## Response to Reviewers

## Eric Hare 04/10/2015

- 1. We have renamed the make.RV function to RV, and updated the paper accordingly.
- 2. We have renamed the mult and multN functions to joint and iid respectively, and updated the paper accordingly. We have also clarified the descriptions of these functions in the table.
- 3. The + and \* operators are now overloaded. One may call X + Y to form the sum of two independent random variables. Similar functionality now exists for joint distributions, where you may call X \* Y to form the joint of X and Y. Note that if X \* X is called, it will simplify return the variable obtained by squaring each outcome, and not the joint of two independent realizations of X, so that computations like E(X^2) still make sense.
- 4. All random variables used as examples in both the documentation of discreteRV and in the paper now begin with a capital letter.
- 5. We did consider enforcing that random variables have numeric outcomes, as mathematically they must. But we did away with this requirement so that the use cases for discreteRV could be expanded to realms where it is easier to refer to factor outcomes. Of course, this greatly reduces the functionality of the package as pointed out. We have updated the paper to clarify that numeric values are preferred for outcomes, not strictly integers.
- 6. We have attempted to improve the support for random variables with an infinite number of outcomes. This is not perfect in every instance right now, and more work is being done. However, it will handle the cases listed in the paper and be more stable in general.
- 7. The undesirable inherited properties of vectors pointed out have now been solved by overloaded the + and \* operators as described above.
- 8. A print method for an RVsim object has been added.
- 9. The arguments to rsim have been reversed, as suggested.
- 10. We agree that storing the outcomes multiple times is an issue. We are striving towards removing this limitation. The outcomes attribute is only used in the case of a random variable with infinite support, to store the bounds for printing purposes. The other two are used, one to make syntax more friendly and the other is stored numerically to allow for the precision needed. We have corrected issues with, for instance, X^2 not updating these outcomes properly, and will work towards a better future solution which isn't as likely to produce issues.
- 11. We have added support for three familiar distributions, which are documented in the RV function documentation. For instance, to construct a poisson random variable with mean parameter 3, you would call RV("poisson", lambda = 3) We will work on adding support for more in the future.
- 12. Extensive work has been done with regards to joint distributions and the power of discreteRV in this realm:
  - A simple interface for defining a joint random variable has been created. Outcomes can be specifed as a list of length n, where n is the number of variables involved. For instance, to create the variable XandY used in the review example, one would call XandY <- jointRV(list(1:3, 0:2), 1:9/sum(1:9)).
  - Marginal distributions now keep reference to their joint distribution, allowing for the computations explained in the review. To derive the marginals, one would call X <- marginal(XandY, 1), and Y <- marginal(XandY, 2). Then probability statements such as P(X == 1 | Y > 1) can be made. Further, X | (Y > 1) will return the random variable obtained. The functionality described in the review has been implemented, and it should support more than two random variables, although there are certainly edge cases that likely will need to be addressed in future updates.
- 13. The statements in the extended example have been revised according to the review. In particular, outcomes are no longer generated using paste, but instead by exploiting the new joint random variable functionality.
- 14. We agree that the simpler notation for the craps game simulation is preferred. We initially had constructed the simulation differently, and did not update the code properly. It has now been updated accordingly.