Package 'distributional'

February 2, 2021

Title Vectorised Probability Distributions

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License GPL-3

Description Vectorised distribution objects with tools for manipulating, visualising, and using probability distributions. Designed to allow model prediction outputs to return distributions rather than their parameters, allowing users to directly interact with predictive distributions in a data-oriented workflow. In addition to providing generic replacements for p/d/q/r functions, other useful statistics can be computed including means, variances, intervals, and highest density regions.

```
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autoplot.distribution Plot a distribution

Description

Deprecated

Usage

```
## S3 method for class 'distribution'
autoplot(
    x,
    type = c("pdf", "cdf"),
    n = 100,
    quantile_range = c(0.001, 0.999),
    ...
)
```

Arguments

```
    x The distribution(s) to plot.
    type The type of plot to make (must be either "pdf" or "cdf").
    n The resolution (number of points) used to display the distribution.
    quantile_range The range of the distribution (specified as quantiles).
    ... Unused.
```

Details

Visualise distribution(s) by plotting its probability density function (density()) or cumulative distribution function (cdf()). Note: This function currently only works for continuous distributions.

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Examples

```
library(ggplot2)
dist <- c(dist_normal(mu = 0, sigma = 1), dist_student_t(df = 3))
autoplot(dist, type = "pdf")
autoplot(dist, type = "cdf")</pre>
```

cdf

The cumulative distribution function

Description

Stable

Usage

```
cdf(x, q, ..., log = FALSE)
## S3 method for class 'distribution'
cdf(x, q, ...)
```

Arguments

x The distribution(s).

q The quantile at which the cdf is calculated.

... Additional arguments passed to methods.

log If TRUE, probabilities will be given as log probabilities.

density.distribution The probability density/mass function

Description

Stable

Usage

```
## S3 method for class 'distribution'
density(x, at, ..., log = FALSE)
```

Arguments

x The distribution(s).

at The point at which to compute the density/mass.

... Additional arguments passed to methods.

log If TRUE, probabilities will be given as log probabilities.

Details

Computes the probability density function for a continuous distribution, or the probability mass function for a discrete distribution.

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dist_bernoulli

The Bernoulli distribution

Description

Stable

Usage

dist_bernoulli(prob)

Arguments

prob

The probability of success on each trial, prob can be any value in [0, 1].

Details

Bernoulli distributions are used to represent events like coin flips when there is single trial that is either successful or unsuccessful. The Bernoulli distribution is a special case of the Binomial() distribution with n = 1.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a Bernoulli random variable with parameter p = p. Some textbooks also define q = 1 - p, or use π instead of p.

The Bernoulli probability distribution is widely used to model binary variables, such as 'failure' and 'success'. The most typical example is the flip of a coin, when p is thought as the probability of flipping a head, and q=1-p is the probability of flipping a tail.

Support: $\{0, 1\}$

Mean: p

Variance: $p \cdot (1 - p) = p \cdot q$

Probability mass function (p.m.f):

$$P(X = x) = p^{x}(1-p)^{1-x} = p^{x}q^{1-x}$$

Cumulative distribution function (c.d.f):

$$P(X \le x) = \begin{cases} 0 & x < 0 \\ 1 - p & 0 \le x < 1 \\ 1 & x \ge 1 \end{cases}$$

Moment generating function (m.g.f):

$$E(e^{tX}) = (1 - p) + pe^t$$

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Examples

```
dist <- dist_bernoulli(prob = c(0.05, 0.5, 0.3, 0.9, 0.1))

dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)

generate(dist, 10)

density(dist, 2)
density(dist, 2, log = TRUE)

cdf(dist, 4)

quantile(dist, 0.7)</pre>
```

dist_beta

The Beta distribution

Description

Maturing

Usage

```
dist_beta(shape1, shape2)
```

Arguments

shape1, shape2 The non-negative shape parameters of the Beta distribution.

See Also

```
stats::Beta
```

```
dist <- dist_beta(shape1 = c(0.5, 5, 1, 2, 2), shape2 = c(0.5, 1, 3, 2, 5))
dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)
generate(dist, 10)
density(dist, 2)
density(dist, 2, log = TRUE)
cdf(dist, 4)</pre>
```

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quantile(dist, 0.7)

dist_binomial

The Binomial distribution

Description

Stable

Usage

dist_binomial(size, prob)

Arguments

size The number of trials. Must be an integer greater than or equal to one. When

size = 1L, the Binomial distribution reduces to the Bernoulli distribution. Often

called n in textbooks.

prob The probability of success on each trial, prob can be any value in [0, 1].

Details

Binomial distributions are used to represent situations can that can be thought as the result of n Bernoulli experiments (here the n is defined as the size of the experiment). The classical example is n independent coin flips, where each coin flip has probability p of success. In this case, the individual probability of flipping heads or tails is given by the Bernoulli(p) distribution, and the probability of having x equal results (x heads, for example), in n trials is given by the Binomial(n, p) distribution. The equation of the Binomial distribution is directly derived from the equation of the Bernoulli distribution.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

The Binomial distribution comes up when you are interested in the portion of people who do a thing. The Binomial distribution also comes up in the sign test, sometimes called the Binomial test (see stats::binom.test()), where you may need the Binomial C.D.F. to compute p-values.

In the following, let X be a Binomial random variable with parameter size = n and p = p. Some textbooks define q = 1 - p, or called π instead of p.

Support: $\{0, 1, 2, ..., n\}$

Mean: np

Variance: $np \cdot (1-p) = np \cdot q$

Probability mass function (p.m.f):

$$P(X = k) = \binom{n}{k} p^k (1 - p)^{n-k}$$

Cumulative distribution function (c.d.f):

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$$P(X \le k) = \sum_{i=0}^{\lfloor k \rfloor} \binom{n}{i} p^i (1-p)^{n-i}$$

Moment generating function (m.g.f):

$$E(e^{tX}) = (1 - p + pe^t)^n$$

Examples

```
dist <- dist_binomial(size = 1:5, prob = c(0.05, 0.5, 0.3, 0.9, 0.1))

dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)

generate(dist, 10)

density(dist, 2)
density(dist, 2, log = TRUE)

cdf(dist, 4)

quantile(dist, 0.7)</pre>
```

dist_burr

The Burr distribution

Description

Stable

Usage

```
dist_burr(shape1, shape2, rate = 1)
```

Arguments

shape1 parameters. Must be strictly positive.
shape2 parameters. Must be strictly positive.
rate an alternative way to specify the scale.

See Also

actuar::Burr

```
dist\_burr(shape1 = c(1,1,1,2,3,0.5), shape2 = c(1,2,3,1,1,2))
```

dist_cauchy 9

dist_cauchy

The Cauchy distribution

Description

Maturing

Usage

dist_cauchy(location, scale)

Arguments

location location and scale parameters.
scale location and scale parameters.

Details

The Cauchy distribution is the student's t distribution with one degree of freedom. The Cauchy distribution does not have a well defined mean or variance. Cauchy distributions often appear as priors in Bayesian contexts due to their heavy tails.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a Cauchy variable with mean location = x_0 and scale = γ .

Support: R, the set of all real numbers

Mean: Undefined.

Variance: Undefined.

Probability density function (p.d.f):

$$f(x) = \frac{1}{\pi \gamma \left[1 + \left(\frac{x - x_0}{\gamma} \right)^2 \right]}$$

Cumulative distribution function (c.d.f):

$$F(t) = \frac{1}{\pi} \arctan\left(\frac{t - x_0}{\gamma}\right) + \frac{1}{2}$$

Moment generating function (m.g.f):

Does not exist.

See Also

stats::Cauchy

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Examples

