

Package ‘symmoments’

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Type Package

Title Symbolic central and noncentral moments of the multivariate normal distribution

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Suggests mpoly, ape

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Description Symbolic central and non-central moments of the multivariate normal distribution. Computes a standard representation, LaTeX code, and values at specified mean and covariance matrices.

License GPL

LazyLoad yes

NeedsCompilation no

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R topics documented:

symmomentsv2-package	2
callmultmoments	4
convert.mpoly	6
convert.multipol	7
evaluate	8
evaluate_expected.polynomial	9
evaluate_noncentral	10
integrate.polynomial	11
make.all.moments	12
multmoments	13
print.moment	14
simulate.moment	15
toLatex.moment	16
toLatex_noncentral	17
toMatching	18
toMoment	19
toNewick	20
tounsorted	21

Index**23**

symmomentsv2-package	<i>Symbolically compute and numerically evaluate multivariate central moments</i>
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Description

Symbolically computes and numerically evaluates multivariate normal moments $E[X_1^{*2} \dots X_n^{*n}]$, where $(X_1, \dots, X_n) \sim N(\mu, S)$, in terms of μ and S elements.

Produces Latex code for the moment.

Computes numerical moments at specified means and covariance matrices.

Also converts between moment L-matrices, phylo objects, and matching objects.

Details

Package:	symmomentsv2
Type:	Package
Version:	1.0
Date:	2010-01-20
License:	GPL 2
LazyLoad:	yes

A representation of a central moment of the multivariate normal distribution, given by a positive integer vector $c(k_1, k_2, \dots, k_n)$, is obtained from the function `callmultmoments`. This function initializes variables and calls the function `multmoments` which determines a representation of a multivariate moment using a recursive algorithm. The representation is given class 'moment'.

The `print` method prints the representation of a multivariate moment.

The `toLatex` method uses the output of `callmultmoments` to determine the LaTeX code for the moment sorted lexicographically.

The generic `evaluate` method uses the output of `callmultmoments` to determine the value of the moment for a specified covariance matrix.

The `simulate` method is used to approximate a (possibly non-central) moment using Monte Carlo integration.

The following functions compute non-central moments and do related computations:

The `toLatex_noncentral` function computes the Latex representations of a non-central moment.

The `evaluate_noncentral` computes the value of a non-central moment.

The `evaluate_expected.polynomial` function evaluates the expected value of a multivariate polynomial defined by a list, `multipol` object, or `mpoly` object.

The `convert.multipol` function converts between `multipol` objects and multivariate polynomials defined by lists.

The `convert.mpoly` function converts between `mpoly` objects and multivariate polynomials defined by lists.

The `tounsorted` function converts a sorted moment (e.g. `m123`) to an unsorted moment (e.g. `m312`).

The `make.all.moments` function computes all moments up to a specified size and places them in the `symmoments` environment.

The `integrate.polynomial` function integrates a multivariate polynomial against the normal distribution using ordinary integration.

The functions `toMoment`, `toNewick`, and `toMatching` convert among moment L-matrices, Newick trees, and ape matching objects.

Note

The `mvtnorm` package must be loaded for the `simulate` method. The `cubature` package must be loaded for the `integrate.polynomial` function. The `combinat` package must be loaded for the `toMoment` function.

Author(s)

