Package ‘lg’

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Title  Locally Gaussian Distributions: Estimation and Methods
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Description  An implementation of locally Gaussian distributions. It provides methods for implementing locally Gaussian multivariate density estimation, conditional density estimation, various independence tests for iid and time series data, a test for conditional independence and a test for financial contagion.
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R topics documented:

accept_reject .................................................. 2
bw_select .................................................... 3
bw_select_cv_bivariate ..................................... 4
bw_select_cv_trivariate .................................... 6
bw_select_cv_univariate .................................... 7
bw_select_plugin_multivariate ............................. 8
bw_select_plugin_univariate ............................... 9
bw_simple .................................................... 10
check_bw_bivariate ......................................... 10
check_bw_method ............................................. 11
accept_reject

Description

Generate a sample from a locally Gaussian conditional density estimate using the accept-reject algorithm. If the `transform_to_marginal_normality` component of the `lg_object` is TRUE, the replicates will be on the standard normal scale.

Usage

```r
accept_reject(lg_object, condition, n_new, nodes, M = NULL, M_sim = 1500, M_corr = 1.5, n_corr = 1.2, return_just_M = FALSE, extend = 0.3)
```
bw_select

Arguments

- **lg_object**: An object of type lg, as produced by the lg_main-function
- **condition**: The value of the conditioning variables
- **n_new**: The number of observations to generate
- **nodes**: Either the number of equidistant nodes to generate, or a vector of nodes supplied by the user
- **M**: The value for M in the accept-reject algorithm if already known
- **M_sim**: The number of replicates to simulate in order to find a value for M
- **M_corr**: Correction factor for M, to be on the safe side
- **n_corr**: Correction factor for n_new, so that we mostly will generate enough observations in the first go
- **return_just_M**: TRUE if we just want to find M, without actually generating any replications.
- **extend**: How far to extend the grid beyond the extreme data points when interpolating, in share of the range

**bw_select**

Bandwidth selection for local Gaussian correlation.

Description

Takes a matrix of data points and returns the bandwidths used for estimating the local Gaussian correlations.

Usage

```r
bw_select(x, bw_method = "plugin", est_method = "1par",
          plugin_constant_marginal = 1.75,
          plugin_constant_joint = 1.75, plugJoint = 1.75,
          extend = 0.5)
```

Arguments

- **x**: A matrix or data frame with data, one column per variable, one row per observation.
- **bw_method**: The method used for bandwidth selection. Must be either "cv" (cross-validation, slow, but accurate) or "plugin" (fast, but crude).
- **est_method**: The estimation method, must be either "1par", "5par" or "5par_marginals_fixed", see lg_main.
- **plugin_constant_marginal**: The constant c in cn^a used for finding the plugin bandwidth for locally Gaussian marginal density estimates, which we need if estimation method is "5par_marginals_fixed".
The constant $a$ in $cn^a$ used for finding the plugin bandwidth for locally Gaussian marginal density estimates, which we need if estimation method is "5par_marginals_fixed".

The constant $c$ in $cn^a$ used for finding the plugin bandwidth for estimating the pairwise local Gaussian correlation between two variables.

The constant $a$ in $cn^a$ used for finding the plugin bandwidth for estimating the pairwise local Gaussian correlation between two variables.

The absolute tolerance in the optimization for finding the marginal bandwidths when using cross validation.

The absolute tolerance in the optimization for finding the joint bandwidths when using cross-validation.

This is the main bandwidth selection function within the framework of locally Gaussian distributions as described in Otneim and Tjøstheim (2017). This function takes in a data set of arbitrary dimension, and calculates the bandwidths needed to find the pairwise local Gaussian correlations, and is mainly used by the main lg_main wrapper function.

A list with three elements, marginal contains the bandwidths used for the marginal locally Gaussian estimation, marginal_convergence contains the convergence flags for the marginal bandwidths, as returned by the optim function, and joint contains the pairwise bandwidths and convergence flags.


x <- cbind(rnorm(100), rnorm(100), rnorm(100))
bw <- bw_select(x)

Uses cross-validation to find the optimal bandwidth for a bivariate locally Gaussian fit.
Usage

bw_select_cv_bivariate(x, tol = 10^(-3), est_method = "1par",
                      bw_marginal = NULL)

Arguments

x        The matrix of data points.
tol      The absolute tolerance in the optimization, used by the optim-function.
est_method  The estimation method for the bivariate fit. If estimation method is 5par_marginals_fixed,
               the marginal bandwidths must be supplied as well through the argument bw_marginal.
               This is automatically handled by the lg_main wrapper function.
bw_marginal The bandwidths for estimation of the marginals if method 5par_fixed_marginals
               is used.

Details

This function provides an implementation for the Cross Validation algorithm for bandwidth selection
described in Otneim & Tjøstheim (2017), Section 4. Let \( \hat{f}_h(x) \) be the bivariate locally Gaussian
density estimate obtained using the bandwidth \( h \), then this function returns the bandwidth that max-
imizes

\[
CV(h) = n^{-1} \sum_{i=1}^{n} \log \hat{f}_h^{(-i)}(x_i),
\]

where \( \hat{f}_h^{(-i)} \) is the density estimate calculated without observation \( x_i \).

The recommended use of this function is through the lg_main wrapper function.

Value

The function returns a list with two elements: bw is the selected bandwidths, and convergence is
the convergence flag returned by the optim-function.

References


Examples

```r
## Not run:
x <- cbind(rnorm(100), rnorm(100))
bw <- bw_select_cv_univariate(x)
## End(Not run)
```
Description

Uses cross-validation to find the optimal bandwidth for a trivariate locally Gaussian fit.

Usage

```r
bw_select_cv_trivariate(x, tol = 10^(-3))
```

Arguments

- `x`: The matrix of data points.
- `tol`: The absolute tolerance in the optimization, used by the `optim` function.

Details

This function provides an implementation for the Cross Validation algorithm for bandwidth selection described in Otneim & Tjøstheim (2017), Section 4, but for trivariate distributions. Let \( f_h(x) \) be the trivariate locally Gaussian density estimate obtained using the bandwidth \( h \), then this function returns the bandwidth that maximizes

\[
CV(h) = n^{-1} \sum_{i=1}^{n} \log \hat{f}_h^{(-i)}(x_i),
\]

where \( \hat{f}_h^{(-i)} \) is the density estimate calculated without observation \( x_i \).

The recommended use of this function is through the `lg_main` wrapper function.

Value

The function returns a list with two elements: `bw` is the selected bandwidths, and `convergence` is the convergence flag returned by the `optim` function.