```
dist <- dist_cauchy(location = c(0, 0, 0, -2), scale = c(0.5, 1, 2, 1))
dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)
generate(dist, 10)
density(dist, 2)
density(dist, 2, log = TRUE)
cdf(dist, 4)
quantile(dist, 0.7)</pre>
```

dist_chisq

The (non-central) Chi-Squared Distribution

Description

Stable

Usage

```
dist_chisq(df, ncp = 0)
```

Arguments

df degrees of freedom (non-negative, but can be non-integer).

ncp non-centrality parameter (non-negative).

Details

Chi-square distributions show up often in frequentist settings as the sampling distribution of test statistics, especially in maximum likelihood estimation settings.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a χ^2 random variable with df = k.

Support: R^+ , the set of positive real numbers

Mean: k
Variance: 2k

Probability density function (p.d.f):

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-(x-\mu)^2/2\sigma^2}$$

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Cumulative distribution function (c.d.f):

The cumulative distribution function has the form

$$F(t) = \int_{-\infty}^{t} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-(x-\mu)^2/2\sigma^2} dx$$

but this integral does not have a closed form solution and must be approximated numerically. The c.d.f. of a standard normal is sometimes called the "error function". The notation $\Phi(t)$ also stands for the c.d.f. of a standard normal evaluated at t. Z-tables list the value of $\Phi(t)$ for various t.

Moment generating function (m.g.f):

$$E(e^{tX}) = e^{\mu t + \sigma^2 t^2/2}$$

See Also

stats::Chisquare

Examples

```
dist <- dist_chisq(df = c(1,2,3,4,6,9))
dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)
generate(dist, 10)
density(dist, 2)
density(dist, 2, log = TRUE)
cdf(dist, 4)
quantile(dist, 0.7)</pre>
```

dist_degenerate

The degenerate distribution

Description

Stable

Usage

```
dist_degenerate(x)
```

Arguments

Х

The value of the distribution.

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Details

The degenerate distribution takes a single value which is certain to be observed. It takes a single parameter, which is the value that is observed by the distribution.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a degenerate random variable with value $x = k_0$.

Support: R, the set of all real numbers

Mean: k_0 Variance: 0

Probability density function (p.d.f):

$$f(x) = 1 for x = k_0$$

$$f(x) = 0 for x \neq k_0$$

Cumulative distribution function (c.d.f):

The cumulative distribution function has the form

$$F(x) = 0 for x < k_0$$

$$F(x) = 1 for x \ge k_0$$

Moment generating function (m.g.f):

$$E(e^{tX}) = e^{k_0 t}$$

Examples

 $dist_degenerate(x = 1:5)$

dist_exponential

The Exponential Distribution

Description

Stable

Usage

dist_exponential(rate)

Arguments

rate

vector of rates.

See Also

stats::Exponential

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Examples

```
dist <- dist_exponential(rate = c(2, 1, 2/3))
dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)
generate(dist, 10)
density(dist, 2)
density(dist, 2, log = TRUE)
cdf(dist, 4)
quantile(dist, 0.7)</pre>
```

dist_f

The F Distribution

Description

Stable

Usage

```
dist_f(df1, df2, ncp = NULL)
```

Arguments

df1 degrees of freedom. Inf is allowed.
 df2 degrees of freedom. Inf is allowed.
 ncp non-centrality parameter. If omitted the central F is assumed.

Details

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a Gamma random variable with parameters shape = α and rate = β .

Support: $x \in (0, \infty)$

Mean: $\frac{\alpha}{\beta}$ Variance: $\frac{\alpha}{\beta^2}$

Probability density function (p.m.f):

$$f(x) = \frac{\beta^{\alpha}}{\Gamma(\alpha)} x^{\alpha - 1} e^{-\beta x}$$

Cumulative distribution function (c.d.f):

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$$f(x) = \frac{\Gamma(\alpha, \beta x)}{\Gamma \alpha}$$

Moment generating function (m.g.f):

$$E(e^{tX}) = \left(\frac{\beta}{\beta - t}\right)^{\alpha}, \, t < \beta$$

See Also

stats::FDist

Examples

```
dist <- dist_f(df1 = c(1,2,5,10,100), df2 = c(1,1,2,1,100))

dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)

generate(dist, 10)

density(dist, 2)
density(dist, 2, log = TRUE)

cdf(dist, 4)

quantile(dist, 0.7)</pre>
```

dist_gamma

The Gamma distribution

Description

Stable

Usage

```
dist_gamma(shape, rate)
```

Arguments

shape shape and scale parameters. Must be positive, scale strictly.

rate an alternative way to specify the scale.

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Details

Several important distributions are special cases of the Gamma distribution. When the shape parameter is 1, the Gamma is an exponential distribution with parameter $1/\beta$. When the shape = n/2 and rate = 1/2, the Gamma is a equivalent to a chi squared distribution with n degrees of freedom. Moreover, if we have X_1 is $Gamma(\alpha_1,\beta)$ and X_2 is $Gamma(\alpha_2,\beta)$, a function of these two variables of the form $\frac{X_1}{X_1+X_2}$ $Beta(\alpha_1,\alpha_2)$. This last property frequently appears in another distributions, and it has extensively been used in multivariate methods. More about the Gamma distribution will be added soon.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a Gamma random variable with parameters shape = α and rate = β .

Support: $x \in (0, \infty)$

Mean: $\frac{\alpha}{\beta}$ Variance: $\frac{\alpha}{\beta^2}$

Probability density function (p.m.f):

$$f(x) = \frac{\beta^{\alpha}}{\Gamma(\alpha)} x^{\alpha - 1} e^{-\beta x}$$

Cumulative distribution function (c.d.f):

$$f(x) = \frac{\Gamma(\alpha, \beta x)}{\Gamma \alpha}$$

Moment generating function (m.g.f):

$$E(e^{tX}) = \left(\frac{\beta}{\beta - t}\right)^{\alpha}, t < \beta$$

See Also

stats::GammaDist

```
dist <- dist_gamma(shape = c(1,2,3,5,9,7.5,0.5), rate = c(0.5,0.5,0.5,1,2,1,1))
dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)
generate(dist, 10)
density(dist, 2)
density(dist, 2, log = TRUE)
cdf(dist, 4)
quantile(dist, 0.7)</pre>
```

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dist_geometric

The Geometric Distribution

Description

The Geometric distribution can be thought of as a generalization of the dist_bernoulli() distribution where we ask: "if I keep flipping a coin with probability p of heads, what is the probability I need k flips before I get my first heads?" The Geometric distribution is a special case of Negative Binomial distribution. **Stable**

Usage