Maintainer: Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

Examples

```
# Compute the moment for the 4-dimensional moment c(1,2,3,4):
callmultmoments(c(1,2,3,4))

# Print the representation of the 4-dimensional moment c(1,2,3,4):
print(callmultmoments(c(1,2,3,4)))

# Compute the LaTeX representation of the central moment c(1,2,3,4):
toLatex(callmultmoments(c(1,2,3,4)))

# Write the LaTeX representation to a file using the standard R function (not run):
# writeLines(callmultmoments(c(1,2,3,4))),con="yourfilename", sep = "\n")

# evaluate the moment c(1,2,3,4) at the following variance-covariance matrix
# 4 2 1 1
# 2 3 1 1
# 1 1 2 1

evaluate(callmultmoments(c(1,2,3,4)),c(4,2,1,1,3,1,1,2,1,2))

# Using 10000 samples, estimate the central moment for c(2,4) at the covariance matrix (not run)
# 2 1
# 1 4

# and mean (0,0)
library(mvtnorm)
simulate(callmultmoments(c(2,4)),10000,NULL,c(0,0),c(2,1,1,4))

# Compute Latex representation of a non-central moment
# as.matrix(toLatex_noncentral(c(1,3)))

# Create all 2-dimensional moment objects with exponents up to 3
```

```

# First create the symmoments environment if it does not exist
# symmoments <- new.env()
# make.all.moments(c(3,3))

# Evaluate a non-central moment at a specified mean and covariance matrix
# Note that this invocation requires moments of order up to c(1,3)
# to exist in environment symmoments.
# evaluate_noncentral(c(1,3),c(1,2),c(1,0,1))

# Create an mpoly object
library(mpoly)
t0 <- mpoly(list(c(coef=3,x1=2),c(coef=2,x1=1,x2=3),
                  c(coef=-4,z=2),c(coef=1,x1=1,x2=2,z=1)))

# Convert an mpolyobject to a moment object
t1 <- convert.mpoly(t0)

# Convert a moment object to a multipol object
t2 <- convert.multipol(t1)

# Convert from multipol back to mpoly through moment
mpoly(convert.mpoly(convert.multipol(t2)))

# Evaluate the expected value of a multivariate polynomial
# Required moments must exist in environment symmoments.

# evaluate_expected.polynomial(t0,c(1,2,3),c(1,0,0,1,0,1))

# Create a Newick representation of a tree
exam.Newick <- "(((a,b),c),d);"

# Convert to phylo format
library(ape)
exam.phylo <- read.tree(text=exam.Newick)

# Convert to matching format
exam.matching <- as.matching(exam.phylo)

# Convert to L-matrix format
exam.L.matrix <- toMoment(exam.matching)

```

callmultmoments

Compute multivariate moment symbolically

Description

Computes a multivariate normal moment by initializing variables, calling multmoments, and constructing output

Usage

```
callmultmoments(moment)
```

Arguments

moment vector $c(k_1, \dots, k_n)$ specifying the moment $X_1^{k_1} \dots X_n^{k_n}$

Details

Each row of the representation gives the exponents for a single product of covariance terms. For example, (1,2,0) represents $S_{11}^{*1} S_{12}^{*2} S_{22}^{*0}$, where the S_{ij} are the covariances. The full moment is the sum of these terms multiplied by their respective coefficients. If the sum of the exponents is odd, the moment is 0.

Value

A object of class 'moment', which is a list with three components:

moment the input moment vector
 representation a matrix containing the representation in terms of upper-triangular matrices
 coefficients the coefficients corresponding to the rows of the representation

If the sum of the exponents is odd, returns -1 and prints "Sum of powers is odd. Moment is 0."

If any exponent is negative, returns -2 and prints "All components of the moment must be non-negative."

If any exponent is not an integer, returns -3 and prints "All components of the moment must be integers."

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

See Also

multimoments and the methods toLatex, evaluate, and simulate in symmoments

Examples

```
# Compute the moment for the 4-dimensional moment c(1,2,3,4):
m.1234 <- callmultimoments(c(1,2,3,4))
```

convert.mpoly	<i>Convert between mpoly and list representations of multivariate polynomials</i>
---------------	---

Description

Converts an mpoly object to a simple list representing a multivariate polynomial or a simple list to an mpoly object

Usage

```
convert.mpoly(poly)
```

Arguments

poly an mpoly object or a list giving powers and coefficients defining the polynomial

Details

The list representation consists of 2 components: 'powers' is a matrix with each row representing the powers of X in one term of the multivariate polynomial. 'coeff' is a vector with each element being the coefficient of the corresponding term in powers

Value

if poly is of class 'mpoly', it is a list with two components shown below. If poly is such a list, the value is the corresponding mpoly object

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

See Also

convert.multipol, evaluate.expected.polynomial, integrate.polynomial

Examples

```
# create an mpoly object here

# convert from mpoly to list representation
library(mpoly)
t0 <- mpoly(list(c(coef=3,x1=2),c(coef=2,x1=1,x2=3),
                  c(coef=-4,z=2),c(coef=1,x1=1,x2=2,z=1)))
t1 <- convert.mpoly(t0)
# convert from list representation back to an mpoly object
t2 <- convert.mpoly(t1)
```

convert.multipol	<i>Convert between multipol and list representations of multivariate polynomials</i>
------------------	--