References


Examples

```r
## Not run:
x <- cbind(rnorm(100), rnorm(100), rnorm(100))
bw <- bw_select_cv_trivariate(x)
## End(Not run)
```
Cross-validation for univariate distributions

Description

Uses cross-validation to find the optimal bandwidth for a univariate locally Gaussian fit

Usage

bw_select_cv_univariate(x, tol = 10^(-3))

Arguments

x
The vector of data points.

 tol
The absolute tolerance in the optimization, passed to the optim-function using the BFGS-method.

Details

This function provides the univariate version of the Cross Validation algorithm for bandwidth selection described in Otneim & Tjøstheim (2017), Section 4. Let \( \hat{f}_h(x) \) be the univariate locally Gaussian density estimate obtained using the bandwidth \( h \), then this function returns the bandwidth that maximizes

\[
CV(h) = n^{-1} \sum_{i=1}^{n} \log \hat{f}_h^{(-i)}(x_i),
\]

where \( \hat{f}_h^{(-i)} \) is the density estimate calculated without observation \( x_i \).

Value

The function returns a list with two elements: \( bw \) is the selected bandwidth, and \( convergence \) is the convergence flag returned by the optim-function.

References


Examples

x <- rnorm(100)
bw <- bw_select_cv_univariate(x)
bw_select_plugin_multivariate

Plugin bandwidth selection for multivariate data

Description

Returns a plugin bandwidth for multivariate data matrices for the estimation of local Gaussian correlations

Usage

bw_select_plugin_multivariate(x = NULL, n = nrow(x), c = 1.75, a = -1/6)

Arguments

x The data matrix.
n The number of data points. Can provide only this if we do not want to supply the entire data vector.
c A constant, se details.
a A constant, se details.

details

This function takes in a data matrix with n rows, and returns a the real number c*n^a, which is a quick and dirty way of selecting a bandwidth for locally Gaussian density estimation. The number c is by default set to 1.75, and c = -1/6 is the usual exponent, that stems from the asymptotic convergence rate of the density estimate. This function is usually called from the lg_main wrapper function.

Value

A number, the selected bandwidth.

Examples

x <- cbind(rnorm(100), rnorm(100))
bw <- bw_select_plugin_multivariate(x = x)
bw <- bw_select_plugin_multivariate(n = 100)
bw_select_plugin_univariate

Plugin bandwidth selection for univariate data

Description

Returns a plugin bandwidth for data vectors for use with univariate locally Gaussian density estimation.

Usage

bw_select_plugin_univariate(x = NULL, n = length(x), c = 1.75, a = -1/5)

Arguments

x
The data vector.
n
The number of data points. Can provide only this if we do not want to supply the entire data vector.
c
A constant, see details.
a
A constant, see details.

Details

This function takes in a data vector of length n, and returns a the real number c*n^a, which is a quick and dirty way of selecting a bandwidth for univariate locally Gaussian density estimation. The number c is by default set to 1.75, and c = -1/5 is the usual exponent that stems from the asymptotic convergence rate of the density estimate. Recommended use of this function is through the lg_main wrapper function.

Value

A number, the selected bandwidth.

Examples

x <- rnorm(100)
bw <- bw_select_plugin_univariate(x = x)
bw <- bw_select_plugin_univariate(n = 100)
bw_simple

Create simple bandwidth object

Description
Create a simple bandwidths object for local Gaussian correlations

Usage
bw_simple(joint = 1, marg = NA, x = NULL, dim = NULL)

Arguments
- joint: Joint bandwidth
- marg: Marginal bandwidths
- x: The data set
- dim: The number of variables

Details
This function provides a quick way of producing a bandwidth object that may be used in the `lg_main()`-function. The user must specify a bandwidth `joint` that is used for all joint bandwidths, and the user may specify `marg`, a marginal bandwidth that will be used for all marginal bandwidths. This is needed if the subsequent analyses use `est_method = "5par_marginals_fixed"`. The function must know the dimension of the problem, which is achieved by either supplying the data set `x` or the number of variables `dim`.

Examples
bw_object <- bw_simple(joint = 1, marg = 1, dim = 3)

check_bw_bivariate

Check bandwidth vector

Description
Checks that the bandwidth vector supplied to the bivariate density function is a numeric vector of length 2.

Usage
check_bw_bivariate(bw)
check_bw_method

Arguments

bw The bandwidth vector to be checked

Description

Checks that the bandwidth method is one of the allowed values, currently "cv" or "plugin".

Usage

check_bw_method(bw_method)

Arguments

bw_method Check if equal to "cv" or "plugin"

check_bw_trivariate

Description

Checks that the bandwidth vector supplied to the bivariate density function is a numeric vector of length 3.

Usage

check_bw_trivariate(bw)

Arguments

bw The bandwidth vector to be checked
**check_data**  
*Check the data and grid*

**Description**

Checks that the data or grid provided is of the correct form. This function is an auxiliary function that can quickly check that a supplied data set or grid is a matrix or a data frame, and that it has the correct dimension, as defined by the dim_check parameter. The type argument is simply a character vector "data" or "grid" that is used for printing error messages.

**Usage**

```r
check_data(x, dim_check = NA, type)
```

**Arguments**

- **x**: Data or grid
- **dim_check**: How many columns do we expect?
- **type**: Is it the "grid" or "data" for use in error messages.

---

**check_dmvnorm_arguments**  
*Check the arguments for the dmvnorm_wrapper function*

**Description**

Checks that the arguments provided to the dmvnorm_wrapper-function are numerical vectors, all having the same lengths.

**Usage**

```r
check_dmvnorm_arguments(eval_points, mu_1, mu_2, sig_1, sig_2, rho)
```

**Arguments**

- **eval_points**: A kx2 matrix with evaluation points
- **mu_1**: The first expectation vector
- **mu_2**: The second expectation vector
- **sig_1**: The first standard deviation vector
- **sig_2**: The second standard deviation vector
- **rho**: The correlation vector
check_est_method

Check estimation method

Description
Checks that the estimation method is one of the allowed values, currently "1par", "5par" and "5par_marginals_fixed".

Usage
check_est_method(est_method)

Arguments
est_method Check if equal to a valid value

check_lg
Check that an object has class "lg"

Description
Checks that the provided object has class lg.

Usage
check_lg(check_object)

Arguments
check_object The object to be checked

ci_test
Test for conditional independence

Description
Perform a test for conditional independence between the first two variables in the data set, given the remaining variables.

