance data. *Scandinavian Actuarial Journal*, 2014(2), 180-187.

- Bakar, S. A., Hamzah, N. A., Maghsoudi, M., & Nadarajah, S. (2015). Modeling loss data using composite models. *Insurance: Mathematics and Economics*, 61, 146-154.
- Brazauskas, V., & Kleefeld, A. (2011). Folded and log-folded-t distributions as models for insurance loss data. *Scandinavian Actuarial Journal*, 2011(1), 59-74.
- Pearson, K. (1894). Contributions to the mathematical theory of evolution. *Philosophical Transactions of the Royal Society of London. A*, 71-110.
- Azzalini, A. (1985). A class of distributions which includes the normal ones. *Scandinavian journal of statistics*, 171-178.

 darctan

Probability density function of arc tan model.

Description

Computes pdf of the arc tan model.

Usage

```
darctan(x, alpha, spec, arg, log = FALSE)
```

Arguments

x	scalar or vector of values to compute the pdf.
alpha	the value of α parameter, $\alpha > 0$.
spec	a character string specifying the parent distribution (for example, "lnorm" if the parent distribution corresponds to the lognormal).
arg	list of arguments/parameters of the parent distribution.
log	logical; if TRUE, log(pdf) are returned.

Details

The pdf of arc tan model with parameter α has a general form of:

$$f(x) = \frac{1}{\arctan(\alpha)} \frac{\alpha g(x)}{1 + (\alpha(1 - G(x)))^2}$$

for $a \leq x \leq b$ where a and b follow the support of $g(x)$. \arctan denote the inverse function of tangent. $g(x)$ and $G(x)$ are the pdf and cdf of parent distribution, respectively. Note also that $\alpha > 0$.

Value

An object of the same length as x , giving the pdf values computed at x .

Author(s)

Shaiful Anuar Abu Bakar

References

- Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. PloS one, 11(6).
- Gomez-Deniz, E., & Calderin-Ojeda, E. Modelling insurance data with the pareto arctan distribution. ASTIN Bulletin, 1-22.

Examples

```
x=runif(10, min=0, max=1)
y=darctan(x, alpha=0.5, spec="lnorm", arg=list(meanlog=1,sdlog=2) )
```

dcomposite

Probabilty density function of composite model.

Description

Computes pdf of the composite model.

Usage

```
dcomposite(x, spec1, arg1, spec2, arg2, initial = 1, log = FALSE)
```

Arguments

x	scalar or vector of values to compute the pdf.
spec1	a character string specifying the head parent distribution (for example, "lnorm" if the parent distribution corresponds to the lognormal).
arg1	list of arguments/parameters of the head parent distribution.
spec2	a character string specifying the tail parent distribution (for example, "exp" if the parent distribution corresponds to the exponential).
arg2	list of arguments/parameters of the tail parent distribution.
initial	initial values of the threshold, θ .
log	logical; if TRUE, log(pdf) are returned.

Details

The pdf of composite model has a general form of:

$$f(x) = \frac{1}{1 + \phi} f_1^*(x), \text{ if } x \leq \theta,$$

$$= \frac{\phi}{1 + \phi} f_2^*(x), \text{ if } x > \theta,$$

whereby ϕ is the weight component, θ is the threshold and $f_i^*(x)$ for $i = 1, 2$ are the truncated pdfs correspond to head and tail parent distributions defined by

$$f_1^*(x) = \frac{f_1(x)}{F_1(\theta)}$$

and

$$f_2^*(x) = \frac{f_2(x)}{1 - F_2(\theta)}$$

respectively.

Value

An object of the same length as x , giving the pdf values computed at x .

Author(s)

Shaiful Anuar Abu Bakar

References

- Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PloS one*, 11(6).
- Cooray, K., & Ananda, M. M. (2005). Modeling actuarial data with a composite lognormal-Pareto model. *Scandinavian Actuarial Journal*, 2005(5), 321-334.
- Scollnik, D. P. (2007). On composite lognormal-Pareto models. *Scandinavian Actuarial Journal*, 2007(1), 20-33.
- Nadarajah, S., & Bakar, S. A. A. (2014). New composite models for the Danish fire insurance data. *Scandinavian Actuarial Journal*, 2014(2), 180-187.
- Bakar, S. A., Hamzah, N. A., Maghsoudi, M., & Nadarajah, S. (2015). Modeling loss data using composite models. *Insurance: Mathematics and Economics*, 61, 146-154.