Description

Converts an multipol object to a simple list representing a multivariate polynomial or a simple list to an multipol object

Usage

```
convert.multipol(poly)
```

Arguments

`poly` a multipol object or a list giving powers and coefficients defining the polynomial

Details

The list representation consists of 2 components: 'powers' is a matrix with each row representing the powers of X in one term of the multivariate polynomial. 'coeff' is a vector with each element being the coefficient of the corresponding term in powers

Value

if poly is of class 'multipol', it is a list with two components described below. If poly is such a list, the value is the corresponding multipol object

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

See Also

convert.multipol, evaluate.expected.polynomial, integrate.polynomial

Examples

```
# create an mpoly object to work with
library(mpoly)
t0 <- mpoly(list(c(coef=3,x1=2),c(coef=2,x1=1,x2=3),
                 c(coef=-4,z=2),c(coef=1,x1=1,x2=2,z=1)))

# convert from mpoly to list representation
t1 <- convert.mpoly(t0)
# convert from list representation to a multipol object
t2 <- convert.multipol(t1)
# convert back to a list representation
t3 <- convert.multipol(t2)
```

evaluate

Evaluate a multivariate moment

Description

Generic method for class `moment` to compute the numerical value of a moment at a specified covariance matrix from the output of `callmultmoments`

Usage

```
## S3 method for class 'moment'
evaluate(object, sigma)
```

Arguments

<code>object</code>	an object of class <code>'moment'</code>
<code>sigma</code>	an upper-triangular matrix of covariance terms expressed as a vector at which the moment is to be evaluated

Details

`object` is normally the output of a call to `callmultmoment`. This is a list with first component the moment itself, the second component the set of upper-triangular matrices representing the moment, and the third component containing their corresponding coefficients. This is an object of class `'moment'`.

Value

numeric value of the moment at the specified covariance matrix

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

See Also

`callmultmoments` and the `simulate` and `toLatex` methods from the `symmoments` package

Examples

```
evaluate(callmultmoments(c(1,2,3,4)),c(4,2,1,1,3,1,1,2,1,2))
# evaluates the moment at c(1,2,3,4) at the following covariance matrix
#   4 2 1 1
#   2 3 1 1
#   1 1 2 1
#   1 1 1 2
```

evaluate_expected.polynomial

Evaluate the expected value of a multivariate polynomial

Description

Evaluate the expected value of a multivariate polynomial assuming a specified non-central multivariate distribution.

Usage

```
evaluate_expected.polynomial(poly,mu,sigma, envir='symmoments')
```

Arguments

poly	either an object of class 'mpoly' or 'multipol', or a list with components for coefficients and powers.
mu	a vector of real numbers representing the mean of the multivariate distribution
sigma	an vector giving an upper-triangular matrix representing the covariance matrix of the multivariate distribution
envir	a character variable specifying the environment containing the central moments needed for the calculation

Details

This function looks in the environment specified in the `envir` argument for the central moments needed in the calculation. The default is the `symmoments` environment. The computation stops with an error message if a required moment is not found in `envir`.

Value

expected value of the multivariate polynomial at the specified multivariate normal mean and covariance matrix

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

See Also

See the `evaluate_noncentral` and `make.all.moments` functions.

Examples

```
# define a mpoly object for a multivariate polynomial and determine
# its expected value at specified mean and covariance matrix:
# note that all moments up to c(2,3,2) must exist in the symmoments
# environment. Use make.all.moments(c(2,3,2)) if necessary.
# use library(mpoly) for first statement below.

# t0 <- mpoly(list(c(coef=3,x1=2),c(coef=2,x1=1,x2=3),c(coef=-4,z=2),c(coef=1,x1=1,x2=2,z=1)))
# evaluate_expected.polynomial(t0,c(1,2,3),c(1,0,0,1,0,1))
```

evaluate_noncentral	<i>Evaluate a noncentral multivariate moment</i>
---------------------	--

Description

Computes the numerical value of a non-central moment at a specified mean and specified covariance matrix

