Package ‘nCopula’

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Type Package

Title Copula Construction Tools

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Description Construct and use hiearchical Archimedean copulas with multivariate compound distributions

Depends R (>= 3.3), copula

Imports Deriv, gtools, mgcv, stringr, stringi, compiler, gsl, methods, Matrix, stabledist

License GPL (>= 2)

LazyData FALSE

RoxygenNote 5.0.1

Suggests knitr, rmarkdown

VignetteBuilder knitr

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R topics documented:

AMH *Construction of an Archimedean Copula Class Object.*

Description

Constructs a AMH Archimedean copula object with a given parameter and dimension.

Usage

```
AMH(param, dim = 2L, density = FALSE)
```

Arguments

`param`	parameter of the copula.
`dim`	dimension of the copula (>= 2), which is, by default, 2.
`density`	compute the expression of the density of the copulas.

Details

Constructs an AMH Archimedean copula object with a given parameter and dimension.

Value

An archm S4 class object.

Author(s)

Simon-Pierre Gadoury

Clayton *Construction of an Archimedean Copula Class Object*

Description

Constructs a Clayton Archimedean copula object with a given parameter and dimension.

Usage

```
Clayton(param, dim = 2L, density = FALSE)
```

Arguments

`param`	the parameter of the copula.
`dim`	the dimension of the copula (>= 2), which is, by default, 2.
`density`	logical. Should the expression of the density of the copula be computed?

Value

An archm S4 class object.

Author(s)

Simon-Pierre Gadoury

`Frank` *Construction of an Archimedean Copula Class Object*

Description

Constructs a Frank Archimedean copula object with a given parameter and dimension.

Usage

```
Frank(param, dim = 2L, density = FALSE)
```

Arguments

`param`	parameter of the copula.
`dim`	dimension of the copula (>= 2), which is, by default, 2.
`density`	compute the expression of the density of the copulas.

Value

An archm S4 class object.

Author(s)

Simon-Pierre Gadoury

`GAMMA` *Construction of a GAMMA Child Class Object*

Description

The function GAMMA constructs a gamma Child class object for a given parameter and arguments.

Usage

```
GAMMA(par, unif, struc = NULL)
```

Arguments

`par`	dimension of the distribution.
`unif`	uniform structure, a numeric vector of grouped numbers. i.e. c(1,2,3) is translated as being c(u1, u2, u3).
`struc`	nesting structure of the form X(par1, c(i,...), list(Y(par2, c(j,...), NULL), Z(par3, c(k,...), NULL))), where X, Y, and Z are compatible functions (see 'details'). It is to note that if struc is NULL, the function will automatically be of class Child. For continuous distributions (i.e. GAMMA), struc is always NULL.

Author(s)

Simon-Pierre Gadoury

See Also

Other mother.or.child.class.objects.: GEO, LOG

Examples

```
GEO(0.5, NULL, list(GAMMA(1/30, c(5,6), NULL),
                    GEO(0.1, NULL, list(GAMMA(1/30, c(1,2), NULL),
                                        GAMMA(1/30, c(3,4), NULL)))))
```

GeneticCodes *Obtain the Genetic Codes of a Structure*

Description

Function to obtain the list of all genetic codes of a structure.

Usage

```
GeneticCodes(str)
```

Arguments

`str`	an object of class Mother (the structure)

Value

A list of the structure's genetic codes.

Author(s)

Simon-Pierre Gadoury

Examples

```
## Create the structure
str <- GEO(0.5, NULL, list(GAMMA(1/30, c(5,6), NULL),
                           GEO(0.1, NULL, list(GAMMA(1/30, c(1,2), NULL),
                                               GAMMA(1/30, c(3,4), NULL)))))
## Get the genetic codes
GeneticCodes(str)
```

GEO *Construction of a GEO Mother or Child Class Object*

Description

Constructs either a GEO Mother or Child class object for a given parameter, arguments, and nesting structure.

Usage

```
GEO(par, unif, struc)
```

Arguments

`par` dimension of the distribution.

`unif` uniform structure, a numeric vector of grouped. numbers.
i.e. c(1,2,3) is translated as being c(u1, u2, u3).

`struc` nesting structure of the form
X(par1, c(i,...), list(Y(par2, c(j,...), NULL), Z(par3, c(k,...), NULL))),
where X, Y, and Z are compatible functions (see 'details'). It is to note that if struc is NULL, the function will automatically be of class Child. For continuous distributions (i.e. GAMMA), struc is always NULL.