Examples

```
x=runif(10, min=0, max=1)
y=dcomposite(x, spec1="lnorm", arg1=list(meanlog=0.1, sdlog=0.2), spec2="exp",
             arg2=list(rate=0.5) )
```

dfolded

Probabilty density function of folded model.

Description

Computes pdf of the folded model.

Usage

```
dfolded(x, spec, arg, log = FALSE)
```

Arguments

x	scale or vector of values to compute the pdf.
spec	a character string specifying the parent distribution (for example, "norm" if the parent distribution correspond to the normal).
arg	list of arguments/parameters of the parent distribution.
log	logical; if TRUE, log(pdf) are returned.

Details

The pdf of folded model has a general form of:

$$f(x) = g(x) + g(-x) \quad x > 0$$

where $G(x)$ is the cdf of parent distribution.

Value

An object of the same length as x, giving the pdf values computed at x.

Author(s)

Shaiful Anuar Abu Bakar

References

- Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PLoS one*, 11(6).
- Brazauskas, V., & Kleefeld, A. (2011). Folded and log-folded-t distributions as models for insurance loss data. *Scandinavian Actuarial Journal*, 2011(1), 59-74.

Examples

```
x=runif(10, min=0, max=1)
y=dfolded(x, spec="norm", arg=list(mean=1,sd=2) )
```

 dmixt

Probability density function of mixture model.

Description

Computes pdf of the mixture model.

Usage

```
dmixt(x, phi, spec1, arg1, spec2, arg2, log = FALSE)
```

Arguments

x	scalar or vector of values to compute the pdf.
phi	the value of ϕ parameter, $\phi > 0$.
spec1	a character string specifying the first parent distribution (for example, "lnorm" if the parent distribution corresponds to the lognormal).
arg1	list of arguments/parameters of the first parent distribution.
spec2	a character string specifying the second parent distribution (for example, "exp" if the parent distribution corresponds to the exponential).
arg2	list of arguments/parameters of the second parent distribution.
log	logical; if TRUE, log(pdf) are returned.

Details

The pdf of mixture model with parameter ϕ has a general form of:

$$f(x) = \frac{1}{1 + \phi} (g_1(x) + \phi g_2(x))$$

where x follows the support of parent distributions, ϕ is the weight component and $g_i(x)$ for $i = 1, 2$ are the pdfs of first and second parent distributions, respectively.

Value

An object of the same length as x , giving the pdf values computed at x .

Author(s)

Shaiful Anuar Abu Bakar

References

- Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PloS one*, 11(6).
- Pearson, K. (1894). Contributions to the mathematical theory of evolution. *Philosophical Transactions of the Royal Society of London. A*, 71-110.

Examples

```
x=runif(10, min=0, max=1)
y=dmixt(x, phi=0.5, spec1="lnorm", arg1=list(meanlog=1, sdlog=2), spec2="exp",
        arg2=list(rate=2) )
```

dskew

Probability density function of skewed symmetric model.

Description

Computes pdf of the skewed symmetric model.

Usage

```
dskew(x, spec1, arg1, spec2, arg2, log = FALSE)
```

Arguments

x	scalar or vector of values to compute the pdf.
spec1	a character string specifying the parent distribution $g(x)$ (for example, "norm" if the parent distribution corresponds to the normal).
arg1	list of arguments/parameters of the parent distribution $g(x)$.
spec2	a character string specifying the parent distribution $H(x)$ (for example, "logis" if the parent distribution corresponds to the logistic).
arg2	list of arguments/parameters of the parent distribution $H(x)$.
log	logical; if TRUE, log(pdf) are returned.

