Information on package 'SSMFGSN.EM'

Description: EM-algorithms for SSMFGSN distributions

 ${\bf Package:\ SSMFGSN.EM}$

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 4.0.1

UTC; windows

Index:

wind	Wind speed data
cost	Cost of living data
FGSN.EM	FGSN.EM function
FGSTN.EM	FGSTN.EM function
FGST.EM	FGST.EM function
FGSTT.EM	FGSTT.EM function
FGSLN.EM	FGSLN.EM function
FGSSN.EM	FGSSN.EM function
FGSEPN.EM	FGSEPN.EM function

```
FGSCN.EM
```

FGSCN.EM function

Some examples:

Example 1:

Simulating samples from FGSN distribution:

$$y \leftarrow r.FGSN(n=1000, xi=5, s=2, la=c(-5,3))$$

EM output with specific initial values:

$$EM.FGSN(y, xi=5, s=2, la=c(-5,3))$$

Example 2:

Simulating samples from FGSCN distribution:

```
y \leftarrow r.FGSCN(n=1000, xi=5, s=2, la=c(-5,3), nu1=0.3, nu2=0.7)
```

EM output with specific initial values:

EM.FGSCN(y, xi=5, s=2, la=c(-5,3), nu1=0.3, nu2=0.7, equal=FALSE)