

The GIG_GNIG Workspace

You will need to install and `load` the Mpfr package to run the functions `in` this Workspace

In this workspace there is a function `GIG_help`, which may be used to obtain help on the user functions, which are `GIGpdf`, `GIGcdf`, `GIGquant`, `plotGIGpdf`, `plotGIGcdf`, `GNIGpdf`, `GNIGcdf`, `GNIGquant`, `plotGNIGpdf`, `plotGNIGcdf`

```
> GIG_help(GIGpdf)
*****
* ==> GIGpdf(r,l,z,prec,prec) <===
* Computes values of the GIG pdf
* arguments are (first 5 are mandatory):
*      r - list of integer shape parameters for the GNIG distribution
*      l - list of rate parameters for the GNIG distribution
*      z - value where the pdf is to be computed
*      prec - optional argument that indicates the number of precision digits
*             for computations (default value: 50)
*      precp - optional argument that indicates the number of digits for
*             printing the result (default value: 20)
*****
> GIGpdf(c(7,4,6),c(3.4,1.2,5.6),4.6)
  0.16898659825321382267
> GIGpdf(c(7,4,6),c(3.4,1.2,5.6),4.6,,30)
  0.168986598253213822668320246907
> GIGpdf(c(7,4,6),c(3.4,1.2,5.6),4.6,,55)
  0.1689865982532138226683202469067962498636429438084936650
> # If the required printing number of digits exceeds the number of precision digits
> # for computations, the last digits that exceed this value are in general not correct
> GIGpdf(c(7,4,6),c(3.4,1.2,5.6),4.6,60,55)
  0.1689865982532138226683202469067962498636429438084813297
> # All user functions, while they give a printed value, they also compute
> # a value which may be stored;
> # this value is a multiple precision value, with 'prec' precision digits
> value<-GIGpdf(c(7,4,6),c(3.4,1.2,5.6),4.6)
  0.16898659825321382267
> value
An object of class "mpfr"
[[1]]
'mpfrl' 0.168986598253213822668320246906796249863642943808494
> GIG_help(GIGcdf)
*****
* ==> GIGcdf(r,l,z,prec,prec) <===
* Computes values of the GIG cdf
* arguments are (first 5 are mandatory):
*      r - list of integer shape parameters for the GNIG distribution
*      l - list of rate parameters for the GNIG distribution
*      z - value where the pdf is to be computed
*      prec - optional argument that indicates the number of precision digits
*             for computations (default value: 50)
*      precp - optional argument that indicates the number of digits for
*             printing the result (default value: 20)
*****
```

```

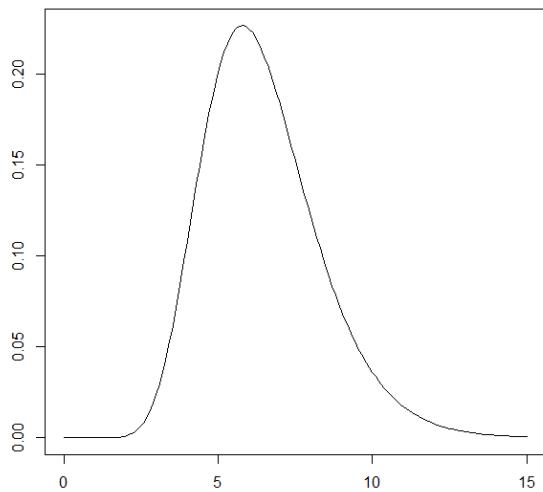
> GIGcdf(c(7,4,6),c(3.4,1.2,5.6),14.6)
  0.99913058737075271510
> GIGcdf(c(7,4,6),c(3.4,1.2,5.6),25.6)
  0.99999998750072964845
> GIGcdf(c(7,4,6),c(3.4,1.2,5.6),55.6)
  1.00000000000000000000000000000000
> GIGcdf(c(7,4,6),c(3.4,1.2,5.6),55.6,,50)
  0.9999999999999999999996185377757127161136115034726