Author(s)

Simon-Pierre Gadoury

See Also

Other mother.or.child.class.objects.: `GAMMA`, `LOG`

Examples

```
GEO(0.5, NULL, list(GAMMA(1/30, c(5,6), NULL),
                    GEO(0.1, NULL, list(GAMMA(1/30, c(1,2), NULL),
                                        GAMMA(1/30, c(3,4), NULL)))))
```

Gumbel *Construction of an Archimedean Copula Class Object*

Description

Constructs a Gumbel Archimedean copula object with a given parameter and dimension.

Usage

```
Gumbel(param, dim = 2L)
```

Arguments

`param`	parameter of the copula.
`dim`	dimension of the copula (>= 2), which is, by default, 2.

Value

An archm S4 class object

Author(s)

Simon-Pierre Gadoury

`InvLap` *Inverse LST of a Node*

Description

With a specific path and a predefined structure (S4 class of a type 'Mother'), returns the inverse Laplace-Stieltjes Transform expression of the corresponding node with a specific variable.

Usage

```
InvLap(code, str, tt = "z", par = "value")
```

Arguments

`code`	the genetic code (numeric vector) of the node (can be a leaf i.e. end by 0).
`str`	an object of class Mother (the structure).
`tt`	the output variable to be used ('z' by default).
`par`	logical. Should the parameters be values ('value') or variables ('variable') ?

Details

For mother nodes, parameters are always called 'gamma' and for child nodes, parameters are always called 'alpha'. Furthermore, to recognize the parameters, the path is inserted at the end. For exemple, a child node with path (0,2,1) will have the parameter 'alpha021'.

Value

A character string giving the inverse LST of the specified node.

Author(s)

Simon-Pierre Gadoury

See Also

Lap

Examples

```
str <- GEO(0.1, NULL, list(GAMMA(0.1, 1:2, NULL),
                          GAMMA(0.2, 3:4, NULL)))

InvLap(c(0,2), str, tt = 'z', par = 'value')
```

Lap *LST of a Node*

Description

With a specific path and a predefined structure (S4 class of a type 'Mother'), returns the Laplace-Stieltjes Transform expression of the corresponding node with a specific variable.

Usage

```
Lap(code, str, tt = "z", par = "value")
```

Arguments

`code`	genetic code (numeric vector) of the node (can be a leaf i.e. end by 0).
`str`	object of class Mother (the structure).
`tt`	output variable to be used ('z' by default).
`par`	Should the parameters be values ('value') or variables ('variable') ?

Details

For mother nodes, parameters are always called 'gamma' and for child nodes, parameters are always called 'alpha'. Furthermore, to recognize the parameters, the path is inserted at the end. For exemple, a child node with path (0,2,1) will have the parameter 'alpha021'.

Value

A character string giving the LST of the specified node.

Author(s)

Simon-Pierre Gadoury

See Also

InvLap

Examples

```
str <- GEO(0.1, NULL, list(GAMMA(0.1, 1:2, NULL),
                          GAMMA(0.2, 3:4, NULL)))

Lap(c(0,2), str, tt = 'z', par = 'value')
```

LOG *Construction of a LOG Mother or Child Class Object*

Description

Constructs either a LOG Mother or Child class object for a given parameter, arguments, and nesting structure.

Usage

```
LOG(par, unif, struc)
```

Arguments

par	dimension of the distribution.
unif	uniform structure, a numeric vector of grouped numbers. i.e. c(1,2,3) is translated as being c(u1, u2, u3).
struc	nesting structure of the form X(par1, c(i,...), list(Y(par2, c(j,...), NULL), Z(par3, c(k,...), NULL))), where X, Y, and Z are compatible functions (see 'details'). It is to note that if struc is NULL, the function will automatically be of class Child. For continuous distributions (i.e. GAMMA), struc is always NULL.

Author(s)

Simon-Pierre Gadoury

See Also

Other mother.or.child.class.objects.: GAMMA, GEO

Examples

```
LOG(0.5, NULL, list(GAMMA(1/30, c(5,6), NULL),
                    LOG(0.1, NULL, list(GAMMA(1/30, c(1.2), NULL),
                                        GAMMA(1/30, c(3,4), NULL)))))
```

Node *Obtain a node in mother class object*

Description

Use a path (numeric vector) to obtain a subgroup of a structure (mother class object).

Usage

```
Node(path, str)
```

Arguments

`path`	the path of the node (numeric vector).
`str`	a mother class object (S4).

Details

Every node of a mother object (structure) can be identified with a numeric vector that indicates the path used from the root to the node. The vector is the 'path' argument and is used to find specific nodes of a given structure. For a complete explanation, we refer to Cossette et al. (2017).