```
dist_geometric(prob)
```

Arguments

prob

probability of success in each trial. 0 < prob <= 1.

Details

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a Geometric random variable with success probability p = p. Note that there are multiple parameterizations of the Geometric distribution.

Support: 0

Mean: $\frac{1-p}{p}$

Variance: $\frac{1-p}{p^2}$

Probability mass function (p.m.f):

$$P(X = x) = p(1 - p)^x,$$

Cumulative distribution function (c.d.f):

$$P(X \le x) = 1 - (1 - p)^{x+1}$$

Moment generating function (m.g.f):

$$E(e^{tX}) = \frac{pe^t}{1 - (1 - p)e^t}$$

See Also

stats::Geometric

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Examples

```
dist <- dist_geometric(prob = c(0.2, 0.5, 0.8))
dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)
generate(dist, 10)
density(dist, 2)
density(dist, 2, log = TRUE)
cdf(dist, 4)
quantile(dist, 0.7)</pre>
```

 $dist_gumbel$

The Gumbel distribution

Description

Stable

Usage

```
dist_gumbel(alpha, scale)
```

Arguments

alpha location parameter.

scale parameter. Must be strictly positive.

Details

The Gumbel distribution is a special case of the Generalized Extreme Value distribution, obtained when the GEV shape parameter ξ is equal to 0. It may be referred to as a type I extreme value distribution.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a Gumbel random variable with location parameter $mu = \mu$, scale parameter $sigma = \sigma$.

Support: R, the set of all real numbers.

Mean: $\mu + \sigma \gamma$, where γ is Euler's constant, approximately equal to 0.57722.

Median: $\mu - \sigma \ln(\ln 2)$. Variance: $\sigma^2 \pi^2/6$.

Probability density function (p.d.f):

$$f(x) = \sigma^{-1} \exp[-(x - \mu)/\sigma] \exp\{-\exp[-(x - \mu)/\sigma]\}$$

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for x in R, the set of all real numbers.

Cumulative distribution function (c.d.f):

In the $\xi = 0$ (Gumbel) special case

$$F(x) = \exp\{-\exp[-(x-\mu)/\sigma]\}$$

for x in R, the set of all real numbers.

See Also

actuar::Gumbel

Examples

```
dist <- dist_gumbel(alpha = c(0.5, 1, 1.5, 3), scale = c(2, 2, 3, 4))

dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)

generate(dist, 10)

density(dist, 2)
density(dist, 2, log = TRUE)

cdf(dist, 4)

quantile(dist, 0.7)</pre>
```

Description

Stable

Usage

```
dist_hypergeometric(m, n, k)
```

Arguments

m The number of type I elements available.

n The number of type II elements available.

k The size of the sample taken.

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Details

To understand the HyperGeometric distribution, consider a set of r objects, of which m are of the type I and n are of the type II. A sample with size k (k < r) with no replacement is randomly chosen. The number of observed type I elements observed in this sample is set to be our random variable X.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a HyperGeometric random variable with success probability p = p = m/(m+n).

Support: $x \in {\max(0, k - n), ..., \min(k, m)}$

Mean: $\frac{km}{n+m} = kp$

Variance: $\frac{km(n)(n+m-k)}{(n+m)^2(n+m-1)} = kp(1-p)(1-\frac{k-1}{m+n-1})$

Probability mass function (p.m.f):

$$P(X = x) = \frac{\binom{m}{x} \binom{n}{k-x}}{\binom{m+n}{k}}$$

Cumulative distribution function (c.d.f):

$$P(X \le k) \approx \Phi\left(\frac{x - kp}{\sqrt{kp(1-p)}}\right)$$

See Also

stats::Hypergeometric

```
dist <- dist_hypergeometric(m = rep(500, 3), n = c(50, 60, 70), k = c(100, 200, 300))

dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)

generate(dist, 10)

density(dist, 2)
density(dist, 2, log = TRUE)

cdf(dist, 4)

quantile(dist, 0.7)</pre>
```

dist_inflated

Inflate a value of a probability distribution

Description

Maturing

Usage

```
dist_inflated(dist, prob, x = 0)
```

Arguments

dist The distribution(s) to inflate.

prob The added probability of observing x.

x The value to inflate. The default of x = 0 is for zero-inflation.

dist_inverse_exponential

The Inverse Exponential distribution

Description

Stable

Usage

```
dist_inverse_exponential(rate)
```

Arguments

rate

an alternative way to specify the scale.

See Also

```
actuar::InverseExponential
```

```
dist_inverse_exponential(rate = 1:5)
```

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dist_inverse_gamma

The Inverse Gamma distribution

Description

Stable

Usage

```
dist_inverse_gamma(shape, rate = 1/scale, scale)
```

Arguments

shape parameters. Must be strictly positive.
rate an alternative way to specify the scale.
scale parameters. Must be strictly positive.

See Also

actuar::InverseGamma

Examples

```
dist_inverse_gamma(shape = c(1,2,3,3), rate = c(1,1,1,2))
```

dist_inverse_gaussian The Inverse Gaussian distribution

Description

Stable

Usage

```
dist_inverse_gaussian(mean, shape)
```

Arguments

mean parameters. Must be strictly positive. Infinite values are supported. shape parameters. Must be strictly positive. Infinite values are supported.

See Also

actuar::InverseGaussian

```
dist_inverse_gaussian(mean = c(1,1,1,3,3), shape = c(0.2, 1, 3, 0.2, 1))
```

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dist_logarithmic

The Logarithmic distribution

Description

Stable

Usage

```
dist_logarithmic(prob)
```

Arguments

prob

parameter. 0 <= prob < 1.

See Also

actuar::Logarithmic

Examples

```
dist_logarithmic(prob = c(0.33, 0.66, 0.99))
```

dist_logistic

The Logistic distribution

Description

Stable

Usage

```
dist_logistic(location, scale)
```

Arguments

location and scale parameters. scale location and scale parameters.

Details

A continuous distribution on the real line. For binary outcomes the model given by $P(Y = 1|X) = F(X\beta)$ where F is the Logistic cdf() is called *logistic regression*.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a Logistic random variable with location = μ and scale = s.

Support: R, the set of all real numbers

Mean: μ

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Variance: $s^2\pi^2/3$

Probability density function (p.d.f):

$$f(x) = \frac{e^{-(\frac{x-\mu}{s})}}{s[1 + \exp(-(\frac{x-\mu}{s}))]^2}$$

Cumulative distribution function (c.d.f):

$$F(t) = \frac{1}{1 + e^{-(\frac{t-\mu}{s})}}$$

Moment generating function (m.g.f):

$$E(e^{tX}) = e^{\mu t} \beta (1 - st, 1 + st)$$

where $\beta(x,y)$ is the Beta function.

See Also

```
stats::Logistic
```

Examples

```
dist <- dist_logistic(location = c(5,9,9,6,2), scale = c(2,3,4,2,1))
dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)

generate(dist, 10)

density(dist, 2)
density(dist, 2, log = TRUE)

cdf(dist, 4)

quantile(dist, 0.7)</pre>
```

dist_missing

Missing distribution

Description

Experimental

Usage

