Capitalized Title Here

by Author One, Author Two, Author Three

Abstract An abstract of less than 150 words.

TODO:

- Order of authorship?
- Review Q-Q plots and P-P plots, including other arrangements, and what is implemented in other packages
- Write about what the package implements
- Give examples

    - Heike: BRFSS example

- Intro/conclusion
- Abstract

Introduction

Univariate distributional assessment is a common thread throughout statistical analyses during both the exploratory and confirmatory stages. When we begin exploring a new data set we often consider the distribution of individual variables before moving on to explore multivariate relationships. After a model has been fit to a data set, we must assess whether the distributional assumptions made were reasonable, and if they are not we then must understand the impact this has on the conclusions. Graphics provide arguably the most common way to carry out these univariate assessments. While there are many graphical methods that can be used for distribution exploration and assessment, probability plotting is one of the most common graphical approaches used.

Probability plotting refers to a family of methods based on the cumulative distribution function (CDF), most notably quantile (Q-Q) plots and probability (P-P) plots (Wilk and Gnanadesikan, 1968). In this paper, we focus on comparing an empirical distribution to a theoretical distribution. Let $Y_1, \ldots, Y_n$ denote a random sample from an unknown population, and let $\widehat{F}_y(q)$ be the empirical cumulative distribution obtained from the sample. Further, let $F(q)$ denote the CDF of a proposed dsitribution for the sample. A Q-Q plot is constructed by plotting the quantiles of the empirical distribution, $q_y(p) = F_y^{-1}(p)$, against the corresponding quantiles of the theoretical distribution, $q(p) = F^{-1}(p)$. This constuction is illustrated in Figure 1. A P-P plot is constructed by plotting $F(q)$ against $\widehat{F}_y(q)$ for various quantiles, q. This constuction is illustrated in Figure 3. Regardless of the plot constructed, if the two distributions are identical, then the scattplots will be linear with slope 1 and intercept 0. Additionally, Q-Q plots are invariant to linear transformations, so if two random variables differ by a linear transformation a Q-Q plot showing draws from their distributions will still be linear, but with a different slope and intercept, as seen in Figure 1. P-P plots are sensitive to linear transformations.
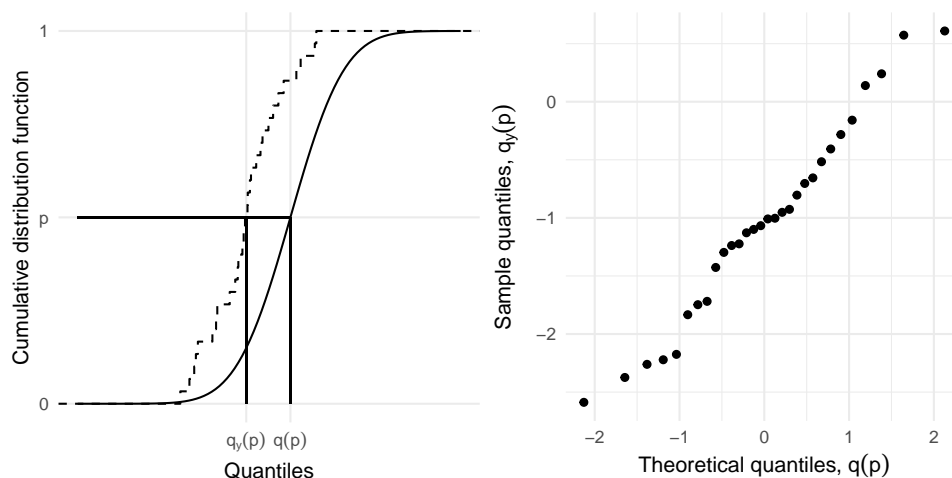
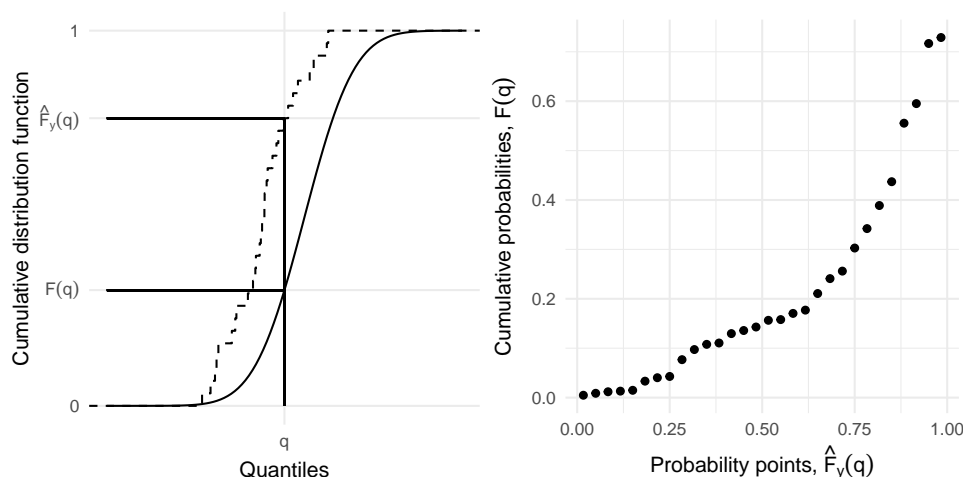**Figure 1:** Illustrating what quantities are being plotted for Q-Q plots.