Usage

```
evaluate_noncentral(moment,mu,sigma,envir='symmoments')
```

Arguments

moment	a vector of non-negative integers representing the non-central moment to be evaluated
mu	a vector of real numbers representing the mean of the multivariate normal distribution
sigma	an upper-triangular matrix of covariance terms for the multivariate normal distribution expressed as a vector at which the moment is to be evaluated
envir	a character variable specifying the environment containing the central moments needed for the calculation

Details

This function looks in the environment specified in the `envir` argument for the central moments needed in the calculation. The default is the `symmoments` environment. All even moments less than or equal to the moment argument are required. The computation stops with an error message if a required moment is not found in `envir`.

Value

numeric value of the moment at the specified mean and covariance matrix

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

See Also

See the `evaluate.moment` and `make.all.moments` functions.

Examples

```
# evaluate_noncentral(c(3,1,2),c(3,4,1),c(4,2,1,3,1,2))
# evaluates the expected value of X1**3 X2 X3**2 at mean c(1,2,3)
# and at the following covariance matrix
#   4 2 1
#   2 3 1
#   1 1 2

# requires all moments up to c(3,1,2) to exist in the symmoments environment.
# use make.all.moments(c(3,1,2)) if necessary.

# use moments in the global environment:
# evaluate_noncentral(c(3,1,2),c(3,4,1),c(4,2,1,3,1,2),'.GlobalEnv')
```

integrate.polynomial *Numerically integrate a multivariate polynomial*

Description

Integrates a multivariate polynomial against a specified non-central multivariate distribution using ordinary integration by invoking the `adaptIntegrate` function from the `cubature` package.

Usage

```
integrate.polynomial(poly,mu,sigma,lower=NULL,upper=NULL)
```

Arguments

<code>poly</code>	either an object of class <code>'mpoly'</code> or <code>'multipol'</code> , or a list with two components for coefficients and powers.
<code>mu</code>	a vector giving the mean of the multivariate distribution
<code>sigma</code>	a square matrix giving the covariance matrix of the multivariate distribution
<code>lower</code>	vectors of the lower limits of integration, one element for each dimension of the moment
<code>upper</code>	vectors of the upper limits of integration, one element for each dimension of the moment

Details

Defaults for lower and upper are ± 6 times the standard deviations (square roots of diagonal elements of the covariance matrix). If the polynomial is defined by a list, it has two components, `coeff` and `powers`. `powers` is a matrix. Each row represents the powers for a term in the polynomial. `coeff` is a vector. Each element is the coefficient of the corresponding power. Example corresponding to example below: `list(coeff=c(3,2,-4,1),powers=matrix(c(2,0,0,1,3,0,0,0,2,1,2,1),ncol=3,byrow=TRUE))`

Value

the expected value of the polynomial integrated against the multivariate normal distribution

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

See Also

`evaluate.expected.polynomial`, `multmoments`, `evaluate`, and `simulate` in `symmoments`

Examples

```
# define a mpoly object for a multivariate polynomial, and
# determine its expected value at specified mean and covariance matrix:

# t0 <- mpoly(list(c(coef=3,x1=2),c(coef=2,x1=1,x2=3),c(coef=-4,z=2),c(coef=1,x1=1,x2=2,z=1)))

# integrate.polynomial(t0,c(1,2,3),matrix(c(1,0,0,0,1,0,0,0,1),nrow=3,byrow=TRUE))
```

`make.all.moments`

Create all moments up to specified size in environment `symmoments`

Description

Create all central moment objects of a specified or smaller size in environment `symmoments`

Usage

```
make.all.moments(moment,verbose=TRUE)
```

Arguments

<code>moment</code>	vector <code>c(k1,...,kn)</code> specifying the highest moment to compute
<code>verbose</code>	if <code>TRUE</code> (default), the names of the moments are shown as the algorithm progresses; if <code>FALSE</code> , progress is not shown

Details

Unsorted moments, those with exponents are not in numeric order, are created in the symmoments environment using the `tounsorted` function to transform from the sorted moment. If symmoments does not exist, the user is prompted to create it using `symmoments <- new.env()`.

If the sorted moment does not exist, it is created.