```
dist_missing(length = 1)
```

24 dist_mixture

Arguments

length

The number of missing distributions

Details

A placeholder distribution for handling missing values in a vector of distributions.

Examples

```
dist <- dist_missing(3L)

dist
mean(dist)
variance(dist)

generate(dist, 10)

density(dist, 2)
density(dist, 2, log = TRUE)

cdf(dist, 4)

quantile(dist, 0.7)</pre>
```

dist_mixture

Create a mixture of distributions

Description

Experimental

Usage

```
dist_mixture(..., weights = numeric())
```

Arguments

... Distributions to be used in the mixture.

weights The weight of each distribution passed to

```
dist_mixture(dist_normal(0, 1), dist_normal(5, 2), weights = c(0.3, 0.7))
```

dist_multinomial 25

dist_multinomial

The Multinomial distribution

Description

Maturing

Usage

dist_multinomial(size, prob)

Arguments

size integer, say N, specifying the total number of objects that are put into K boxes

in the typical multinomial experiment. For dmultinom, it defaults to sum(x).

prob numeric non-negative vector of length K, specifying the probability for the K

classes; is internally normalized to sum 1. Infinite and missing values are not

allowed.

Details

The multinomial distribution is a generalization of the binomial distribution to multiple categories. It is perhaps easiest to think that we first extend a dist_bernoulli() distribution to include more than two categories, resulting in a categorical distribution. We then extend repeat the Categorical experiment several (n) times.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let $X = (X_1, ..., X_k)$ be a Multinomial random variable with success probability p = p. Note that p is vector with k elements that sum to one. Assume that we repeat the Categorical experiment size = n times.

Support: Each X_i is in 0, 1, 2, ..., n.

Mean: The mean of X_i is np_i .

Variance: The variance of X_i is $np_i(1-p_i)$. For $i \neq j$, the covariance of X_i and X_j is $-np_ip_j$.

Probability mass function (p.m.f):

$$P(X_1 = x_1, ..., X_k = x_k) = \frac{n!}{x_1! x_2! ... x_k!} p_1^{x_1} \cdot p_2^{x_2} \cdot ... \cdot p_k^{x_k}$$

Cumulative distribution function (c.d.f):

Omitted for multivariate random variables for the time being.

Moment generating function (m.g.f):

$$E(e^{tX}) = \left(\sum_{i=1}^{k} p_i e^{t_i}\right)^n$$

See Also

stats::Multinomial

Examples

```
dist <- dist_multinomial(size = c(4, 3), prob = list(c(0.3, 0.5, 0.2), c(0.1, 0.5, 0.4)))
dist
mean(dist)
variance(dist)
generate(dist, 10)
# TODO: Needs fixing to support multiple inputs
# density(dist, 2)
# density(dist, 2, log = TRUE)</pre>
```

dist_multivariate_normal

The multivariate normal distribution

Description

Maturing

Usage

```
dist_multivariate_normal(mu = 0, sigma = diag(1))
```

Arguments

mu A list of numeric vectors for the distribution's mean.

sigma A list of matrices for the distribution's variance-covariance matrix.

Examples

```
\label{eq:dist_multivariate_normal(mu = list(c(1,2)), sigma = list(matrix(c(4,2,2,3), ncol=2)))} \\
```

dist_negative_binomial

The Negative Binomial distribution

Description

Stable

Usage

```
dist_negative_binomial(size, prob)
```

Arguments

size target for number of successful trials, or dispersion parameter (the shape param-

eter of the gamma mixing distribution). Must be strictly positive, need not be

integer.

prob probability of success in each trial. 0 < prob <= 1.

Details

A generalization of the geometric distribution. It is the number of failures in a sequence of i.i.d. Bernoulli trials before a specified number of successes (size) occur. The probability of success in each trial is given by prob.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a Negative Binomial random variable with success probability prob = p and the number of successes size = r.

Support: $\{0, 1, 2, 3, ...\}$

Mean: $\frac{pr}{1-p}$

Variance: $\frac{pr}{(1-p)^2}$

Probability mass function (p.m.f):

$$f(k) = \binom{k+r-1}{k} \cdot (1-p)^r p^k$$

Cumulative distribution function (c.d.f):

Too nasty, omitted.

Moment generating function (m.g.f):

$$\left(\frac{1-p}{1-pe^t}\right)^r, t < -\log p$$

See Also

stats::NegBinomial

```
dist <- dist_negative_binomial(size = 10, prob = 0.5)

dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)

generate(dist, 10)

density(dist, 2)
density(dist, 2, log = TRUE)

cdf(dist, 4)</pre>
```

28 dist_normal

quantile(dist, 0.7)

dist_normal

The Normal distribution

Description

Stable

Usage

```
dist_normal(mu = 0, sigma = 1)
```

Arguments

mu The mean (location parameter) of the distribution, which is also the mean of the

distribution. Can be any real number.

sigma The standard deviation (scale parameter) of the distribution. Can be any positive

number. If you would like a Normal distribution with variance σ^2 , be sure to

take the square root, as this is a common source of errors.

Details

The Normal distribution is ubiquitous in statistics, partially because of the central limit theorem, which states that sums of i.i.d. random variables eventually become Normal. Linear transformations of Normal random variables result in new random variables that are also Normal. If you are taking an intro stats course, you'll likely use the Normal distribution for Z-tests and in simple linear regression. Under regularity conditions, maximum likelihood estimators are asymptotically Normal. The Normal distribution is also called the gaussian distribution.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a Normal random variable with mean $mu = \mu$ and standard deviation $sigma = \sigma$.

Support: R, the set of all real numbers

Mean: μ Variance: σ^2

Probability density function (p.d.f):

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-(x-\mu)^2/2\sigma^2}$$

Cumulative distribution function (c.d.f):

The cumulative distribution function has the form

$$F(t) = \int_{-\infty}^{t} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-(x-\mu)^2/2\sigma^2} dx$$

dist_pareto 29

but this integral does not have a closed form solution and must be approximated numerically. The c.d.f. of a standard Normal is sometimes called the "error function". The notation $\Phi(t)$ also stands for the c.d.f. of a standard Normal evaluated at t. Z-tables list the value of $\Phi(t)$ for various t.

Moment generating function (m.g.f):

$$E(e^{tX}) = e^{\mu t + \sigma^2 t^2/2}$$

See Also

stats::Normal

Examples

```
dist <- dist_normal(mu = 1:5, sigma = 3)

dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)

generate(dist, 10)

density(dist, 2)
density(dist, 2, log = TRUE)

cdf(dist, 4)

quantile(dist, 0.7)</pre>
```

dist_pareto

The Pareto distribution

Description

Questioning

Usage

```
dist_pareto(shape, scale)
```

Arguments

shape parameters. Must be strictly positive. scale parameters. Must be strictly positive.

See Also

actuar::Pareto

```
dist_pareto(shape = c(10, 3, 2, 1), scale = rep(1, 4))
```

dist_poisson

dist_percentile

Percentile distribution

Description

Maturing

Usage