Details

The pdf of skewed symmetric model has a general form of:

$$f(x) = 2h(x)G(x), \quad -\infty < x < \infty$$

where $h(x)$ and $G(x)$ are the pdf and cdf of parent distributions, respectively.

Value

An object of the same length as x, giving the pdf values computed at x.

Author(s)

Shaiful Anuar Abu Bakar

References

Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PloS one*, 11(6).
Azzalini, A. (1985). A class of distributions which includes the normal ones. *Scandinavian journal of statistics*, 171-178.

Examples

```
x=runif(10, min=0, max=1)
y=dskew(x, spec1="norm", arg1=list(mean=0,sd=1), spec2="logis",
        arg2=list(location=0,scale=2) )
```

parctan

*Cumulative distribution function of arc tan model.***Description**

Computes cdf of the arc tan model.

Usage

```
parctan(q, alpha, spec, arg, lower.tail = TRUE, log.p = FALSE)
```

Arguments

q	scalar or vector of values to compute the cdf.
alpha	the value of α parameter, $\alpha > 0$.
spec	a character string specifying the parent distribution (for example, "lnorm" if the parent distribution corresponds to the lognormal).
arg	list of arguments/parameters of the parent distribution.
lower.tail	logical; if TRUE, cdf are returned, otherwise 1-cdf.
log.p	logical; if TRUE, probabilities returned are given as log(cdf).

Details

The cdf of arc tan model with parameter α has a general form of:

$$F(q) = 1 - \frac{\arctan(\alpha(1 - G(q)))}{\arctan(\alpha)}$$

for $a \leq x \leq b$ where a and b follow the support of $g(q)$. \arctan denote the inverse function of tangent. $g(q)$ and $G(q)$ are the pdf and cdf of parent distribution, respectively. Note also that $\alpha > 0$.

Value

An object of the same length as q, giving the cdf values computed at q.

Author(s)

Shaiful Anuar Abu Bakar

References

- Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. PloS one, 11(6).
- Gomez-Deniz, E., & Calderin-Ojeda, E. Modelling insurance data with the pareto arctan distribution. ASTIN Bulletin, 1-22.

Examples

```
x=runif(10, min=0, max=1)
y=parctan(x, alpha=0.5, spec="lnorm", arg=list(meanlog=1, sdlog=2) )
```

pcomposite

Cumulative distribution function of composite model.

Description

Computes cdf of the composite model.

Usage

```
pcomposite(q, spec1, arg1, spec2, arg2, initial = 1, lower.tail = TRUE, log.p = FALSE)
```

Arguments

q	scalar or vector of values to compute the cdf.
spec1	a character string specifying the head parent distribution (for example, "lnorm" if the parent distribution corresponds to the lognormal).
arg1	list of arguments/parameters of the head parent distribution.
spec2	a character string specifying the tail parent distribution (for example, "exp" if the parent distribution corresponds to the exponential).
arg2	list of arguments/parameters of the tail parent distribution.
initial	initial values of the threshold, θ .
lower.tail	logical; if TRUE, cdf are returned, otherwise 1-cdf.
log.p	logical; if TRUE, probabilities returned are given as log(cdf).

Details

The cdf of composite model has a general form of:

$$F(x) = \frac{1}{1 + \phi} \frac{F_1(x)}{F_1(\theta)} \text{ if } x \leq \theta,$$

$$= \frac{1}{1 + \phi} \left(1 + \phi \frac{F_2(x) - F_2(\theta)}{1 - F_2(\theta)} \right) \text{ if } x > \theta,$$

whereby ϕ is the weight component, θ is the threshold and $F_i(x)$ for $i = 1, 2$ are the cdfs correspond to head and tail parent distributions, respectively.

Value

An object of the same length as `q`, giving the cdf values computed at `q`.