Moments of lower dimension are not created; for example, if `c(2,4)` is input, `m20` is created, but `m2` is not.

Moments are named `mij..l`, e.g., `m136`. If any exponent is greater than 9, lower case letters and then upper case letters are used. For example, `m3bA` is the name of the moment `c(3,11,36)`.

The largest exponent allowed by this scheme is $9+26+26=61$,

If an object with a name of this form exists but is not an object of class "moment", it is replaced (overwritten) by the moment object.

Value

all objects of class 'moment' up to the value given in moment are created in environment symmoments

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

See Also

`callmultmoments`, `tounsorted`

Examples

```
# Compute all moments up to c(3,3)
# First create the symmoments environment if it does not exist
# symmoments <- new.env()
# make.all.moments(c(3,3))
```

multmoments

Recursive function to compute a multivariate moment

Description

Called by `callmultmoments` to compute representation of a multivariate normal moment using recursive algorithm

Usage

```
multmoments(moment,current.matrix,current.cell,moment.rep,row_col)
```

Arguments

moment	vector $c(k_1, \dots, k_n)$ specifying the moment $X_1^{k_1} \dots X_n^{k_n}$
current.matrix	upper-triangular integer matrix under consideration in recursion
current.cell	cell in current matrix under consideration in recursion
moment.rep	current set of representations; mult.moments adds each satisfying matrix to moment.rep
row_col	matrix giving rows and columns for square matrix for each cell

Details

Each row of the representation gives the exponents for a single product of covariance terms. For example, (1,2,0) represents $S_{11}^{*1} S_{12}^{*2} S_{22}^{*0}$, where the S_{ij} are the covariances.

This function would normally only be called by callmultmoments.

Value

moment representation, moment.rep, augmented with additional representations

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

See Also

callmultmoments (symmmoments)

print.moment	<i>Print the representation of a multivariate moment</i>
--------------	--

Description

Prints an object of class 'moment'

Usage

```
## S3 method for class 'moment'
print(x,...)
```

Arguments

x	an object of class 'moment', usually the output of callmultmoments
...	Included only for consistency with generic function

Details

Prints the moment as $E[X_1^{k_1} X_2^{k_2} \dots]$: followed by the lines of the representation with the corresponding coefficient attached

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

See Also

callmultmoments (symmoments)

Examples

```
print(callmultmoments(c(1,2,3)))
```

simulate.moment	<i>Method to compute a multivariate moment using Monte Carlo integration</i>
-----------------	--

Description

Computes a multivariate normal moment by Monte Carlo integration

Usage

```
## S3 method for class 'moment'
simulate(object,nsim,seed,Mean,Sigma,...)
```

Arguments

object	object of class 'moment' representing $E[X_1^{k_1}, \dots, X_n^{k_n}]$
nsim	the number of samples to generate in computing the integral
seed	integer for random number generator (set.seed)
Mean	the mean of (X_1, \dots, X_n)
Sigma	covariance of $(X_1^{k_1}, \dots, X_n^{k_n})$, dimension $n \times n$, expressed as a vector by row
...	Included only for consistency with generic function

Value

Approximate value of the moment

Note

Non-central moments can be approximated by specifying Mean. For central moments, set Mean to a vector of 0s.

The mvtnorm package must be loaded for the function rmvnorm.

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

Rizzo ML (2008). Statistical Computing with R. Chapman & Hall/CRC

See Also

callmultmoments and the methods toLatex and evaluate from symmoments

Examples

```
# Using 10000 samples, estimate the central moment for the moment c(2,4) at the covariance matrix
# 2 1
# 1 4

# and mean (0,0)
library(mvtnorm)
simulate(callmultmoments(c(2,4)),10000,NULL,c(0,0),c(2,1,1,4))
```

toLatex.moment

LaTeX a multivariate moment

Description

Computes a LaTeX representation sorted lexicographically of an object of class 'moment'

Usage

```
## S3 method for class 'moment'
toLatex(object,...)
```

Arguments

object	an object of class 'moment', usually the output of callmultmoments
...	Included only for consistency with generic function

Details

The first element of the result is the moment expressed as an expected value ($E[\dots] =$). The remaining lines are the LaTeX representation broken at appropriate intervals for printing. (Individual terms for high dimensions will still overrun a printed line.) Double backslashes are inserted where LaTeX requires a backslash. These can be reset to single backslashes by writing the output to a file using the R function writeLines from the base package.