```
dist_percentile(x, percentile)
```

Arguments

```
x A list of valuespercentile A list of percentiles
```

Examples

```
dist <- dist_normal()
percentiles <- seq(0.01, 0.99, by = 0.01)
x <- vapply(percentiles, quantile, double(1L), x = dist)
dist_percentile(list(x), list(percentiles*100))</pre>
```

dist_poisson

The Poisson Distribution

Description

Stable

Usage

```
dist_poisson(lambda)
```

Arguments

lambda

vector of (non-negative) means.

Details

Poisson distributions are frequently used to model counts.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a Poisson random variable with parameter lambda = λ .

Support: $\{0, 1, 2, 3, ...\}$

Mean: λ Variance: λ **Probability mass function (p.m.f)**:

$$P(X = k) = \frac{\lambda^k e^{-\lambda}}{k!}$$

Cumulative distribution function (c.d.f):

$$P(X \le k) = e^{-\lambda} \sum_{i=0}^{\lfloor k \rfloor} \frac{\lambda^i}{i!}$$

Moment generating function (m.g.f):

$$E(e^{tX}) = e^{\lambda(e^t - 1)}$$

See Also

stats::Poisson

Examples

```
dist <- dist_poisson(lambda = c(1, 4, 10))

dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)

generate(dist, 10)

density(dist, 2)
density(dist, 2, log = TRUE)

cdf(dist, 4)

quantile(dist, 0.7)</pre>
```

 ${\tt dist_poisson_inverse_gaussian}$

The Poisson-Inverse Gaussian distribution

Description

Stable

Usage

dist_poisson_inverse_gaussian(mean, shape)

Arguments

mean parameters. Must be strictly positive. Infinite values are supported. shape parameters. Must be strictly positive. Infinite values are supported.

See Also

actuar::PoissonInverseGaussian

Examples

```
dist_poisson_inverse_gaussian(mean = rep(0.1, 3), shape = c(0.4, 0.8, 1))
```

dist_sample

Sampling distribution

Description

Stable

Usage

```
dist_sample(x)
```

Arguments

Х

A list of sampled values.

Examples

```
dist_sample(x = list(rnorm(100), rnorm(100, 10)))
```

dist_studentized_range

The Studentized Range distribution

Description

Stable

Usage

```
dist_studentized_range(nmeans, df, nranges)
```

Arguments

nmeans sample size for range (same for each group).

df degrees of freedom for s (see below).

nranges number of *groups* whose **maximum** range is considered.

dist_student_t 33

Details

Tukey's studentized range distribution, used for Tukey's honestly significant differences test in ANOVA.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

Support: R^+ , the set of positive real numbers.

Other properties of Tukey's Studentized Range Distribution are omitted, largely because the distribution is not fun to work with.

See Also

```
stats::Tukey
```

Examples

dist_student_t

The (non-central) location-scale Student t Distribution

Description

Stable

Usage

```
dist_student_t(df, mu = 0, sigma = 1, ncp = NULL)
```

Arguments

df	degrees of freedom (> 0 , maybe non-integer). df = Inf is allowed.
mu	The location parameter of the distribution. If $ncp == 0$ (or NULL), this is the median.
sigma	The scale parameter of the distribution.
ncp	non-centrality parameter δ ; currently except for rt(), only for abs(ncp) <= 37.62. If omitted, use the central t distribution.

34 dist_transformed

Details

The Student's T distribution is closely related to the Normal() distribution, but has heavier tails. As ν increases to ∞ , the Student's T converges to a Normal. The T distribution appears repeatedly throughout classic frequentist hypothesis testing when comparing group means.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a **central** Students T random variable with $df = \nu$.

Support: R, the set of all real numbers

Mean: Undefined unless $\nu \geq 2$, in which case the mean is zero.

Variance:

$$\frac{\nu}{\nu-2}$$

Undefined if $\nu < 1$, infinite when $1 < \nu \le 2$.

Probability density function (p.d.f):

$$f(x) = \frac{\Gamma(\frac{\nu+1}{2})}{\sqrt{\nu\pi}\Gamma(\frac{\nu}{2})} (1 + \frac{x^2}{\nu})^{-\frac{\nu+1}{2}}$$

See Also

stats::TDist

Examples

```
dist <- dist_student_t(df = c(1,2,5), mu = c(0,1,2), sigma = c(1,2,3))
dist
mean(dist)
variance(dist)

generate(dist, 10)

density(dist, 2)
density(dist, 2, log = TRUE)

cdf(dist, 4)

quantile(dist, 0.7)</pre>
```

 ${\tt dist_transformed}$

Modify a distribution with a transformation

Description

Experimental

dist_truncated 35

Usage

```
dist_transformed(dist, transform, inverse)
```

Arguments

dist A univariate distribution vector.

transform A function used to transform the distribution. This transformation should be

monotonic over appropriate domain.

inverse The inverse of the transform function.

Details

The density(), mean(), and variance() methods are approximate as they are based on numerical derivatives.

Examples

```
# Create a log normal distribution
dist <- dist_transformed(dist_normal(0, 0.5), exp, log)
density(dist, 1) # dlnorm(1, 0, 0.5)
cdf(dist, 4) # plnorm(4, 0, 0.5)
quantile(dist, 0.1) # qlnorm(0.1, 0, 0.5)
generate(dist, 10) # rlnorm(10, 0, 0.5)</pre>
```

dist_truncated

Truncate a distribution

Description

Experimental

Usage

```
dist_truncated(dist, lower = -Inf, upper = Inf)
```

Arguments

dist The distribution(s) to truncate.

lower, upper The range of values to keep from a distribution.

Details

Note that the samples are generated using inverse transform sampling, and the means and variances are estimated from samples.

36 dist_uniform

Examples

```
dist <- dist_truncated(dist_normal(2,1), lower = 0)</pre>
dist
mean(dist)
variance(dist)
generate(dist, 10)
density(dist, 2)
density(dist, 2, log = TRUE)
cdf(dist, 4)
quantile(dist, 0.7)
if(requireNamespace("ggdist")) {
library(ggplot2)
ggplot() +
  ggdist::stat_dist_halfeye(
    aes(y = c("Normal", "Truncated"),
        dist = c(dist\_normal(2,1), \ dist\_truncated(dist\_normal(2,1), \ lower = 0)))
}
```

dist_uniform

The Uniform distribution

Description

Stable

Usage

```
dist_uniform(min, max)
```

Arguments

min lower and upper limits of the distribution. Must be finite.

max lower and upper limits of the distribution. Must be finite.

Details

A distribution with constant density on an interval.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a Poisson random variable with parameter lambda = λ .

Support: [a,b]Mean: $\frac{1}{2}(a+b)$ Variance: $\frac{1}{12}(b-a)^2$ dist_uniform 37

Probability mass function (p.m.f):

$$f(x) = \frac{1}{b-a} for x \in [a,b]$$

$$f(x) = 0$$
otherwise

Cumulative distribution function (c.d.f):

$$F(x) = 0 for x < a$$

$$F(x) = \frac{x-a}{b-a} for x \in [a,b]$$

$$F(x) = 1 for x > b$$

Moment generating function (m.g.f):

$$E(e^{tX}) = \frac{e^{tb} - e^{ta}}{t(b-a)} fort \neq 0$$

$$E(e^{tX}) = 1 fort = 0$$

See Also

stats::Uniform

Examples