Author(s)

Shaiful Anuar Abu Bakar

References

- Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). `gendist`: An R package for generated probability distribution models. *PloS one*, 11(6).
- Cooray, K., & Ananda, M. M. (2005). Modeling actuarial data with a composite lognormal-Pareto model. *Scandinavian Actuarial Journal*, 2005(5), 321-334.
- Scollnik, D. P. (2007). On composite lognormal-Pareto models. *Scandinavian Actuarial Journal*, 2007(1), 20-33.
- Nadarajah, S., & Bakar, S. A. A. (2014). New composite models for the Danish fire insurance data. *Scandinavian Actuarial Journal*, 2014(2), 180-187.
- Bakar, S. A., Hamzah, N. A., Maghsoudi, M., & Nadarajah, S. (2015). Modeling loss data using composite models. *Insurance: Mathematics and Economics*, 61, 146-154.

Examples

```
x=runif(10, min=0, max=1)
y=pcomposite(x, spec1="lnorm", arg1=list(meanlog=0.1, sdlog=0.2), spec2="exp",
             arg2=list(rate=0.5) )
```

pfolded

Cumulative distribution function of folded model.

Description

Computes cdf of the folded model.

Usage

```
pfolded(q, spec, arg, lower.tail = TRUE, log.p = FALSE)
```

Arguments

- | | |
|-------------------------|--|
| <code>q</code> | scale or vector of values to compute the cdf. |
| <code>spec</code> | a character string specifying the parent distribution (for example, "norm" if the parent distribution correspond to the normal). |
| <code>arg</code> | list of arguments/parameters of the parent distribution. |
| <code>lower.tail</code> | logical; if TRUE, cdf are returned, otherwise 1-cdf. |
| <code>log.p</code> | logical; if TRUE, probabilities returned are given as log(cdf). |

Details

The cdf of folded model has a general form of:

$$F(x) = G(x) - G(-x) \quad x > 0$$

where $G(x)$ is the cdf of parent distribution.

Value

An object of the same length as q , giving the cdf values computed at q .

References

Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). *gendist*: An R package for generated probability distribution models. *PLoS one*, 11(6).

Brazauskas, V., & Kleefeld, A. (2011). Folded and log-folded-t distributions as models for insurance loss data. *Scandinavian Actuarial Journal*, 2011(1), 59-74.

Examples

```
x=runif(10, min=0, max=1)
y=pfolded(x, spec="norm", arg=list(mean=1,sd=2) )
```

pmixt

Cumulative distribution function of mixture model.

Description

Computes cdf of the mixture model.

Usage

```
pmixt(q, phi, spec1, arg1, spec2, arg2, lower.tail = TRUE, log.p = FALSE)
```

Arguments

<code>q</code>	scalar or vector of values to compute the cdf.
<code>phi</code>	the value of ϕ parameter, $\phi > 0$.
<code>spec1</code>	a character string specifying the first parent distribution (for example, "lnorm" if the parent distribution corresponds to the lognormal).
<code>arg1</code>	list of arguments/parameters of the first parent distribution.
<code>spec2</code>	a character string specifying the second parent distribution (for example, "exp" if the parent distribution corresponds to the exponential).
<code>arg2</code>	list of arguments/parameters of the second parent distribution.
<code>lower.tail</code>	logical; if TRUE, cdf are returned, otherwise 1-cdf.
<code>log.p</code>	logical; if TRUE, probabilities returned are given as log(cdf).

Details

The cdf of mixture model has a general form of:

$$F(x) = \phi_1 + \phi(G_1(x) + \phi G_2(x))$$

where x follows the support of parent distributions, ϕ is the weight component and $G_i(x)$ for $i = 1, 2$ are the cdfs of first and second parent distributions, respectively.

Value

An object of the same length as q , giving the cdf values computed at q .

Author(s)

Shaiful Anuar Abu Bakar

References

- Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PLoS one*, 11(6).
- Pearson, K. (1894). Contributions to the mathematical theory of evolution. *Philosophical Transactions of the Royal Society of London. A*, 71-110.

Examples

```
x=runif(10, min=0, max=1)
y=pmixt(x, phi=0.5, spec1="lnorm", arg1=list(meanlog=1,sdlog=2), spec2="exp",
        arg2=list(rate=2) )
```

pskew

Cumulative distribution function of skewed symmetric model.

Description

Computes cdf of the skewed symmetric model.