Usage
ci_test(lg_object, h = function(x) x^2, S = function(y) rep(T, nrow(y)), n_rep = 500, nodes = 100, M = NULL, M_sim = 1500, M_corr = 1.5, n_corr = 1.2, extend = 0.3, return_time = TRUE)
Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>lg_object</td>
<td>An object of type lg, as produced by the lg_main-function</td>
</tr>
<tr>
<td>h</td>
<td>The h-function used in the calculation of the test statistic. The default value is $h(x) = x^2$.</td>
</tr>
<tr>
<td>S</td>
<td>The integration area in the test statistic. Logical function that takes grid points as argument.</td>
</tr>
<tr>
<td>n_rep</td>
<td>The number of replicated bootstrap samples</td>
</tr>
<tr>
<td>nodes</td>
<td>Either the number of equidistant nodes to generate, or a vector of nodes supplied by the user</td>
</tr>
<tr>
<td>M</td>
<td>The value for M in the accept-reject algorithm if already known</td>
</tr>
<tr>
<td>M_sim</td>
<td>The number of replicates to simulate in order to find a value for M</td>
</tr>
<tr>
<td>M_corr</td>
<td>Correction factor for M, to be on the safe side</td>
</tr>
<tr>
<td>n_corr</td>
<td>Correction factor for n_new, so that we mostly will generate enough observations in the first go</td>
</tr>
<tr>
<td>extend</td>
<td>How far to extend the grid beyond the extreme data points when interpolating, in share of the range</td>
</tr>
<tr>
<td>return_time</td>
<td>Measure how long the test takes to run, and return along with the test result</td>
</tr>
</tbody>
</table>

---

**ci_test_statistic**

*Calculate the value of the test statistic for the conditional independence test*

---

**Description**

Calculate the test statistic in the test for conditional independence between the first two variables in the data set, given the remaining variables.

**Usage**

```r
ci_test_statistic(lg_object, h = function(x) x^2, S = function(y) rep(T, nrow(y)))
```

**Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>lg_object</td>
<td>An object of type lg, as produced by the lg_main-function</td>
</tr>
<tr>
<td>h</td>
<td>The h-function used in the calculation of the test statistic. The default value is $h(x) = x^2$.</td>
</tr>
<tr>
<td>S</td>
<td>The integration area in the test statistic. Logical function that takes grid points as argument.</td>
</tr>
</tbody>
</table>
The locally Gaussian conditional density estimator

**Description**

Estimate a conditional density function using locally Gaussian approximations.

**Usage**

```r
clg(lg_object, grid = NULL, condition = NULL,
    normalization_points = NULL, fixed_grid = NULL)
```

**Arguments**

- `lg_object` An object of type `lg`, as produced by the `lg_main`-function.
- `grid` A matrix of grid points, where we want to evaluate the density estimate. Number of columns *must* be the same as number of variables in X1.
- `condition` A vector with conditions for the variables that we condition upon. Length of this vector *must* be the same as the number of variables in X2. The function will throw an error if there is any discrepancy in the dimensions of the `grid`, `condition` and data set.
- `normalization_points` How many grid points for approximating the integral of the density estimate, to use for normalization?
- `fixed_grid` Not used presently.

**Details**

This function is the conditional version of the locally Gaussian density estimator (LGDE), described in Otneim & Tjøstheim (2018). The function takes as arguments an `lg`-object as produced by the main `lg_main`-function, a grid of points where the density estimate should be estimated, and a set of conditions.

The variables must be sorted before they are supplied to this function. It will always assume that the free variables come before the conditioning variables.

Assume that X is a stochastic vector with two components X1 and X2. This function will thus estimate the conditional density of X1 given a specified value of X2.

**Value**

A list containing the conditional density estimate as well as all the running parameters that has been used. The elements are:

- `f_est`: The estimated conditional density.
- `c_mean`: The estimated local conditional means as defined in equation (10) of Otneim & Tjøstheim (2017).
• c_cov: The estimated local conditional covariance matrices as defined in equation (11) of Otneim & Tjøstheim (2017).
• x: The data set.
• bw: The bandwidth object.
• transformed_data: The data transformed to approximate marginal standard normality (if selected).
• normalizing_constants: The normalizing constants used to transform data and grid back and forth to the marginal standard normality scale, as seen in eq. (8) of Otneim & Tjøstheim (2017) (if selected).
• grid: The grid where the estimation was performed, on the original scale.
• transformed_grid: The grid where the estimation was performed, on the marginal standard normal scale.
• normalization_points Number of grid points used to approximate the integral of the density estimate, in order to normalize?
• normalization_constant If approximated, the integral of the non-normalized density estimate. NA if not normalized.
• density_normalized Logical, indicates whether the final density estimate (contained in f_est) has been approximately normalized to have unit integral.

References


Examples

# A 3 variate example
x <- cbind(rnorm(100), rnorm(100), rnorm(100))

# Generate the lg-object with default settings
lg_object <- lg_main(x)

# Estimate the conditional density of X1|X2 = 0, X3 = 1 on a small grid
cond_dens <- clg(lg_object, grid = matrix(-4:4, ncol = 1), condition = c(0, 1))

Test for financial contagion

Description

Test for financial contagion by means of the local Gaussian correlation.
Usage

```r
cont_test(lg_object_nc, lg_object_c,
    grid_range = quantile(rbind(lg_object_nc$x, lg_object_c$x), c(0.05, 0.95)),
    grid_length = 30, n_rep = 1000, weight = function(y) {
        rep(1, nrow(y)) })
```

Arguments

- `lg_object_nc`: An object of type `lg`, as produced by the `lg_main`-function for the observations covering the non-crisis period. The data must be two dimensional.
- `lg_object_c`: An object of type `lg`, as produced by the `lg_main`-function for the observations covering the crisis period. The data must be two dimensional.
- `grid_range`: This test measures the local correlations along the diagonal specified by this vector of length two.
- `grid_length`: The number of grid points.
- `n_rep`: The number of bootstrap replicates.
- `weight`: Weight function

Details

This function is an implementation of the test for financial contagion developed by Støve, Tjøstheim and Hufthammer (2013). They test whether the local correlations between two financial time series are different before and during crisis times. The distinction between crisis and non-crisis times must be made by the user.

Value

A list containing the test result as well as various parameters. The elements are:

- `observed`: The observed value of the test statistic.
- `replicated`: The replicated values of the test statistic.
- `p_value`: The p-value of the test.
- `local_correlations`: The local correlations measured along the diagonal, for the non-crisis and crisis periods respectively.