```
dist <- dist_uniform(min = c(3, -2), max = c(5, 4))

dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)

generate(dist, 10)

density(dist, 2)
density(dist, 2, log = TRUE)

cdf(dist, 4)

quantile(dist, 0.7)</pre>
```

38 dist_weibull

dist_weibull

The Weibull distribution

Description

Stable

Usage

dist_weibull(shape, scale)

Arguments

shape shape and scale parameters, the latter defaulting to 1.

scale shape and scale parameters, the latter defaulting to 1.

Details

Generalization of the gamma distribution. Often used in survival and time-to-event analyses.

We recommend reading this documentation on https://pkg.mitchelloharawild.com/distributional/, where the math will render nicely.

In the following, let X be a Weibull random variable with success probability p = p.

Support: R^+ and zero.

Mean: $\lambda\Gamma(1+1/k)$, where Γ is the gamma function.

Variance: $\lambda[\Gamma(1+\frac{2}{k})-(\Gamma(1+\frac{1}{k}))^2]$

Probability density function (p.d.f):

$$f(x) = \frac{k}{\lambda} \left(\frac{x}{\lambda}\right)^{k-1} e^{-(x/\lambda)^k}, x \ge 0$$

Cumulative distribution function (c.d.f):

$$F(x) = 1 - e^{-(x/\lambda)^k}, x \ge 0$$

Moment generating function (m.g.f):

$$\sum_{n=0}^{\infty} \frac{t^n \lambda^n}{n!} \Gamma(1+n/k), k \ge 1$$

See Also

stats::Weibull

dist_wrap 39

Examples

```
dist <- dist_weibull(shape = c(0.5, 1, 1.5, 5), scale = rep(1, 4))

dist
mean(dist)
variance(dist)
skewness(dist)
kurtosis(dist)

generate(dist, 10)

density(dist, 2)
density(dist, 2, log = TRUE)

cdf(dist, 4)

quantile(dist, 0.7)</pre>
```

dist_wrap

Create a distribution from p/d/q/r style functions

Description

Experimental

Usage

```
dist_wrap(dist, ..., package = "stats")
```

Arguments

dist The name of the distribution used in the functions (name that is prefixed by p/d/q/r)

... Named arguments used to parameterise the distribution.

package The package from which the distribution is provided.

Details

If a distribution is not yet supported, you can vectorise p/d/q/r functions using this function. dist_wrap() stores the distributions parameters, and provides wrappers which call the appropriate p/d/q/r functions.

Using this function to wrap a distribution should only be done if the distribution is not yet available in this package. If you need a distribution which isn't in the package yet, consider making a request at https://github.com/mitchelloharawild/distributional/issues.

40 geom_hilo_linerange

Examples

```
dist <- dist_wrap("norm", mean = 1:3, sd = c(3, 9, 2))

density(dist, 1) # dnorm()
cdf(dist, 4) # pnorm()
quantile(dist, 0.975) # qnorm()
generate(dist, 10) # rnorm()

library(actuar)
dist <- dist_wrap("invparalogis", package = "actuar", shape = 2, rate = 2)
density(dist, 1) # actuar::dinvparalogis()
cdf(dist, 4) # actuar::pinvparalogis()
quantile(dist, 0.975) # actuar::qinvparalogis()
generate(dist, 10) # actuar::rinvparalogis()</pre>
```

generate.distribution Randomly sample values from a distribution

Description

Stable

Usage

```
## S3 method for class 'distribution'
generate(x, times, ...)
```

Arguments

```
x The distribution(s).times The number of samples.... Additional arguments used by methods.
```

Details

Generate random samples from probability distributions.

geom_hilo_linerange Line ranges for hilo intervals

Description

Experimental

geom_hilo_linerange 41

Usage

```
geom_hilo_linerange(
  mapping = NULL,
  data = NULL,
  stat = "identity",
  position = "identity",
  na.rm = FALSE,
  show.legend = NA,
  inherit.aes = TRUE,
  ...
)
```

Arguments

mapping Set of aesthetic mappings created by aes() or aes_(). If specified and inherit.aes

= TRUE (the default), it is combined with the default mapping at the top level of

the plot. You must supply mapping if there is no plot mapping.

data The data to be displayed in this layer. There are three options:

If NULL, the default, the data is inherited from the plot data as specified in the

call to ggplot().

A data.frame, or other object, will override the plot data. All objects will be fortified to produce a data frame. See fortify() for which variables will be

created.

A function will be called with a single argument, the plot data. The return value must be a data. frame, and will be used as the layer data. A function

can be created from a formula (e.g. \sim head(.x,10)).

stat The statistical transformation to use on the data for this layer, as a string.

position Position adjustment, either as a string, or the result of a call to a position adjust-

ment function.

na.rm If FALSE, the default, missing values are removed with a warning. If TRUE,

missing values are silently removed.

show. legend logical. Should this layer be included in the legends? NA, the default, includes if

any aesthetics are mapped. FALSE never includes, and TRUE always includes. It

can also be a named logical vector to finely select the aesthetics to display.

inherit.aes If FALSE, overrides the default aesthetics, rather than combining with them.

This is most useful for helper functions that define both data and aesthetics and shouldn't inherit behaviour from the default plot specification, e.g. borders().

Other arguments passed on to layer(). These are often aesthetics, used to set

an aesthetic to a fixed value, like colour = "red" or size = 3. They may also

be parameters to the paired geom/stat.

Details

geom_hilo_linerange() displays the interval defined by a hilo object. The luminance of the shaded area indicates its confidence level. The shade colour can be controlled by the fill aesthetic, however the luminance will be overwritten to represent the confidence level.

See Also

```
geom_hilo_ribbon() for continuous hilo intervals (ribbons)
```

42 geom_hilo_ribbon

Examples

```
dist <- dist_normal(1:3, 1:3)
library(ggplot2)
ggplot(
  data.frame(x = rep(1:3, 2), interval = c(hilo(dist, 80), hilo(dist, 95)))
) +
  geom_hilo_linerange(aes(x = x, hilo = interval))</pre>
```

geom_hilo_ribbon

Ribbon plots for hilo intervals

Description

Maturing

Usage