Value

Either a child or mother class object.

Author(s)

Simon-Pierre Gadoury

Examples

```
# We directly give the path of the desired node.
Node(c(0,2,2), LOG(0.5, NULL, list(GAMMA(1/30, c(5,6), NULL),
                               LOG(0.1, NULL, list(GAMMA(1/30, c(1,2), NULL),
                               GAMMA(1/30, c(3,4), NULL))))))

# Here we provide the path with the GeneticCodes function of this package.
str <- LOG(0.5, NULL, list(GAMMA(1/30, c(5,6), NULL),
                                      LOG(0.1, NULL, list(GAMMA(1/30, c(1,2), NULL),
                                      GAMMA(1/30, c(3,4), NULL)))))
Node(GeneticCodes(str)[[3]], str)
```

pCompCop *Distribution function of Mother class objects*

Description

Distribution function of a Mother class object.

Usage

```
pCompCop(str, vector = FALSE, express = TRUE)
```

Arguments

`str`	object of class Mother.
`vector`	logical. If false, returns a function or a character string with (u_1, u_2, ...) as arguments, else, just (u).
`express`	logical. If false, returns a function, else, a character string.

Value

The distribution function in the form of either a function or a character string.

Examples

```
## Create the structure
str <- LOG(0.5, NULL, list(GAMMA(1/30, c(5,6), NULL),
                              LOG(0.1, NULL, list(GAMMA(1/30, c(1,2), NULL),
                              GAMMA(1/30, c(3,4), NULL)))))

## Character string
pCompCop(str, vector = TRUE, express = TRUE)
pCompCop(str, vector = FALSE, express = TRUE)

## Function
pCompCop(str, vector = TRUE, express = FALSE)
pCompCop(str, vector = FALSE, express = FALSE)
```

pCop *Distribution function of archm class objects*

Description

Distribution function of an Archimedean copula (archm) class object.

Usage

```
pCop(copula, vector = FALSE, express = TRUE)
```

Arguments

copula	an Archimedean copula (archm) class object.
vector	logical. If false, returns a function or a character string with (u_1, u_2, ..., u_dim) as arguments, else, just (u).
express	logical. If false, returns a function, else, a character string.

Value

The distribution function in the form of either a function or a character string.

Author(s)

Simon-Pierre Gadoury

See Also

rCop, Clayton, AMH, Gumbel, Frank

Examples

```
cop <- Clayton(5, 2)
pCop(cop, vector = TRUE, express = TRUE)
pCop(cop, vector = FALSE, express = TRUE)
```

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rCompCop *Random number generator for Mother class objects*

Description

Samples from a Mother class object.

Usage

```
rCompCop(n, str)
```

Arguments

`n`	the number of realisations.
`str`	an object of class Mother.

Value

A numeric matrix of sampled data from the structure

Author(s)

Simon-Pierre Gadoury

Examples

```
## Create the structure
str <- GEO(0.1, 1, list(GAMMA(0.2, 2:3, NULL),
                        GEO(0.3, 4:5, NULL)))

## Sample from the structure
rCompComp(1000, str)
```

`rCop` *Random number generator for Archimedean copula class objects*

Description

Random number generator for archm class objects.

Usage

```
rCop(n, copula)
```

Arguments

`n`	number of realisations.
`copula`	an Archimedean copula (archm) class object.

Details

For bivariate archm copula objects, the function uses the conditional approach. As for dimensions higher than 2, the Marshall-Olkin (1988) approach is chosen instead.

Value

A numeric matrix containing the samples.

Author(s)

Simon-Pierre Gadoury

See Also

pCop, Clayton, AMH, Frank, Gumbel

Examples

```
## Create the trivariate archm copula object
cop <- Clayton(5, 3)

## Generate the samples
res <- rCop(10000, cop)

## Plot the values
pairs(res, pch = 16, cex = 0.7)
```

`rStruc` *Sampling From Compound Random Variables*

Description

Generate n samples from a structure of compound rvs.

Usage

```
rStruc(n, str)
```

Arguments

`n`	the number of realisations.
`str`	a S4 object of class Mother (the structure).

Value

A numeric matrix of sampled values from the specified structure. For every child node, the sampled values are repeated d times, where d is the length of the node's 'unif' argument.

Author(s)

Simon-Pierre Gadoury

Examples

```
rStruc(10000, GEO(0.5, NULL, list(GAMMA(1/30, c(1), NULL),
                                  GEO(0.1, NULL, list(GAMMA(1/30, c(2), NULL),
                                  GAMMA(1/30, c(3), NULL))))))
```

Index