References


Examples

```r
# Run the test on some built-in stock data
data(EuStockMarkets)
x <- apply(EuStockMarkets, 2, function(x) diff(log(x)))[, 1:2]
```
# Define the crisis and non-crisis periods (arbitrarily for this simple example)
non_crisis <- x[1:100, ]
crisis <- x[101:200, ]

# Create the lg-objects, with parameters that match the applications in the original publication describing the test
lg_object_nc <- lg_main(non_crisis, est_method = "5par",
                        transform_to_marginal_normality = FALSE)
lg_object_c <- lg_main(crisis, est_method = "5par",
                        transform_to_marginal_normality = FALSE)

## Not run:
# Run the test (with very few resamples for illustration)
test_result <- cont_test(lg_object_nc, lg_object_c,
                          n_rep = 10)

## End(Not run)

corplot (Plot local correlation maps)

Description
Plot the estimated local correlation map (or local partial correlation map) for a pair of variables

Usage

```r
corplot(dlg_object, pair = 1, gaussian_scale = FALSE,
        plot_colormap = TRUE, plot_obs = FALSE, plot_labels = TRUE,
        plot_legend = FALSE, plot_thres = 0, alpha_tile = 0.8,
        alpha_point = 0.8, low_color = "blue", high_color = "red",
        break_int = 0.2, label_size = 3, font_family = "sans",
        point_size = NULL, xlim = NULL, ylim = NULL, xlab = NULL,
        ylab = NULL, rholab = NULL, main = NULL, subtitle = NULL)
```

Arguments

dlg_object The density estimation object produced by the dlg-function

pair Integer indicating which pair of variables you want to plot. The function looks up the corresponding variables in the bandwidth object used to calculate the dlg object, and you can inspect this in dlg_object$bw$joint. Defaults to 1 (the first pair, usually variable 1 against variable 2).

gaussian_scale Logical, if TRUE the plot is produced on the marginal standard Gaussian scale.

plot_colormap Logical, if TRUE the plot includes a colormap to visualize the value of the local correlation.

plot_obs Logical, if TRUE the observations are plotted.
plot_labels  Logical, if TRUE character labels with local correlation values are plotted.
plot_legend Logical, if TRUE a color legend is plotted.
plot_thres  A number between 0 and 1 indicating the threshold value to be used for not plotting the estimated local correlation in areas with no data. Uses a quick bivariate kernel density estimate a criterion, and skips plotting in areas with kernel density estimate less than the fraction plot_thres of the maximum density estimate. If 0 (default), everything is plotted, if 1 nothing is plotted. Typical values may be in the 0.001-0.01-range.
alpha_tile  The alpha-value indicating the transparency of the color tiles. Number between 0 (transparent) and 1 (not transparent).
alpha_point  The alpha-value indicating the transparency of the observations. Number between 0 (transparent) and 1 (not transparent).
low_color  The color corresponding to correlation equal to -1 (default: blue).
high_color  The color corresponding to correlation equal to 1 (default: red).
break_int  Break interval in the color gradient.
label_size  Size of text labels, if plotted.
font_family  Font family used for text labels, if plotted.
point_size  Size of points used for plotting the observations.
xlim  x-limits
ylim  y-limits
xlab  x-label
ylab  y-label
rholab  Label for the legend, if plotted
main  Title of plot
subtitle  Subtitle of plot

Details

This function plots a map of estimated local Gaussian correlations of a specified pair (defaults to the first pair) of variables as produced by the dlg-function. This plot is heavily inspired by the local correlation plots produced by the 'localgauss'-package by Berentsen et. al (2014), but it is here more easily customized and specially adapted to the ecosystem within the lg-package. The plotting is carried out using the ggplot2-package (Wickham, 2009). This function now also accepts objects created by the partial_cor()-function, in order to create local partial correlation maps.

References

The locally Gaussian density estimator (LGDE)

Description

Estimate a multivariate density function using locally Gaussian approximations

Usage

dlg(lg_object, grid, level = 0.95, normalization_points = NULL,
    bootstrap = F, B = 500)

Arguments

- **lg_object**: An object of type `lg`, as produced by the `lg_main`-function.
- **grid**: A matrix of grid points, where we want to evaluate the density estimate.
- **level**: Specify a level if asymptotic standard deviations and confidence intervals should be returned.
- **normalization_points**: How many grid points for approximating the integral of the density estimate, to use for normalization?
- **bootstrap**: Calculate bootstrapped confidence intervals instead.
- **B**: Number of bootstrap replications if using bootstrapped confidence intervals.

Details

This function does multivariate density estimation using the locally Gaussian density estimator (LGDE), that was introduced by Otneim & Tjøstheim (2017). The function takes as arguments an `lg`-object as produced by the main `lg_main`-function (where all the running parameters are specified), and a grid of points where the density estimate should be estimated.

Value

A list containing the density estimate as well as all the running parameters that has been used. The elements are:

- **f_est**: The estimated multivariate density.
- **loc_mean**: The estimated local means if `est_method` is "5par" or "5par_marginals_fixed", a matrix of zeros if `est_method` is "1par".
- **loc_sd**: The estimated local st. deviations if `est_method` is "5par" or "5par_marginals_fixed", a matrix of ones if `est_method` is "1par".
- **loc_cor**: Matrix of estimated local correlations, one column for each pair of variables, in the same order as specified in the bandwidth object.
- **x**: The data set.
- **bw**: The bandwidth object.
• transformed_data: The data transformed to approximate marginal standard normality.

• normalizing_constants: The normalizing constants used to transform data and grid back and forth to the marginal standard normality scale, as seen in eq. (8) of Otneim & Tjøstheim (2017).

• grid: The grid where the estimation was performed, on the original scale.

• transformed_grid: The grid where the estimation was performed, on the marginal standard normal scale.

• normalization_points: Number of grid points used to approximate the integral of the density estimate, in order to normalize?

• normalization_constant: If approximated, the integral of the non-normalized density estimate. NA if not normalized.

• density_normalized: Logical, indicates whether the final density estimate (contained in f_est) has been approximately normalized to have unit integral.

• loc_cor_sd: Estimated asymptotic standard deviation for the local correlations.

• loc_cor_lower: Lower confidence limit based on the asymptotic standard deviation.

• loc_cor_upper: Upper confidence limit based on the asymptotic standard deviation.

References


Examples

```r
x <- cbind(rnorm(100), rnorm(100), rnorm(100))
lg_object <- lg_main(x) # Put all the running parameters in here.
grid <- cbind(seq(-4, 4, 1), seq(-4, 4, 1), seq(-4, 4, 1))
density_estimate <- dlg(lg_object, grid = grid)
```

---

dlg_bivariate
dlg_bivariate returns the locally Gaussian density estimate of a bivariate distribution on a given grid.