```
geom_hilo_ribbon(
  mapping = NULL,
  data = NULL,
  stat = "identity",
  position = "identity",
  na.rm = FALSE,
  show.legend = NA,
  inherit.aes = TRUE,
  ...
)
```

Arguments

mapping

Set of aesthetic mappings created by aes() or aes_(). If specified and inherit.aes = TRUE (the default), it is combined with the default mapping at the top level of the plot. You must supply mapping if there is no plot mapping.

data

The data to be displayed in this layer. There are three options:

If NULL, the default, the data is inherited from the plot data as specified in the call to ggplot().

A data.frame, or other object, will override the plot data. All objects will be fortified to produce a data frame. See fortify() for which variables will be created.

A function will be called with a single argument, the plot data. The return value must be a data. frame, and will be used as the layer data. A function can be created from a formula (e.g. \sim head(.x,10)).

stat

The statistical transformation to use on the data for this layer, as a string.

position

Position adjustment, either as a string, or the result of a call to a position adjustment function.

na.rm

If FALSE, the default, missing values are removed with a warning. If TRUE, missing values are silently removed.

guide_level 43

show.legend	logical. Should this layer be included in the legends? NA, the default, includes if any aesthetics are mapped. FALSE never includes, and TRUE always includes. It can also be a named logical vector to finely select the aesthetics to display.
inherit.aes	If FALSE, overrides the default aesthetics, rather than combining with them. This is most useful for helper functions that define both data and aesthetics and shouldn't inherit behaviour from the default plot specification, e.g. borders().
	Other arguments passed on to layer(). These are often aesthetics, used to set an aesthetic to a fixed value, like colour = "red" or size = 3. They may also be parameters to the paired geom/stat.

Details

geom_hilo_ribbon() displays the interval defined by a hilo object. The luminance of the shaded area indicates its confidence level. The shade colour can be controlled by the fill aesthetic, however the luminance will be overwritten to represent the confidence level.

See Also

```
geom_hilo_linerange() for discrete hilo intervals (vertical lines)
```

Examples

```
dist <- dist_normal(1:3, 1:3)
library(ggplot2)
ggplot(
  data.frame(x = rep(1:3, 2), interval = c(hilo(dist, 80), hilo(dist, 95)))
) +
  geom_hilo_ribbon(aes(x = x, hilo = interval))</pre>
```

guide_level

Level shade bar guide

Description

The level guide shows the colour from the forecast intervals which is blended with the series colour.

Usage

```
guide_level(title = waiver(), max_discrete = 5, ...)
```

Arguments

title	A character string or expression indicating a title of guide. If NULL, the title is not shown. By default (waiver()), the name of the scale object or the name specified in labs() is used for the title.
max_discrete	The maximum number of levels to be shown using guide_legend. If the number of levels exceeds this value, level shades are shown with guide_colourbar.
	Further arguments passed onto either guide_colourbar or guide_legend

44 hdr.distribution

hdr

Compute highest density regions

Description

Used to extract a specified prediction interval at a particular confidence level from a distribution.

Usage

```
hdr(x, ...)
```

Arguments

x Object to create hilo from.

... Additional arguments used by methods.

hdr.distribution

Highest density regions of probability distributions

Description

Experimental

Usage

```
## S3 method for class 'distribution' hdr(x, size = 95, n = 512, ...)
```

Arguments

x The distribution(s).

size The size of the interval (between 0 and 100).

n The resolution used to estimate the distribution's density.

... Additional arguments used by methods.

Details

This function is highly experimental and will change in the future. In particular, improved functionality for object classes and visualisation tools will be added in a future release.

Computes minimally sized probability intervals highest density regions.

hilo 45

hilo Compute intervals

Description

Used to extract a specified prediction interval at a particular confidence level from a distribution.

Usage

```
hilo(x, ...)
```

Arguments

x Object to create hilo from.

... Additional arguments used by methods.

hilo.distribution

Probability intervals of a probability distribution

Description

Maturing

Usage

```
## S3 method for class 'distribution'
hilo(x, size = 95, ...)
```

Arguments

x The distribution(s).

size The size of the interval (between 0 and 100).

... Additional arguments used by methods.

Details

Returns a hilo central probability interval with probability coverage of size. By default, the distribution's quantile() will be used to compute the lower and upper bound for a centered interval

See Also

```
hdr.distribution()
```

is_hdr

 $is_distribution$

Test if the object is a distribution

Description

This function returns TRUE for distributions and FALSE for all other objects. Stable

Usage

```
is_distribution(x)
```

Arguments

Χ

An object.

Value

TRUE if the object inherits from the distribution class.

Examples

```
dist <- dist_normal()
is_distribution(dist)
is_distribution("distributional")</pre>
```

is_hdr

Is the object a hdr

Description

Is the object a hdr

Usage

```
is_hdr(x)
```

Arguments

Χ

An object.

is_hilo 47

is_hilo

Is the object a hilo

Description

Is the object a hilo

Usage

```
is_hilo(x)
```

Arguments

Х

An object.

kurtosis

Kurtosis of a probability distribution

Description

Stable

Usage

```
kurtosis(x, ...)
## S3 method for class 'distribution'
kurtosis(x, ...)
```

Arguments

x The distribution(s).

. . . Additional arguments used by methods.

likelihood

The (log) likelihood of a sample matching a distribution

Description

Maturing

Usage

```
likelihood(x, ...)
## S3 method for class 'distribution'
likelihood(x, sample, ..., log = FALSE)
```

48 median.distribution

Arguments

x The distribution(s).

... Additional arguments used by methods.

sample A list of sampled values to compare to distribution(s).

log If TRUE, the log-likelihood will be computed.

mean.distribution Mean of a probability distribution

Description

Stable

Usage

```
## S3 method for class 'distribution' mean(x, ...)
```

Arguments

x The distribution(s).

... Additional arguments used by methods.

Details

Returns the empirical mean of the probability distribution. If the method does not exist, the mean of a random sample will be returned.

median.distribution Median of a probability distribution

Description

Stable

Usage

```
## S3 method for class 'distribution'
median(x, na.rm = FALSE, ...)
```

Arguments

x The distribution(s).

na.rm Unused, included for consistency with the generic function.

... Additional arguments used by methods.

Details

Returns the median (50th percentile) of a probability distribution. This is equivalent to quantile (x, p=0.5).

new_dist 49

new_dist

Create a new distribution

Description

Create a new distribution

Usage

```
new_dist(..., class = NULL, dimnames = NULL)
```

Arguments

... Parameters of the distribution (named).

class The class of the distribution for S3 dispatch.

dimnames The names of the variables in the distribution (optional).

new_hdr

Construct hdr intervals

Description

Construct hdr intervals

Usage

```
new_hdr(x = list())
```

Arguments

Χ

A list of hilo() objects.

Value

A "hdr" vector

Author(s)

Mitchell O'Hara-Wild

50 quantile.distribution

new_hilo

Construct hilo intervals

Description

Construct hilo intervals

Usage

```
new_hilo(lower = double(), upper = double(), size = double())
```

Arguments

lower, upper A numeric vector of values for lower and upper limits. size Size of the interval between [0, 100].

Value

A "hilo" vector

Author(s)

Earo Wang & Mitchell O'Hara-Wild

Examples

```
new_hilo(lower = rnorm(10), upper = rnorm(10) + 5, size = 95)
```

quantile.distribution Distribution Quantiles

Description

Stable

Usage

```
## S3 method for class 'distribution'
quantile(x, p, ..., log = FALSE)
```

Arguments

x The distribution(s).

p The probability of the quantile.

... Additional arguments passed to methods.

log If TRUE, probabilities will be given as log probabilities.

Details

Computes the quantiles of a distribution.

scale_hilo_continuous 51

scale_hilo_continuous Hilo interval scales

Description

Hilo interval scales

Usage