```

```

> GIG_help(plotGIGpdf)
*****
* ==> plotGIGpdf(r,l,ll,ul,step,prec=50) *
* Plots GIG pdfs *
* Its has 6 arguments (the first 5 are mandatory): *
*   r - list of shape parameters for the GIG distribution *
*   l - list of rate parameters for the GIG distribution *
*   ll - lower limit for plot range (usually 0) *
*   ul - upper limit for plot range *
*   step - step for plotting points between ll and ul *
*   prec - (optional argument) number of precision digits for computations *
*          (default value: 50) *
*****
> plotGIGpdf(c(7,4,6),c(3.4,1.2,5.6),0,15,.1)

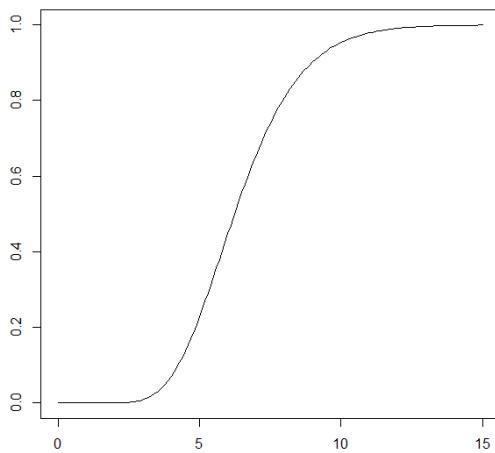
```



```

> GIG_help(plotGIGcdf)
*****
* ===> plotGIGcdf(r,l,ll,ul,step,prec=50) *
* Plots GIG cdfs *
* Its has 6 arguments (the first 5 are mandatory): *
*   r - list of shape parameters for the GIG distribution *
*   l - list of rate parameters for the GIG distribution *
*   ll - lower limit for plot range (usually 0) *
*   ul - upper limit for plot range *
*   step - step for plotting points between ll and ul *
*   prec - (optional argument) number of precision digits for computations *
*          (default value: 50) *
*****
> plotGIGcdf(c(7,4,6),c(3.4,1.2,5.6),0,15,.1)

```



```

> GIG_help(GIGquant)
*****
* ===> GIGquant(r,l,quant,xo,eps=10^-10,prec=50,precp=10) *
* Computes quantiles for the GIG distribution *
* It has 7 arguments (the first 4 are mandatory) *
*   r - list of integer shape parameters *
*   l - list of corresponding rate parameters *
*   quant - quantile to be computed (value between 0 and 1) *
*   xo - initial value for the quantile *
*   eps - (optional argument) maximum error for the quantile *
*          (default value: 10^-10) *
*   prec - (optional argument) number of precision digits for computations *
*          (default value: 50) *
*   precp - (optional argument) number of digits for printing the result *
*          (default value: maximum of -log10(eps) and the given value) *
*****
> GIGquant(c(7,4,6),c(3.4,1.2,5.6),.05,2)
  3.793759456
> q05<-GIGquant(c(7,4,6),c(3.4,1.2,5.6),.05,2)
  3.793759456
> q05
An object of class "mpfr"
[[1]]
'mpfr' 3.79375945550137866276315089080542162561292272932861

```



```

> GNIGpdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,4.6)
  0.060513926134947235470
> GNIGpdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,4.6,,30)
  0.0605139261349472354700402981119
> GNIGpdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,4.6,60,55)
  0.06051392613494723547004029811187270191036986315462832261
> GNIGpdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,4.6,,50)
  0.060513926134947235470040298111872701910291495463928
> # Computations for the GNIG distribution are quite heavy and quite tough
> # and as such, some of the last digits in the computation, for a given
> # value of precision digits for computations, may be not precise enough;
> # anyway, giving a large value for prec, will get a more precise value

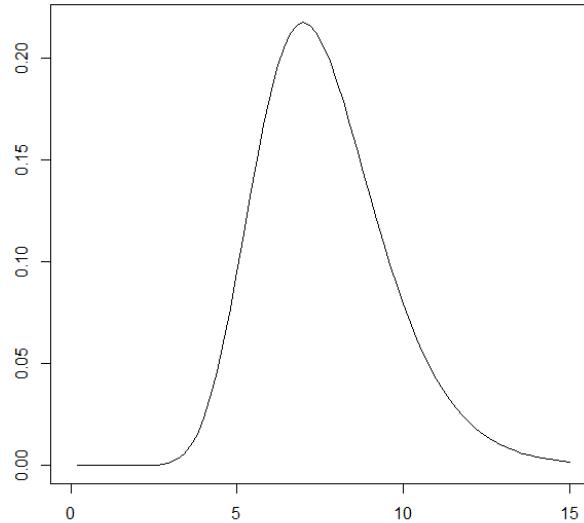
> GIG_help(GNIGcdf)
*****
* ===> GNIGcdf(r,ro,l,lo,z,prec,precp) <===
* Computes values of the GNIG cdf
* arguments are (first 5 are mandatory):
*   r - list of integer shape parameters for the GNIG distribution
*   ro - non-integer shape parameter
*   l - list of rate parameters corresponding to the integer shape parameters
*   lo - rate parameter corresponding to the non-integer shape parameter
*   z - value where the pdf is to be computed
*   prec - optional argument that indicates the number of precision digits
*          for computations (default value: 50)
*   precp - optional argument that indicates the number of digits for
*          printing the result (default value: 20)
*****
> GNIGcdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,4.6)
  0.033737765820166216771
> GNIGcdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,4.6,,30)
  0.0337377658201662167710882990179
> GNIGcdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,4.6,,50)
  0.033737765820166216771088299017891187918886021421138

> GNIGcdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,4.6,60,55)
  0.03373776582016621677108829901789119221000817933581527981

> GIG_help(plotGNIGpdf)
*****
* ===> plotGNIGpdf(r,ro,l,lo,ll,ul,step,prec=50) <===
* Plots GNIG pdfs
* arguments are (first 5 are mandatory):
*   r - list of integer shape parameters for the GNIG distribution
*   ro - non-integer shape parameter
*   l - list of rate parameters for the GIG distribution
*   lo - rate parameter corresponding to the non-integer shape parameter
*   ll - lower limit for plot range (usually 0)
*   ul - upper limit for plot range
*   step - step for plotting points between ll and ul
*   prec - (optional argument) number of precision digits for computations
*****
> # As computations for the GNIG distribution are quite tough, plotting the pdf
> # and mainly plitting the cdf, may take a while, even on faster computers