Value

Character vector giving the LaTeX code for the symbolic moment

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

See Also

callmultmoments and the evaluate method (symmoments)

Examples

```
toLatex(callmultmoments(c(1,2,3)))
```

toLatex_noncentral	<i>Compute a Latex expression for a noncentral moment</i>
--------------------	---

Description

Compute a Latex expression for a noncentral moment

Usage

```
toLatex_noncentral(moment,envir='symmoments')
```

Arguments

moment	vector c(k1,...,kn) specifying the moment $X_1^{k_1} \dots X_n^{k_n}$
envir	character variable specifying the environment that contains the required central moments

Details

All required moment objects must exist in the specified environment, with default 'symmoments'. However, if the sorted version of an unsorted moment exists, the tounsorted function is used to obtain it.

Value

A text value giving the Latex representation of moment where X is multivariate normal

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

See Also

make.all.moments, tounsorted, callmultmoments and the method toLatex

Examples

```
# Compute the Latex representation of the 2-dimensional moment c(1,3) (not run).
# This requires that all moments up to c(1,3) exist in the symmoments environment.
# toLatex_noncentral(c(1,3))
```

toMatching	<i>Convert representation of a phylogenetic tree as a moment L-matrix to matching form</i>
------------	--

Description

Function converts a tree in moment format to matching format.

The input can be an L-matrix object, a square L matrix, or an L matrix in reduced upper-triangular (vector) form.

The toMatching function sets its list output to class L-matching, which has 5 components, including the tree in matching format.

Usage

```
toMatching(L, type = NULL, tip.label = NULL)
```

Arguments

L	An L-matrix object, a square L matrix, or an L matrix in reduced upper-triangular (vector) form.
type	If object is not of class "L-matrix" and is a square L matrix, then type should be "square". If it is an L matrix in upper triangular form, type should be "ut".
tip.label	Character vector containing labels for tips. If null, labels default to "a"-"z" it at most 26; otherwise, 3-letter labels of the form "aaa", "aab",...

Details

An L-matrix object is a list with 5 components: "L" is the L-matrix in square form. "L.ut" is the L-matrix in upper-triangular form. "Newick" is the Newick representation of the tree. "tip.label" is the character vector of tip labels. "tip.label.n" is the number of tips.

Value

a matching representation of the phylogenetic tree corresponding to the input

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

P.W. Diaconis and S. Holmes, Matchings and Phylogenetic Trees, Proc. Natl. Acad. Sci., 1998, 95(25), 14600-14602

See Also

functions toMoment and toNewick

Examples

```
# create a Newick object
exam.Newick      <- "(((a,b),c),d);"
# convert to a moment L-matrix
exam.moment <- toMoment(exam.Newick)
# convert to matching format
exam.matching <- toMatching(exam.moment)
```

toMoment

Converts a tree from Newick or matching to moment format

Description

Converts a tree from Newick or matching to moment format

Usage

```
toMoment(inputobject, tip.label = NULL)
```

Arguments

inputobject a tree in Newick format or a matching object defined in the **ape** package
tip.label rearranged labels for tips; these must be the original labels

Details

The L-matrix class consists of 5 components: "L" is the L-matrix in square form. "L.ut" is the L-matrix in upper-triangular form. "Newick" is the Newick representation of the tree. "tip.label" is the character vector of tip labels. "tip.label.n" is the number of tips.

Value

a moment L-matrix corresponding to the input phylogentic tree object

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

J. Felsenstein, The Newick tree format, 1990, <http://evolution.genetics.washington.edu/phylip/newicktree.html>

P.W. Diaconis and S. Holmes, Matchings and Phylogenetic Trees, Proc. Natl. Acad. Sci., 1998, 95(25), 14600-14602

See Also

functions toNewick and toMatching

Examples

```
# create a Newick object
exam.Newick <- "(((a,b),c),d);"
# convert to a moment L-matrix
exam.moment <- toMoment(exam.Newick)
# convert to matching object
exam.matching <- toMatching(exam.moment)
# convert back to moment object
backto.moment <- toMoment(exam.matching)
```

toNewick	<i>convert representation of phylogenetic tree as a moment L-matrix to Newick form</i>
----------	--

Description

function converts a tree in moment format to Newick format.