Usage

```
pskew(q, spec1, arg1, spec2, arg2, lower.tail = TRUE, log.p = FALSE)
```

Arguments

- | | |
|--------------------|---|
| <code>q</code> | scale or vector of values to compute the cdf. |
| <code>spec1</code> | a character string specifying the parent distribution $g(x)$ (for example, "norm" if the parent distribution corresponds to the normal). |
| <code>arg1</code> | list of arguments/parameters of the parent distribution $g(x)$. |
| <code>spec2</code> | a character string specifying the parent distribution $H(x)$ (for example, "logis" if the parent distribution corresponds to the logistic). |

arg2 list of arguments/parameters of the parent distribution $H(x)$.
 lower.tail logical; if TRUE, cdf are returned, otherwise 1-cdf.
 log.p logical; if TRUE, probabilities returned are given as log(cdf).

Details

The cdf of skewed symmetric model has a general form of:

$$F(x) = \int_{-\infty}^x 2h(y)G(y)dy, \quad -\infty < x < \infty$$

where $h(x)$ and $G(x)$ are the pdf and cdf of parent distributions, respectively.

Value

An object of the same length as q, giving the cdf values computed at q.

Author(s)

Shaiful Anuar Abu Bakar

References

Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PLoS one*, 11(6).
 Azzalini, A. (1985). A class of distributions which includes the normal ones. *Scandinavian journal of statistics*, 171-178.

Examples

```
x=runif(10, min=0, max=1)
y=pskew(x, spec1="norm", arg1=list(mean=0,sd=1), spec2="logis",
        arg2=list(location=0,scale=2) )
```

qarctan

Quantile function of arc tan model.

Description

Computes qf of the arc tan model.

Usage

```
qarctan(p, alpha, spec, arg, lower.tail = TRUE, log.p = FALSE)
```

Arguments

<code>p</code>	scalar or vector of probabilities to compute the qf.
<code>alpha</code>	the value of α parameter, $\alpha > 0$.
<code>spec</code>	a character string specifying the parent distribution (for example, "lnorm" if the parent distribution corresponds to the lognormal).
<code>arg</code>	list of arguments/parameters of the parent distribution.
<code>lower.tail</code>	logical; if TRUE, probabilities are p, otherwise 1-p.
<code>log.p</code>	logical; if TRUE, probabilities p are returned as log(p).

Details

The qf of arc tan model with parameter α has a general form of:

$$Q(p) = G^{-1} \left(1 - \frac{1}{\alpha} \tan((1-p) \arctan(\alpha)) \right)$$

for $a \leq x \leq b$ where a and b follow the support of $G(x)$. `arctan` denote the inverse function of tangent and G^{-1} is the inverse cdf of parent distribution, respectively. Note also that $\alpha > 0$.

Value

An object of the same length as `p`, giving the qf values computed at `p`.

Author(s)

Shaiful Anuar Abu Bakar

References

Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). `gendist`: An R package for generated probability distribution models. *PloS one*, 11(6).
 Gomez-Deniz, E., & Calderin-Ojeda, E. Modelling insurance data with the pareto arctan distribution. *ASTIN Bulletin*, 1-22.

Examples

```
x=runif(10, min=0, max=1)
y=qarctan(x, alpha=0.5, spec="lnorm", arg=list(meanlog=1,sdlog=2) )
```

qcomposite

Quantile function of composite model.

Description

Computes qf of the composite model.

Usage

```
qcomposite(p, spec1, arg1, spec2, arg2, initial = 1, lower.tail = TRUE, log.p = FALSE)
```

Arguments

p	scalar or vector of probabilities to compute the qf.
spec1	a character string specifying the head parent distribution (for example, "lnorm" if the parent distribution corresponds to the lognormal).
arg1	list of arguments/parameters of the head parent distribution.
spec2	a character string specifying the tail parent distribution (for example, "exp" if the parent distribution corresponds to the exponential).
arg2	list of arguments/parameters of the tail parent distribution.
initial	initial values of the threshold, θ .
lower.tail	logical; if TRUE, probabilities are p, otherwise 1-p.
log.p	logical; if TRUE, probabilities p are returned as log(p).