Usage

dlg_bivariate(x, eval_points = NA, grid_size = 15, bw = c(1, 1),
est_method = "1par", tol = .Machine$double.eps^0.25/10^4,
run_checks = TRUE, marginal_estimates = NA, bw_marginal = NA)
Arguments

- **x**: The data matrix (or data frame). Must have exactly 2 columns.
- **eval_points**: The grid where the density should be estimated. Must have exactly 2 columns.
- **grid_size**: If eval_points is not supplied, then the function will create a suitable grid diagonally through the data, with this many grid points.
- **bw**: The two bandwidths, a numeric vector of length 2.
- **est_method**: The estimation method, must either be "1par" for estimation with just the local correlation, or "5par" for a full locally Gaussian fit with all 5 parameters.
- **tol**: The numerical tolerance to be used in the optimization. Only applicable in the 1-parameter optimization.
- **run_checks**: Logical. Should sanity checks be run on the arguments? Useful to disable this when doing cross-validation for example.
- **marginal_estimates**: Provide the marginal estimates here if estimation method is "5par_marginals_fixed", and the marginal estimates have already been found. Useful for cross-validation. List with two elements as returned by dlg_marginal_wrapper.
- **bw_marginal**: Vector of bandwidths used to estimate the marginal distributions.

Details

This function serves as the backbone in the body of methods concerning local Gaussian correlation. It takes a bivariate data set, x, and a bivariate set of grid points eval_points, and returns the bivariate, locally Gaussian density estimate in these points. We also need a vector of bandwidths, bw, with two elements, and an estimation method est_method.

Value

A list including the data set $x$, the grid $eval_points$, the bandwidths $bw$, as well as a matrix of the estimated parameter estimates $par_est$ and the estimated bivariate density $f_est$.

Examples

```r
x <- cbind(rnorm(100), rnorm(100))
bw <- c(1, 1)
eval_points <- cbind(seq(-4, 4, 1), seq(-4, 4, 1))
estimate <- dlg_bivariate(x, eval_points = eval_points, bw = bw)
```
dlg_marginal

Marginal density estimation

Description

Function that estimates a univariate density estimation by local Gaussian approximations, as described in Hufthammer and Tjøstheim (2009).

Usage

dl_marginal(x, bw = 1, eval_points = seq(quantile(x, 0.01), quantile(x, 0.99), length.out = grid_size), grid_size = 15)

Arguments

  x  The data vector.
  bw  The bandwidth (a single number).
  eval_points  The grid where we want to evaluate the density. Chosen suitably if not provided, with length equal to grid_size.
  grid_size  Number of grid points if grid is not provided.

Details

This function is mainly mean to be used as a tool in multivariate analysis as away to obtain the estimate of a univariate (marginal) density function, but it can of course be used in general to estimate univariate densities.

Value

A list including the data set $x$, the grid $eval_points$, the bandwidth $bw$, as well as a matrix of the estimated parameter estimates $par_est$ and the estimated bivariate density $f_est$.

References


Examples

  x <- rnorm(100)
  estimate <- dlg_marginal(x, bw = 1, eval_points = -4:4)
**dlg_marginal_wrapper**  
*Marginal estimates for multivariate data*

**Description**

Estimates the marginal locally Gaussian parameters for a multivariate data set

**Usage**

```r
dlg_marginal_wrapper(data_matrix, eval_matrix, bw_vector)
```

**Arguments**

- `data_matrix`  
  The matrix of data points. One column constitutes an observation vector.

- `eval_matrix`  
  The matrix of evaluation points. One column constitutes a vector of grid points.

- `bw_vector`  
  The vector of bandwidths, one element per component.

**Details**

This function takes in a matrix of observations, a matrix of evaluation points and a vector of bandwidths, and does a locally Gaussian fit on each of the marginals using the `dlg_bivariate`-function. This function assumes that the data and evaluation points are organized column-wise in matrices, and that the bandwidth is found in the corresponding element in the bandwidth matrix. The primary use for this function is multivariate density estimation using the "5par_marginals_fixed"-method.

**Value**

A list with marginal parameter and density estimates as provided by the `dlg_bivariate`-function. One element per column in the data.

**Examples**

```r
data_matrix <- cbind(rnorm(100), rnorm(100))
eval_matrix <- cbind(seq(-4, 4, 1), seq(-4, 4, 1))
bw <- c(1, 1)

estimate <- dlg_marginal_wrapper(data_matrix, eval_matrix = eval_matrix, bw = bw)
```
**dlg_trivariate**  
*Trivariate density estimation*

**Description**

`dlg_trivariate` returns the locally Gaussian density estimate of a trivariate distribution on a given grid.

**Usage**

```r
dlg_trivariate(x, eval_points = NULL, grid_size = 15, bw = c(1, 1, 1), est_method = "trivariate", run_checks = TRUE)
```

**Arguments**

- `x`  
  The data matrix (or data frame). Must have exactly 2 columns.

- `eval_points`  
  The grid where the density should be estimated. Must have exactly 2 columns.

- `grid_size`  
  If `eval_points` is not supplied, then the function will create a suitable grid diagonally through the data, with this many grid points.

- `bw`  
  The two bandwidths, a numeric vector of length 2.

- `est_method`  
  The estimation method, must either be "1par" for estimation with just the local correlation, or "5par" for a full locally Gaussian fit with all 5 parameters.

- `run_checks`  
  Logical. Should sanity checks be run on the arguments? Useful to disable this when doing cross-validation for example.

**Details**

In some applications it may be desired to produce a full locally Gaussian fit of a trivariate density function without having to resort to bivariate approximations. This function takes a trivariate data set, `x`, and a trivariate set of grid points `eval_points`, and returns the trivariate, locally Gaussian density estimate in these points. We also need a vector of bandwidths, `bw`, with three elements, and an estimation method `est_method`, which in this case is fixed at "trivariate", and included only to be fully compatible with the other methods in this package.

This function will only work on the marginally standard normal scale! Please use the wrapper function `dlg()` for density estimation. This will ensure that all parameters have proper values.

**Value**

A list including the data set `$x`, the grid `$eval_points`, the bandwidths `$bw`, as well as a matrix of the estimated parameter estimates `$par_est` and the estimated bivariate density `$f_est`. 
Examples

```r
dx <- cbind(rnorm(100), rnorm(100), rnorm(100))
bw <- c(1, 1, 1)
eval_points <- cbind(seq(-4, 4, 1), seq(-4, 4, 1), seq(-4, 4, 1))

estimate <- dlg_trivariate(x, eval_points = eval_points, bw = bw)
```

---

**dmvnorm_wrapper**

Wrapper for **dmvnorm**

**Description**

`dmvnorm_wrapper` is a function that evaluates the bivariate normal distribution in a matrix of evaluation points, with local parameters.