Figure 2: Illustrating what quantities are being plotted for P-P plots.
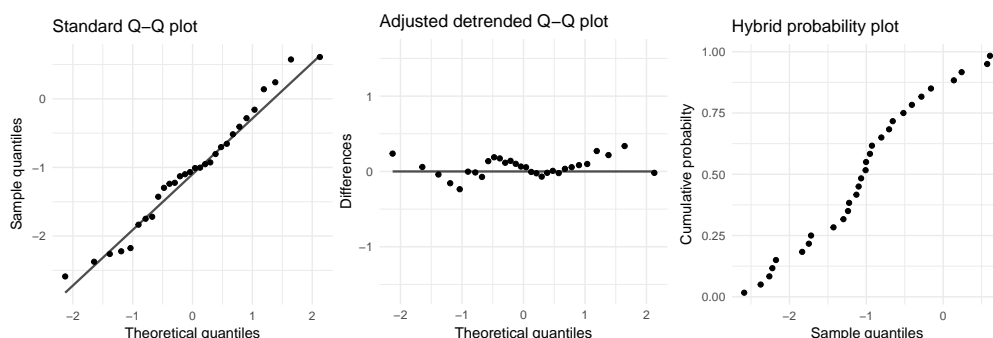

**Figure 3:** Illustrating different designs of probability plots.

While the basic form of both the Q-Q and P-P plots is a scatterplot, additional graphical elements are often added to aid in distributional assessment. For Q-Q plots, a reference line is often drawn through the points $(q(.25), q_y(.25))$ and $(q(.75), q_y(.75))$. For P-P plots a reference line with slope 1 and intercept 0 is used. In both plots, pointwise or simultaneous confidence bands are often added around the reference line to further aid in the visual assessment.

Innovations to Q-Q and P-P plots have also been proposed. Loy et al. (2016) discuss the creation of detrended Q-Q plots, where the y-axis is changed to show the difference betweeh q_y and the reference line. Consequently, the line representing the agreement with the theoretical distribution is the x-axis. Loy et al. (2016) find that detrended Q-Q plots are more powerful than other designs, so long at the y-axis limits are set so that the aspect ratio is kept the same as in the traditional Q-Q plot. In reliability and survival analysis, probability plots often refer to a hybrid probability plot, there the CDF of the proposed theoretical distribution is plotted against the empirical order statistics, and transformations are applied to each axis to linearize the CDF (cf. Meeker and Escobar, 1998, chapter 6). This hybrid probability plot is invariant to linear transformations.

Q-Q plots have been implemented in various forms in R, but none provide a complete implementation of the probability plotting framework. Normal quantile plots, where a sample is compared to the standard normal distribution, are implemented using the qqplot and qqline in **base** graphics (R Core Team, 2012). qqmath in **lattice** provides a general framework for Q-Q plots, comparing a sample to any theoretical distribution by specifying the quantile function (Sarkar, 2008). qqPlot in the **car** package also allows for the assessment of non-normal distribution and adds pointwise confidence bands based on the standard errors of the order statistics or the parametric bootstrap (Fox and Weisberg, 2011). **ggplot2** provides geom_qq and geom_qq_line, enabling the creation of traditional Q-Q plots with a reference line, much like those created using qqmath. **qqplotr** extends \pkg{ggplot2 to provide the most complete implementation of probability plotting.