Details

The qf of composite model has a general form of:

$$Q(p) = Q_1(p(1 + \phi)F_1(\theta)) \text{ if } p \leq \frac{1}{1 + \phi},$$

$$= Q_2\left(F_2(\theta) + (1 - F_2(\theta))\left(\frac{p(1 + \phi) - 1}{\phi}\right)\right) \text{ if } p > \frac{1}{1 + \phi}$$

whereby ϕ is the weight component, θ is the threshold and $F_i(x)$ for $i = 1, 2$ are the qfs correspond to head and tail parent distributions, respectively.

Value

An object of the same length as p, giving the qf values computed at p.

Author(s)

Shaiful Anuar Abu Bakar

References

- Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PloS one*, 11(6).
- Cooray, K., & Ananda, M. M. (2005). Modeling actuarial data with a composite lognormal-Pareto model. *Scandinavian Actuarial Journal*, 2005(5), 321-334.
- Scollnik, D. P. (2007). On composite lognormal-Pareto models. *Scandinavian Actuarial Journal*, 2007(1), 20-33.
- Nadarajah, S., & Bakar, S. A. A. (2014). New composite models for the Danish fire insurance data. *Scandinavian Actuarial Journal*, 2014(2), 180-187.
- Bakar, S. A., Hamzah, N. A., Maghsoudi, M., & Nadarajah, S. (2015). Modeling loss data using composite models. *Insurance: Mathematics and Economics*, 61, 146-154.

Examples

```
x=runif(10, min=0, max=1)
y=qcomposite(x, spec1="lnorm", arg1=list(meanlog=0.1,sdlog=0.2), spec2="exp",
             arg2=list(rate=0.5) )
```

qfolded

Quantile function of folded model.

Description

Computes cdf of the folded model.

Usage

```
qfolded(p, spec, arg, interval = c(0, 100), lower.tail = TRUE, log.p = FALSE)
```

Arguments

- | | |
|------------|--|
| p | scalar or vector of probabilities to compute the qf. |
| spec | a character string specifying the parent distribution (for example, "norm" if the parent distribution correspond to the normal). |
| arg | list of arguments/parameters of the parent distribution. |
| interval | a vector of interval end-points for p to search for the function root. |
| lower.tail | logical; if TRUE, probabilities are p, otherwise 1-p. |
| log.p | logical; if TRUE, probabilities p are returned as log(p). |

Value

An object of the same length as p, giving the qf values computed at p.

References

- Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PLoS one*, 11(6).
- Brazauskas, V., & Kleefeld, A. (2011). Folded and log-folded-t distributions as models for insurance loss data. *Scandinavian Actuarial Journal*, 2011(1), 59-74.

Examples

```
x=runif(10, min=0, max=1)
y=qfolded(x, spec="norm", arg=list(mean=1,sd=2), interval=c(0,100) )
```

qmixt

Quantile function of mixture model.

Description

Computes qf of the mixture model.

Usage

```
qmixt(p, phi, spec1, arg1, spec2, arg2, interval = c(0, 100),
      lower.tail = TRUE, log.p = FALSE)
```

Arguments

p	scalar or vector of probabilities to compute the qf.
phi	the value of ϕ parameter, $\phi > 0$.
spec1	a character string specifying the first parent distribution (for example, "lnorm" if the parent distribution corresponds to the lognormal).
arg1	list of arguments/parameters of the first parent distribution.
spec2	a character string specifying the second parent distribution (for example, "exp" if the parent distribution corresponds to the exponential).
arg2	list of arguments/parameters of the second parent distribution.
interval	a vector of interval end-points for p to search for the function root.
lower.tail	logical; if TRUE, probabilities are p, otherwise 1-p.
log.p	logical; if TRUE, probabilities p are returned as log(p).

Value

An object of the same length as p, giving the qf values computed at p.

References

- Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PLoS one*, 11(6).
- Pearson, K. (1894). Contributions to the mathematical theory of evolution. *Philosophical Transactions of the Royal Society of London. A*, 71-110.