```
scale_hilo_continuous(
  name = waiver(),
  breaks = waiver(),
  minor_breaks = waiver(),
  n.breaks = NULL,
  labels = waiver(),
  limits = NULL,
  expand = waiver(),
  oob = identity,
  na.value = NA,
  trans = "identity",
  guide = waiver(),
  position = "left",
  sec.axis = waiver()
)
```

Arguments

name

The name of the scale. Used as the axis or legend title. If waiver(), the default, the name of the scale is taken from the first mapping used for that aesthetic. If NULL, the legend title will be omitted.

breaks

One of:

- · NULL for no breaks
- waiver() for the default breaks computed by the transformation object
- A numeric vector of positions
- A function that takes the limits as input and returns breaks as output (e.g., a function returned by scales::extended_breaks())

minor_breaks

One of:

- NULL for no minor breaks
- waiver() for the default breaks (one minor break between each major break)
- A numeric vector of positions
- A function that given the limits returns a vector of minor breaks.

n.breaks

An integer guiding the number of major breaks. The algorithm may choose a slightly different number to ensure nice break labels. Will only have an effect if breaks = waiver(). Use NULL to use the default number of breaks given by the transformation.

labels

One of:

• NULL for no labels

52 scale_level

- waiver() for the default labels computed by the transformation object
- A character vector giving labels (must be same length as breaks)
- A function that takes the breaks as input and returns labels as output

limits One of:

- NULL to use the default scale range
- A numeric vector of length two providing limits of the scale. Use NA to refer to the existing minimum or maximum
- A function that accepts the existing (automatic) limits and returns new limits Note that setting limits on positional scales will **remove** data outside of the limits. If the purpose is to zoom, use the limit argument in the coordinate system (see coord_cartesian()).

expand

For position scales, a vector of range expansion constants used to add some padding around the data to ensure that they are placed some distance away from the axes. Use the convenience function expansion() to generate the values for the expand argument. The defaults are to expand the scale by 5% on each side for continuous variables, and by 0.6 units on each side for discrete variables.

oob One of:

- Function that handles limits outside of the scale limits (out of bounds).
- The default (scales::censor()) replaces out of bounds values with NA.
- scales::squish() for squishing out of bounds values into range.
- scales::squish_infinite() for squishing infinite values into range.

na.value

Missing values will be replaced with this value.

trans

For continuous scales, the name of a transformation object or the object itself. Built-in transformations include "asn", "atanh", "boxcox", "date", "exp", "hms", "identity", "log", "log10", "log1p", "log2", "logit", "modulus", "probability", "probit", "pseudo_log", "reciprocal", "reverse", "sqrt" and "time".

A transformation object bundles together a transform, its inverse, and methods for generating breaks and labels. Transformation objects are defined in the scales package, and are called <name>_trans (e.g., scales::boxcox_trans()). You can create your own transformation with scales::trans_new().

guide

A function used to create a guide or its name. See guides() for more information

position

For position scales, The position of the axis. left or right for y axes, top or bottom for x axes.

sec.axis

sec_axis() is used to specify a secondary axis.

scale_level

level luminance scales

Description

This set of scales defines new scales for prob geoms equivalent to the ones already defined by ggplot2. This allows the shade of confidence intervals to work with the legend output.

Usage

```
scale_level_continuous(..., guide = "level")
```

scale_level 53

Arguments

... Arguments passed on to continuous_scale

scale_name The name of the scale that should be used for error messages associated with this scale.

palette A palette function that when called with a numeric vector with values between 0 and 1 returns the corresponding output values (e.g., scales::area_pal()).

name The name of the scale. Used as the axis or legend title. If waiver(), the default, the name of the scale is taken from the first mapping used for that aesthetic. If NULL, the legend title will be omitted.

breaks One of:

- · NULL for no breaks
- waiver() for the default breaks computed by the transformation object
- A numeric vector of positions
- A function that takes the limits as input and returns breaks as output (e.g., a function returned by scales::extended_breaks())

minor_breaks One of:

- · NULL for no minor breaks
- waiver() for the default breaks (one minor break between each major break)
- A numeric vector of positions
- A function that given the limits returns a vector of minor breaks.
- n.breaks An integer guiding the number of major breaks. The algorithm may choose a slightly different number to ensure nice break labels. Will only have an effect if breaks = waiver(). Use NULL to use the default number of breaks given by the transformation.

labels One of:

- · NULL for no labels
- waiver() for the default labels computed by the transformation object
- A character vector giving labels (must be same length as breaks)
- A function that takes the breaks as input and returns labels as output

limits One of:

- NULL to use the default scale range
- A numeric vector of length two providing limits of the scale. Use NA to refer to the existing minimum or maximum
- A function that accepts the existing (automatic) limits and returns new limits Note that setting limits on positional scales will **remove** data outside of the limits. If the purpose is to zoom, use the limit argument in the coordinate system (see coord_cartesian()).

rescaler A function used to scale the input values to the range [0, 1]. This is always scales::rescale(), except for diverging and n colour gradients (i.e., scale_colour_gradient2(), scale_colour_gradientn()). The rescaler is ignored by position scales, which always use scales::rescale().

oob One of:

- Function that handles limits outside of the scale limits (out of bounds).
- The default (scales::censor()) replaces out of bounds values with
- scales::squish() for squishing out of bounds values into range.

54 skewness

• scales::squish_infinite() for squishing infinite values into range.

trans For continuous scales, the name of a transformation object or the object itself. Built-in transformations include "asn", "atanh", "boxcox", "date", "exp", "hms", "identity", "log", "log10", "log1p", "log2", "logit", "modulus", "probability", "probit", "pseudo_log", "reciprocal", "reverse", "sqrt" and "time".

A transformation object bundles together a transform, its inverse, and methods for generating breaks and labels. Transformation objects are defined in the scales package, and are called <name>_trans (e.g., scales::boxcox_trans()). You can create your own transformation with scales::trans_new().

expand For position scales, a vector of range expansion constants used to add some padding around the data to ensure that they are placed some distance away from the axes. Use the convenience function expansion() to generate the values for the expand argument. The defaults are to expand the scale by 5% on each side for continuous variables, and by 0.6 units on each side for discrete variables.

position For position scales, The position of the axis. left or right for y axes, top or bottom for x axes.

super The super class to use for the constructed scale

guide

Type of legend. Use "colourbar" for continuous colour bar, or "legend" for discrete colour legend.

Value

A ggproto object inheriting from Scale

skewness

Skewness of a probability distribution

Description

Stable

Usage

```
skewness(x, ...) ## S3 method for class 'distribution' skewness(x, ...)
```

Arguments

x The distribution(s).

... Additional arguments used by methods.

variance 55

variance

Variance

Description

A generic function for computing the variance of an object. The default method will use stats::var() to compute the variance.

Usage

```
variance(x, ...)
```

Arguments

x An object.

... Additional arguments used by methods.

See Also

```
variance.distribution()
```

variance.distribution Variance of a probability distribution

Description

Stable

Usage

```
## S3 method for class 'distribution' variance(x, ...)
```

Arguments

x The distribution(s).

... Additional arguments used by methods.

Details

Returns the empirical variance of the probability distribution. If the method does not exist, the variance of a random sample will be returned.

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