```

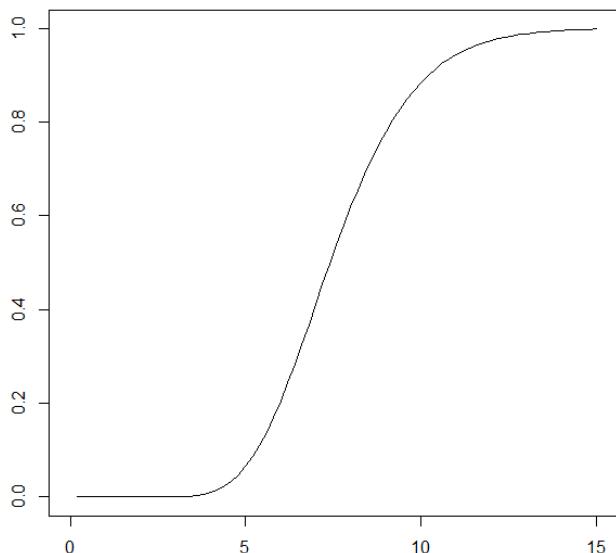
```
> plotGNIGpdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,0,15,.2)
```



```
> GIG_help(plotGNIGcdf)
```

```
*****  
* ==> plotGNIGcdf(r,ro,l,lo,ll,ul,step,prec=50) <===  
* Plots GNIG cdfs  
* arguments are (first 5 are mandatory):  
* r - list of integer shape parameters for the GNIG distribution  
* ro - non-integer shape parameter  
* l - list of rate parameters for the GIG distribution  
* lo - rate parameter corresponding to the non-integer shape parameter  
* ll - lower limit for plot range (usually 0)  
* ul - upper limit for plot range  
* step - step for plotting points between ll and ul  
* prec - (optional argument) number of precision digits for computations  
*****
```

```
> plotGNIGcdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,0,15,.2)
```



```

> GIG_help(GNIGquant)
*****
* ==> GNIGquant(r1,r2,l1,l2,quant,xo,eps=10^-10,prec=50,precp=10) *
* Computes quantiles for the GNIG distribution *
* It has 9 arguments (the first 6 are mandatory) *
* r1 - list of integer shape parameters *
* r2 - non-integer shape parameter *
* l1 - list of rate parameters corresponding to the integer shape parameters *
* l2 - rate parameter corresponding to the non-integer shape parameter *
* quant - quantile to be computed (value between 0 and 1) *
* xo - initial value for the quantile *
* eps - (optional argument) maximum error for the quantile *
*       (default value: 10^-10) *
* prec - (optional argument) number of precision digits for computations *
*        (default value: 50) *
* precp - (optional argument) number of digits for printing the result *
*        (default value: maximum of -log10(eps) and the given value) *
*****
> GNIGquant(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,.05,2)
  4.832361180
> q05<-GNIGquant(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,.05,2)
  4.832361180
> q05
An object of class "mpfr"
[[1]]
'mpfrl' 4.83236118001985006837940527628052795884834063524859

> GNIGcdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,q05)
  0.05000000000000000000000000000000
> GNIGcdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,q05,,30)
  0.0500000000000000000000000000000568032
> q05<-GNIGquant(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,.05,5)
  4.832361180 q05
An object of class "mpfr"
[[1]]
'mpfrl' 4.83236118001985006837940456466293726415995969748488

> GNIGcdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,q05,,30)
  0.0500000000000000000000000000000000000000000000000000000000000000
> GNIGcdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,q05,,50)
  0.0500000000000000000000000000000000000000000000000000000000000000117170028409263
> # Note that the minimum precision required for the quantile that is being used in
> # only 10^-10

> q05<-GNIGquant(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,.05,5,10^-25)
  4.832361180019850068379405
> GNIGcdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,q05,,50)
  0.04999999999999999999999999999999999754004123152406
> GNIGcdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,q05,100,50)
  0.050000000000000000000000000000000000000000000000000000000000000021921548168392285

> # Note also that to obtain a more precise quantile, in cases that eps
> # is very small, it may required to increase prec
> # and then also to increase prec when computing the cdf

> q05<-GNIGquant(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,.05,5,10^-25,100)
  4.832361180019850068379405
> GNIGcdf(c(7,4,6),5.6,c(3.4,1.2,5.6),4.8,q05,,50)
  0.0499999999999999999999999999999999978270720154655498

```