**Usage**

```r
dmvnorm_wrapper(eval_points, mu_1 = rep(0, nrow(eval_points)), mu_2 = rep(0, nrow(eval_points)), sig_1 = rep(1, nrow(eval_points)), sig_2 = rep(1, nrow(eval_points)), rho = rep(0, nrow(eval_points)), run_checks = TRUE)
```

**Arguments**

- `eval_points`: A `kx2` matrix with evaluation points
- `mu_1`: The first expectation vector
- `mu_2`: The second expectation vector
- `sig_1`: The first standard deviation vector
- `sig_2`: The second standard deviation vector
- `rho`: The correlation vector
- `run_checks`: Run sanity check for the arguments

**Details**

This function takes as arguments a matrix of grid points, and vectors of parameter values, and returns the bivariate normal density at these points, with these parameter values.
dmvnorm_wrapper_single

Wrapper for dmvnorm - single point

Description
Function that evaluates the bivariate normal in a single point

Usage
dmvnorm_wrapper_single(x1, x2, mu_1, mu_2, sig_1, sig_2, rho)

Arguments
- x1: The first component of the evaluation point
- x2: The second component of the evaluation point
- mu_1: The first expectation
- mu_2: The second expectation
- sig_1: The first standard deviation
- sig_2: The second standard deviation
- rho: The correlation

gradient

Auxiliary function for calculating the asymptotic standard deviations for the local Gaussian correlations

Description
Auxiliary function for calculating the asymptotic standard deviations for the local Gaussian correlations

Usage
gradient(sigma, sigma_k)

Arguments
- sigma: sigma
- sigma_k: sigma_k
Description

Independence tests based on the local Gaussian correlation

Usage

```r
ind_test(lg_object, h = function(x) x^2, S = function(y)
  as.logical(rep(1, nrow(y))), bootstrap_type = "plain",
  block_length = NULL, n_rep = 1000)
```

Arguments

- **lg_object**: An object of type lg, as produced by the lg_main-function. The data must be two dimensional.
- **h**: The h-function used in the calculation of the test statistic. The default value is \( h(x) = x^2 \).
- **S**: The integration area for the test statistic. Must be a logical function that accepts an \( n \times 2 \) matrix and returns TRUE if a row is in \( S \).
- **bootstrap_type**: The bootstrap method. Choose "plain" for the ordinary nonparametric bootstrap valid for independence test for iid data and for serial dependence within a time series. Choose "stationary" or "block" for a test for cross dependence between two time series.
- **block_length**: Block length if using block bootstrap for the cross dependence test. Calculated by \( \text{np::b.star()} \) if not supplied.
- **n_rep**: Number of bootstrap replications.

Details

Implementation of three independence tests: For iid data (Berentsen et al., 2014), for serial dependence within a time series (Lacal and Tjøstheim, 2017a), and for serial cross-dependence between two time series (Lacal and Tjøstheim, 2017b). The first test has a different theoretical foundation than the latter two, but the implementations are similar and differ only in the bootstrap procedure. For the time series applications, the user must lag the series to his/her convenience before making the lg_object and calling this function.

Value

A list containing the test result as well as various parameters. The elements are:

- **lg_object**: The lg-object supplied by the user.
- **observed**: The observed value of the test statistic.
- **replicated**: The replicated values of the test statistic.
• bootstrap_type The bootstrap type.
• block_length The block length used for the block bootstrap.
• p_value The p-value of the test.

References


Examples

```r
# Remember to increase the number of bootstrap samples in practical implementations.

## Not run:

# Test for independence between two vectors, iid data.
x1 <- cbind(rnorm(100), rnorm(100))
lg_object1 <- lg_main(x1)
test_result1 = ind_test(lg_object1,
    bootstrap_type = "plain",
    n_rep = 20)

data(EuStockMarkets)
logreturns <- apply(EuStockMarkets, 2, function(x) diff(log(x)))
x2 <- cbind(logreturns[1:100,1], logreturns[2:101, 1])
lg_object2 <- lg_main(x2)
test_result2 = ind_test(lg_object2,
    bootstrap_type = "plain",
    n_rep = 20)

# Test for cross-dependence, lag 1
x3 <- cbind(logreturns[1:100,1], logreturns[2:101, 2])
lg_object3 <- lg_main(x3)
test_result3 = ind_test(lg_object3,
    bootstrap_type = "block",
    n_rep = 20)

## End(Not run)
```
**ind_teststat**

*Function that calculates the test statistic in the independence tests.*

**Description**

This is an auxiliary function used by the independence tests.

**Usage**

```r
ind_teststat(x_replicated, lg_object, S, h)
```

**Arguments**

- `x_replicated`: A sample.
- `lg_object`: An lg-object.
- `S`: Integration area, see ?ind_test.
- `h`: h-function for test statistic, see ?ind_test.

**interpolate_conditional_density**

*Interpolate a univariate conditional density function*

**Description**

Estimates the conditional density function for one free variable on a grid. Returns a function that interpolates between these grid points so that it can be evaluated more quickly, without new optimizations.

**Usage**

```r
interpolate_conditional_density(lg_object, condition, nodes, extend = 0.3, gaussian_scale = lg_object$transform_to_marginal_normality)
```

**Arguments**

- `lg_object`: An object of type lg, as produced by the lg_main-function.
- `condition`: A vector with conditions for the variables that we condition upon. Must have exactly one more element than there are columns in the data.
- `nodes`: Either the number of equidistant nodes to generate, or a vector of nodes supplied by the user.
- `extend`: How far to extend the grid beyond the extreme data points, in share of the range.
- `gaussian_scale`: Stay on the standard Gaussian scale, useful for the accept-reject algorithm.
The lg package provides implementations for the multivariate density estimation and the conditional density estimation methods using local Gaussian correlation as presented in Otneim & Tjøstheim (2017) and Otneim & Tjøstheim (2018).

Details

The main function is called `lg_main`, and takes as argument a data set (represented by a matrix or data frame) as well as various (optional) configurations that is described in detail in the articles mentioned above, and in the documentation of this package. In particular, this function will calculate the bandwidths used for estimation, using either a plugin estimate (default), or a cross validation estimate. If `x` is the data set, then the following line of code will create an lg object using the default configuration, that can be used for density estimation afterwards:

```r
lg_object <- lg_main(x)
```

You can change estimation method, bandwidth selection method and other parameters by using the arguments of the `lg_main` function.