The input can be an L-matrix object, a square $L \times L$ matrix, or an $L \times L$ matrix in reduced upper-triangular (vector) form.

The toNewick function sets its list output to class L-Newick, which has 5 components, including the tree in Newick format.

Usage

```
toNewick(L, type = NULL, tip.label = NULL)
```

Arguments

L	L can be an L-matrix object, a square $L \times L$ matrix, or an $L \times L$ matrix in reduced upper-triangular (vector) form.
type	if L is not a L-matrix object, either 'square' or 'ut' as listed above
tip.label	Character vector containing labels for tips. If null, labels default to "a"-"z" it at most 26; otherwise, 3-letter labels of the form "aaa", "aab",...

Details

An L-matrix object is a list with 5 components: "L" is the L-matrix in square form. "L.ut" is the L-matrix in upper-triangular form. "Newick" is the Newick representation of the tree. "tip.label" is the character vector of tip labels. "tip.label.n" is the number of tips.

Value

a Newick representation of the phylogenetic tree corresponding to the input

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

J. Felsenstein, The Newick tree format, 1990, <http://evolution.genetics.washington.edu/phylip/newicktree.html>

P.W. Diaconis and S. Holmes, Matchings and Phylogenetic Trees, Proc. Natl. Acad. Sci., 1998, 95(25), 14600-14602

See Also

functions toMoment and toMatching

Examples

```
# create a Newick object
exam.Newick      <- "(((a,b),c),d);"
# convert to a moment L-matrix
exam.moment <- toMoment(exam.Newick)
# convert back to Newick format
backto.Newick <- toNewick(exam.moment)
```

tounsorted

Compute an unsorted central moment object from a sorted object

Description

Produces an unsorted central moment object from a sorted object of class "moment".

Unsorted moments are those with exponents not in numeric order, e.g., m312.

Usage

```
tounsorted(moment, sorted.moment)
```

Arguments

moment unsorted moment to obtain moment is in vector form, eg, c(3,1,2)
sorted.moment sorted moment to use in obtaining unsorted moment

Details

The unsorted moment is obtained by resorting the rows and columns of the sorted moment successively.

Value

A object of class 'moment', which is a list with three components:

moment	the input moment vector
representation	a matrix containing the representation in terms of upper-triangular matrices
coefficients	the coefficients corresponding to the rows of the representation

Author(s)

Kem Phillips <kemphillips@comcast.net>

References

K Phillips, Symbolic Computation of the Central Moments of the Multivariate Normal Distribution, Journal of Statistical Software, 2010.

See Also

multmoments

Examples

```
# obtain moment m312 from m123
tounsorted(c(3,1,2),callmultmoments(c(1,2,3)))
```

Index

callmultmoments (callmultmoments), 4
convert.mpoly (convert.mpoly), 6
convert.multipol (convert.multipol), 7
evaluate (evaluate), 8
evaluate_expected.polynomial
 (evaluate_expected.polynomial),
 9
evaluate_noncentral
 (evaluate_noncentral), 10
integrate.polynomial
 (integrate.polynomial), 11
make.all.moments (make.all.moments),
 12
multmoments (multmoments), 13
simulate.moment (simulate.moment), 15
symmomentsv2 (symmomentsv2-package), 2
symmomentsv2-package
 (symmomentsv2-package), 2
toLatex_noncentral
 (toLatex_noncentral), 17
tounsorted (tounsorted), 21

callmultmoments, 4
convert.mpoly, 6
convert.multipol, 7

evaluate, 8
evaluate_expected.polynomial, 9
evaluate_noncentral, 10

integrate.polynomial, 11

make.all.moments, 12
multmoments, 13

print.moment, 14
print.moment (print.moment), 14

simulate.moment, 15
symmomentsv2-package, 2

toLatex.moment, 16
toLatex.moment (toLatex.moment), 16
toLatex_noncentral, 17
toMatching, 18
toMoment, 19
toNewick, 20
tounsorted, 21