In the remainder of this paper, we introduce the probability plotting framework provided by **qqplotr**... FILL THIS IN ONCE OTHER SECTIONS ARE WRITTEN...

TODO: FIGURE OUT WHERE TO INTRODUCE TS BANDS (Aldor-Noiman et al., 2013)
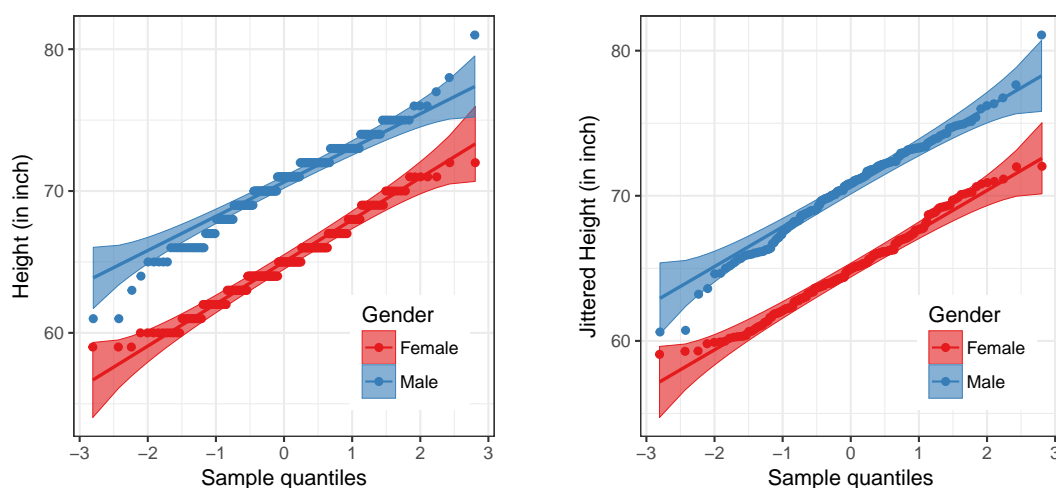
Figure 4: Sample (200 men and 200 women) of raw heights (left) and jittered heights (right). The distribution on the left is dominated by the discreteness of the data. On the right we see that except for some outliers an assumption of normality for people's height is not completely absurd.
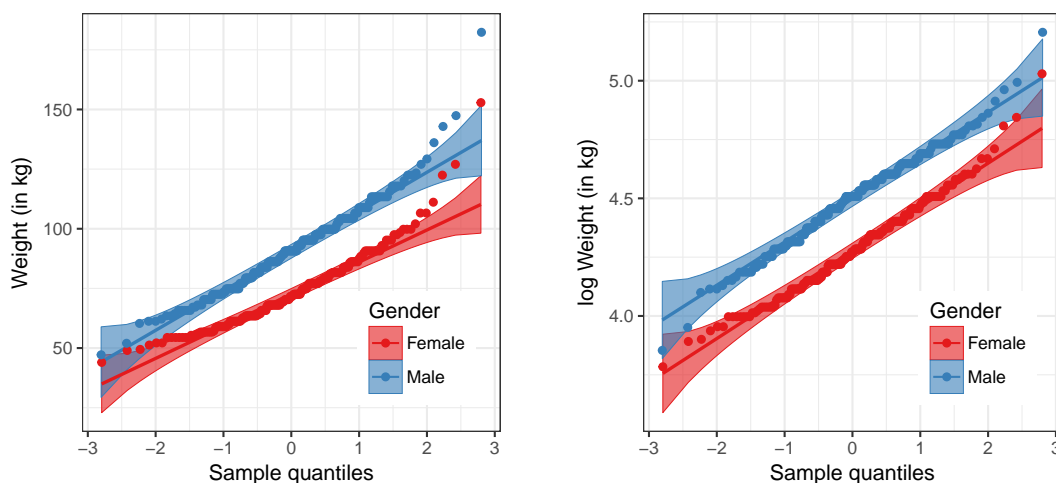
Figure 5: Sample (200 men and 200 women) of weights. Unlike people's height, weight seems to be heavily right skewed with some additional outliers on the extreme left. (left plot), on the right, weight was log-transfomed before its distribution is compared to a theoretical normal.