You can evaluate the multivariate density estimate on a grid as described in Otneim & Tjøstheim (2017) using the `dlg`-function as follows:

```r
dens_est <- dlg(lg_object, grid = grid).
```

Assuming that the data set has `p` variables, you can evaluate the conditional density of the `p - q` first variables (counting from column 1), given the remaining `q` variables being equal to `condition = c(v_1,...,v_q)`, on a grid, by running

```r
conditional_dens_est <- clg(lg_object, grid = grid, condition = condition).
```

References


Create an lg-object, that can be used to estimate local Gaussian correlations, unconditional and conditional densities, local partial correlation and for testing purposes.

Usage

```r
lg_main(x, bw_method = "plugin", est_method = "1par",
         transform_to_marginal_normality = TRUE, bw = NULL,
         plugin_constant_marginal = 1.75, plugin_constant_joint = 1.75,
         plugin_exponent_marginal = -1/5, plugin_exponent_joint = -1/6,
         tol_marginal = 10^(-3), tol_joint = 10^(-3))
```

Arguments

- `x`: A matrix or data frame with data, on column per variable, one row per observation.
- `bw_method`: The method used for bandwidth selection. Must be either "cv" (cross-validation, slow, but accurate) or "plugin" (fast, but crude).
- `est_method`: The estimation method, must be either "1par", "5par", "5par_marginals_fixed" or "trivariate". (see details).
- `transform_to_marginal_normality`: Logical, TRUE if we want to transform our data to marginal standard normality. This is assumed by method "1par", but can of course be skipped using this argument if it has been done already.
- `bw`: Bandwidth object if it has already been calculated.
- `plugin_constant_marginal`: The constant c in cn^a used for finding the plugin bandwidth for locally Gaussian marginal density estimates, which we need if estimation method is "5par_marginals_fixed".
- `plugin_constant_joint`: The constant c in cn^a used for finding the plugin bandwidth for estimating the pairwise local Gaussian correlation between two variables.
- `plugin_exponent_marginal`: The constant a in cn^a used for finding the plugin bandwidth for locally Gaussian marginal density estimates, which we need if estimation method is "5par_marginals_fixed".
- `plugin_exponent_joint`: The constant a in cn^a used for finding the plugin bandwidth for estimating the pairwise local Gaussian correlation between two variables.
- `tol_marginal`: The absolute tolerance in the optimization for finding the marginal bandwidths, passed on to the optim-function.
- `tol_joint`: The absolute tolerance in the optimization for finding the joint bandwidths. Passed on to the optim-function.
Details

This is the main function in the package. It lets the user supply a data set and set a number of options, which is then used to prepare an lg object that can be supplied to other functions in the package, such as d1g (density estimation), c1g (conditional density estimation). The details have been laid out in Otneim & Tjøstheim (2017) and Otneim & Tjøstheim (2018).

The papers mentioned above deal with the estimation of multivariate density functions and conditional density functions. The idea is to fit a multivariate Normal locally to the unknown density function by first transforming the data to marginal standard normality, and then estimate the local correlations pairwise. The local means and local standard deviations are held fixed and constantly equal to 0 and 1 respectively to reflect the knowledge that the marginals are approximately standard normal. Use est_method = "1par" for this strategy, which means that we only estimate one local parameter (the correlation) for each pair, and note that this method requires marginally standard normal data. If est_method = "1par" and transform_to_marginal_normality = FALSE the function will throw a warning. It might be okay though, if you know that the data are marginally standard normal already.

The second option is est_method = "5par_marginals_fixed" which is more flexible than "1par". This method will estimate univariate local Gaussian fits to each marginal, thus producing local estimates of the local means: \( \mu_i(x_i) \) and \( \sigma_i(x_i) \) that will be held fixed in the next step when the pairwise local correlations are estimated. This method can in many situations provide a better fit, even if the marginals are standard normal. It also opens up for creating a multivariate locally Gaussian fit to any density without having to transform the marginals if you for some reason want to avoid that.

The third option is est_method = "5par", which is a full nonparametric locally Gaussian fit of a bivariate density as laid out and used by Tjøstheim & Hufthammer (2013) and others. This is simply a wrapper for the localgauss-package by Berentsen et.al. (2014).

A recent option is described by Otneim and Tjøstheim (2019), who allow a full trivariate fit to a three dimensional data set that is transformed to marginal standard normality in the context of their test for conditional independence (see ?ci_test for details), but this can of course be used as an option to estimate three-variate density functions as well.

References


Examples

```r
x <- cbind(rnorm(100), rnorm(100), rnorm(100))

# Quick example
lg_object1 <- lg_main(x, bw_method = "plugin", est_method = "1par")

# In the simulation experiments in Otneim & Tjøstheim (2017a),
# the cross-validation bandwidth selection is used:
## Not run:
lg_object2 <- lg_main(x, bw_method = "cv", est_method = "1par")
## End(Not run)

# If you do not wish to transform the data to standard normality,
# use the five parameter fit:
lg_object3 <- lg_main(x, est_method = "5par_marginals_fixed",
                      transform_to_marginal_normality = FALSE)

# In the bivariate case, you can use the full nonparametric fit:
x_biv <- cbind(rnorm(100), rnorm(100))
lg_object4 <- lg_main(x_biv, est_method = "5par",
                      transform_to_marginal_normality = FALSE)

# Whichever method you choose, the lg-object can now be passed on
# to the dlg- or clg-functions for evaluation of the density or
# conditional density estimate. Control the grid with the grid
# argument.
grid1 <- x[1:10,]
dens_est <- dlg(lg_object1, grid = grid1)

# The conditional density of X1 given X2 = 1 and X2 = 0:
grid2 <- matrix(-3:3, ncol = 1)
c_dens_est <- clg(lg_object1, grid = grid2, condition = c(1, 0))
```

---

```r
local_conditional_covariance

Calculate the local conditional covariance between two variables

Description

Wrapper for the clg function that extracts the local Gaussian conditional covariance between two
variables from an object that is produced by the clg-function.

Usage

local_conditional_covariance(clg_object, coord = c(1, 2))
```
**Arguments**

- clg_object: The object produced by the clg-function
- coord: The variables for which the conditional covariance should be extracted

**Details**

This function is a wrapper for the clag-function, and extracts the estimated local conditional covariance between the first two variables in the data matrix, on the grid specified to the clg-function.