Examples

```
x=runif(10, min=0, max=1)
y=qmixt(x, phi=0.5, spec1="lnorm", arg1=list(meanlog=0.1, sdlog=0.2), spec2="exp",
        arg2=list(rate=0.5))
```

qskew

*Quantile function of skewed symmetric model.***Description**

Computes qf of the skewed symmetric model.

Usage

```
qskew(p, spec1, arg1, spec2, arg2, interval = c(1, 10), lower.tail = TRUE, log.p = FALSE)
```

Arguments

p	scalar or vector of probabilities to compute the qf.
spec1	a character string specifying the parent distribution $g(x)$ (for example, "norm" if the parent distribution corresponds to the normal).
arg1	list of arguments/parameters of the parent distribution $g(x)$.
spec2	a character string specifying the parent distribution $H(x)$ (for example, "logis" if the parent distribution corresponds to the logistic).
arg2	list of arguments/parameters of the parent distribution $H(x)$.
interval	a vector of interval end-points for p to search for the function root.
lower.tail	logical; if TRUE, probabilities are p, otherwise 1-p.
log.p	logical; if TRUE, probabilities p are returned as log(p).

Value

An object of the same length as p, giving the qf values computed at p.

Author(s)

Shaiful Anuar Abu Bakar

References

Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PloS one*, 11(6).

Azzalini, A. (1985). A class of distributions which includes the normal ones. *Scandinavian journal of statistics*, 171-178.

Examples

```
x=runif(10, min=0, max=1)
y=qskew(x, spec1="norm", arg1=list(mean=0,sd=0.1), spec2="logis",
        arg2=list(location=0,scale=0.2))
```

rarctan

Random generation of arc tan model.

Description

Computes rg of the arc tan model.

Usage

```
rarctan(n, alpha, spec, arg)
```

Arguments

n	number of random generated values.
alpha	the value of α parameter, $\alpha > 0$.
spec	a character string specifying the parent distribution (for example, "lnorm" if the parent distribution corresponds to the lognormal).
arg	list of arguments/parameters of the parent distribution.

Author(s)

Shaiful Anuar Abu Bakar

References

Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. PloS one, 11(6).
Gomez-Deniz, E., & Calderin-Ojeda, E. Modelling insurance data with the pareto arctan distribution. ASTIN Bulletin, 1-22.

Examples

```
y=rarctan(10, alpha=0.5, spec="lnorm", arg=c(meanlog=1,sdlog=2) )
```

rcomposite *Random generation of composite model.*

Description

Computes rg of the composite model.

Usage

```
rcomposite(n, spec1, arg1, spec2, arg2, initial = 1)
```

Arguments

n	number of random generated values.
spec1	a character string specifying the head parent distribution (for example, "lnorm" if the parent distribution corresponds to the lognormal).
arg1	list of arguments/parameters of the head parent distribution.
spec2	a character string specifying the tail parent distribution (for example, "exp" if the parent distribution corresponds to the exponential).
arg2	list of arguments/parameters of the tail parent distribution.
initial	initial values of the threshold, θ .

Value

An object of the length n, giving the random generated values for the composite model.

Author(s)

Shaiful Anuar Abu Bakar

References

Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PloS one*, 11(6).

Cooray, K., & Ananda, M. M. (2005). Modeling actuarial data with a composite lognormal-Pareto model. *Scandinavian Actuarial Journal*, 2005(5), 321-334.

Scollnik, D. P. (2007). On composite lognormal-Pareto models. *Scandinavian Actuarial Journal*, 2007(1), 20-33.

Nadarajah, S., & Bakar, S. A. A. (2014). New composite models for the Danish fire insurance data. *Scandinavian Actuarial Journal*, 2014(2), 180-187.

Bakar, S. A., Hamzah, N. A., Maghsoudi, M., & Nadarajah, S. (2015). Modeling loss data using composite models. *Insurance: Mathematics and Economics*, 61, 146-154.