Implementing probability plots in the ggplot2 framework

### Q-Q plots

P-P plots

Examples

In this section, we demonstrate the capabilities of the **qqplotr** package.

```
library(qqplotr)
```

BRFSS example

The Center for Disease Control and Prevention runs an annual telephone survey, the Behavioral Risk Factor Surveillance System (BRFSS), to keep track of the US populations' 'health-related risk behaviors, chronic health conditions, and use of preventive services'.

Close to half a million interviews are conducted each year. Here, we are focussing on the 2012 responses for Iowa. 7166 responses were gathered across 359 questions and derived variables. Among these, are people's height and weight, which we are going to assess using a normal assumption:
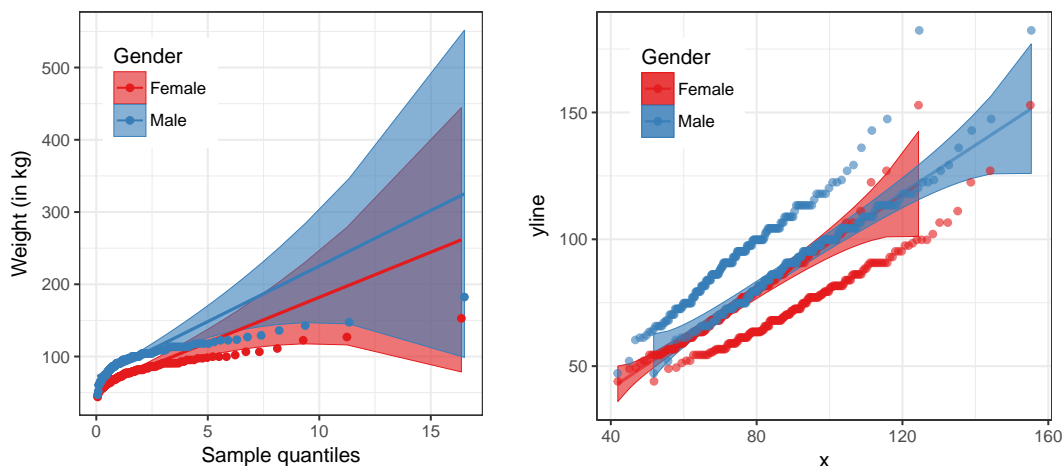
Figure 6: Sample (200 men and 200 women) of weights. On the left, the theoretical distribution is changed to a log normal. On the right, we additionally estimate shift and scale parameters for each of the genders separately before comparing distributions to a log-normal. XXX need to fix alpha

Using a non-standard distribution

ADAM: PULL DATA OFF EXTERNAL HARD DRIVE, EXPLAIN THE EXAMPLE...

The "standard" distributions provided in pkg{stats} do not include a left-skewed distribution, which is clearly needed to model the long jump heights. To handle this type of situation, **qqplotr** let's users create probability plots for all of the distributions defined in the **stats** package as well as other sources, so long as the distributions are defined following the conventions laid out in the **stats** package. Specfically, for some distribution there must be density/mass (d prefix), CDF (p prefix), quantile (q prefix), and simulation (r prefix) functions.

To illustrate this process we will consider the smallest exreme value (SEV) distribution. This is a left-skewed distribution, which is a key feature needed in order to model the long jump results. Below, we define the suite of distribution functions needed to utilize the SEV distribution.

```
psev <- function(q, mu, sigma) {
    z <- (x - mu) / sigma
    1 - exp(-exp(z))
}

dsev <- function(x, mu, sigma) {
  z <- (x - mu) / sigma
  (1 / sigma) * exp(z - exp(z))
}

qsev <- function(p, mu, sigma) {
  mu + log(-log(1 - p)) * sigma
}

rsev <- function(n, mu, sigma) {
  qsev(runif(n))
}
```

Summary

Write this section once the rest of the paper is done.

Bibliography

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