---

**make_C**

*Auxiliary function for calculating the asymptotic standard deviations for the local Gaussian correlations*

---

**Description**

Auxiliary function for calculating the asymptotic standard deviations for the local Gaussian correlations

**Usage**

```r
make_C(r, pairs, p)
```

**Arguments**

- r: r
- pairs: pairs
- p: p

---

**mvnorm_eval**

*Evaluate the multivariate normal*

---

**Description**

Function that evaluates the multivariate normal distribution with local parameters

**Usage**

```r
mvnorm_eval(eval_points, loc_mean, loc_sd, loc_cor, pairs)
```
Arguments

- **eval_points**: A matrix of grid points
- **loc.mean**: A matrix of local means, one row per grid point, one column per component
- **loc.sd**: A matrix of local standard deviations, one row per grid point, one column per component
- **loc.cor**: A matrix of local correlations, one row per grid point, one column per pair of variables
- **pairs**: A data frame specifying the components that make up each pair,

Details

Takes in a grid, where we want to evaluate the multivariate normal, and in each grid point we have a new set of parameters.

---

**partial_cor**

*Calculate the local Gaussian partial correlation*

Description

A function that calculates the local Gaussian partial correlation for a pair of variables, given the values of some conditioning variables.

Usage

```r
partial_cor(lg_object, grid = NULL, condition = NULL, level = NULL)
```

Arguments

- **lg.object**: An object of type lg, as produced by the lg_main-function.
- **grid**: A matrix of grid points, where we want to evaluate the density estimate. Number of columns *must* be equal to 2.
- **condition**: A vector with conditions for the variables that we condition upon. Length of this vector *must* be the same as the number of variables in X3. The function will throw an error if there is any discrepancy in the dimensions of the grid, condition and data set.
- **level**: Specify a level if asymptotic standard deviations and confidence intervals should be returned. If not, set to NULL.
Details

This function is a wrapper for the clg-function (for conditional density estimation) that returns the local conditional, or partial, correlations described by Otneim & Tjøstheim (2018). The function takes as arguments an lg-object as produced by the main lg_main-function, a grid of points where the density estimate should be estimated, and a set of conditions.

The variables must be sorted before they are supplied to this function. It will always assume that the free variables come before the conditioning variables, see ?clg for details.

Assume that X is a stochastic vector with scalar components X1 and X2, and a possibly d-dimensional component X3. This function will thus compute the local *partial* correlation between X1 and X2 given X3 = x3.

Value

A list containing the local partial Gaussian correlations as well as all the running parameters that has been used. The elements are:

- **grid**: The grid where the estimation was performed, on the original scale.
- **partial_correlations**: The estimated local partial Gaussian correlations.
- **cond_density**: The estimated conditional density of X1 and X2 given X3, as described by Otneim & Tjøstheim (2018).
- **transformed_grid**: The grid where the estimation was performed, on the marginal standard normal scale.
- **bw**: The bandwidth object.
- **partial_correlations_sd**: Estimated standard deviations of the local partial Gaussian correlations, as described in a forthcoming paper.
- **partial_correlations_lower**: Lower confidence limit based on the asymptotic standard deviation.
- **partial_correlations_upper**: Upper confidence limit based on the asymptotic standard deviation.

References


Examples

```r
# A 3 variate example
x <- cbind(rnorm(100), rnorm(100), rnorm(100))

# Generate the lg-object with default settings
lg_object <- lg_main(x)

# Estimate the local partial Gaussian correlation between X1 and X2 given X3 = 1 on
# a small grid
partial_correlations <- partial_cor(lg_object,
  grid = cbind(-4:4, -4:4),
)`
**replicate_under_ci**  
*Bootstrap replication under the null hypothesis*

**Description**
Generate bootstrap replicates under the null hypothesis that the first two variables are conditionally independent given the rest of the variables.

**Usage**
```r
code
replicate_under_ci(lg_object, n_rep, nodes, M = NULL, M_sim = 1500, M_corr = 1.5, n_corr = 1.2, extend = 0.3)
```

**Arguments**
- `lg_object`: An object of type `lg`, as produced by the `lg_main`-function
- `n_rep`: The number of replicated bootstrap samples
- `nodes`: Either the number of equidistant nodes to generate, or a vector of nodes supplied by the user
- `M`: The value for M in the accept-reject algorithm if already known
- `M_sim`: The number of replicates to simulate in order to find a value for M
- `M_corr`: Correction factor for M, to be on the safe side
- `n_corr`: Correction factor for n_new, so that we mostly will generate enough observations in the first go
- `extend`: How far to extend the grid beyond the extreme data points when interpolating, in share of the range

**trans_normal**  
*Transform the marginals of a multivariate data set to standard normality based on the logspline density estimator (Kooperberg and Stone, 1991). See Otneim and Tjøstheim (2017) for details.*

**Description**
Transform the marginals of a multivariate data set to standard normality based on the logspline density estimator (Kooperberg and Stone, 1991). See Otneim and Tjøstheim (2017) for details.

**Usage**
```r
code
trans_normal(x)
```
Arguments

x

The data matrix, one row per observation.

Value

A list containing the transformed data (\$transformed_data), and a function (\$trans_new) that can be used to transform grid points and obtain normalizing constants for use in density estimation functions.

References


Auxiliary function for calculating the local score function u

Description

Auxiliary function for calculating the local score function u

Usage

u(z1, z2, rho)

Arguments

z1
z2
rho

Details

This function is used to estimate the asymptotic variance of the estimates.
Index

accept_reject, 2

bw_select, 3
bw_select_cv_bivariate, 4
bw_select_cv_trivariate, 6
bw_select_cv_univariate, 7
bw_select_plugin_multivariate, 8
bw_select_plugin_univariate, 9
bw_simple, 10

check_bw_bivariate, 10
check_bw_method, 11
check_bw_trivariate, 11
check_data, 12
check_dmvnorm_arguments, 12
check_est_method, 13
check_lg, 13
ci_test, 13
ci_test_statistic, 14
clg, 15
corplot, 18

dlg, 20
dlg_bivariate, 21
dlg_marginal, 23
dlg_marginal_wrapper, 24
dlg_trivariate, 25
dmvnorm_wrapper, 26
dmvnorm_wrapper_single, 27

gradient, 27

ind_test, 28
ind_teststat, 30
interpolate_conditional_density, 30

lg, 31
lg-package (lg), 31
lg_main, 3, 32
local_conditional_covariance, 34

make_C, 35
mvnorm_eval, 35

partial_cor, 36
replicate_under_ci, 38
trans_normal, 38

u, 39

40