Examples

```
y=rcomposite(10, spec1="lnorm", arg1=list(meanlog=0.1,sdlog=0.2), spec2="exp",  
              arg2=list(rate=0.5))
```

rfolded	<i>Random generation of folded model.</i>
---------	---

Description

Computes rg of the folded model.

Usage

```
rfolded(n, spec, arg, interval = c(0, 100))
```

Arguments

n	number of random generated values.
spec	a character string specifying the parent distribution (for example, "norm" if the parent distribution correspond to the normal).
arg	list of arguments/parameters of the parent distribution.
interval	a vector of interval end-points to search function root.

Value

An object of the length n, giving the random generated values for the folded model.

References

Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. PloS one, 11(6).

Brazauskas, V., & Kleefeld, A. (2011). Folded and log-folded-t distributions as models for insurance loss data. Scandinavian Actuarial Journal, 2011(1), 59-74.

Examples

```
y=rfolded(10, spec="norm", arg=list(mean=1,sd=2), interval=c(0,100) )
```

rmixt	<i>Random generation of mixture model.</i>
-------	--

Description

Computes rg of the mixture model.

Usage

```
rmixt(n, phi, spec1, arg1, spec2, arg2, interval = c(0, 100))
```

Arguments

n	number of random generated values.
phi	the value of ϕ parameter, $\phi > 0$.
spec1	a character string specifying the first parent distribution (for example, "lnorm" if the parent distribution corresponds to the lognormal).
arg1	list of arguments/parameters of the first parent distribution.
spec2	a character string specifying the second parent distribution (for example, "exp" if the parent distribution corresponds to the exponential).
arg2	list of arguments/parameters of the second parent distribution.
interval	a vector of interval end-points to search function root.

Value

An object of the length n, giving the random generated values for the mixture model.

Author(s)

Shaiful Anuar Abu Bakar

References

- Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PLoS one*, 11(6).
- Pearson, K. (1894). Contributions to the mathematical theory of evolution. *Philosophical Transactions of the Royal Society of London. A*, 71-110.

Examples

```
y=rmixt(10, phi=0.5, spec1="lnorm", arg1=list(meanlog=0.1,sdlog=0.2), spec2="exp",
        arg2=list(rate=0.5) )
```

 rskew

Random generation of skewed symmetric model.

Description

Computes rg of the skewed symmetric model.

Usage

```
rskew(n, spec1, arg1, spec2, arg2, interval = c(1, 10))
```

Arguments

n	number of random generated values.
spec1	a character string specifying the parent distribution $g(x)$ (for example, "norm" if the parent distribution corresponds to the normal).
arg1	list of arguments/parameters of the parent distribution $g(x)$.
spec2	a character string specifying the parent distribution $H(x)$ (for example, "logis" if the parent distribution corresponds to the logistic).
arg2	list of arguments/parameters of the parent distribution $H(x)$.
interval	a vector of interval end-points to search function root.

Value

An object of the length n, giving the random generated values for the skewed symmetric model.

Author(s)

Shaiful Anuar Abu Bakar

References

- Abu Bakar, S. A., Nadarajah, S., Adzhar, Z. A. A. K., & Mohamed, I. (2016). gendist: An R package for generated probability distribution models. *PloS one*, 11(6).
- Azzalini, A. (1985). A class of distributions which includes the normal ones. *Scandinavian journal of statistics*, 171-178.

Examples

```
y=rskew(10, spec1="norm", arg1=list(mean=0,sd=0.1), spec2="logis",  
        arg2=list(location=0,scale=0.2))
```


Index

darctan, [3](#)
dcomposite, [4](#)
dfolded, [5](#)
dmixt, [6](#)
dskew, [8](#)

gendist (gendist-package), [2](#)
gendist-package, [2](#)

parctan, [9](#)
pcomposite, [10](#)
pfolded, [11](#)
pmixt, [12](#)
pskew, [13](#)

qarctan, [14](#)
qcomposite, [16](#)
qfolded, [17](#)
qmixt, [18](#)
qskew, [19](#)

rarctan, [20](#)
rcomposite, [21](#)
rfolded, [22](#)
rmixt, [22](#)
rskew, [23](#)