Information on package "EM.mixBGT"

Description: EM algorithm for bounded generalized t mixture model

Package: EM.mixBGT

Type: Package

Version: 0.1.0

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License: GPL (>= 2.0)

Encoding: UTF-8

LazyData: true

Repository: GitHub

Needs Compilation: no

Built: R 4.0.4

UTC; windows

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Example:

Simulating 1000 samples from two component BGTM distribution on (-1,1) interval:

```
y <- r.mixBGT(n=1000,w=c(.5,.5), xi=c(-.9,.9), s=c(.5,1), b=c(5,.5)
, nu=c(5,5),l=-1,u=1)
```

n: the number of random samples

EM output with given initial values:

```
mixBGT(y,g=2,w=c(.5,.5), xi=c(-.9,.9), s=c(.5,1), b=c(5,.5) , nu=c(5,5),
get.init=F,l=-1,u=1)
```

EM output by getting initial values based on the K-mean algorithm :

```
mixBGT(y,g=2,get.init=T,l=-1,u=1)
```