Package 'distr'

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```
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distr	package distr – Object Oriented Implementation of Distributions		

Description

distr provides a conceptual treatment of distributions by means of S4 classes. A mother class Distribution is introduced with slots for a parameter and —most important— for the four constitutive methods r, d, p, and q for simulation respectively for evaluation of density / c.d.f.\ and quantile function of the corresponding distribution.

Most distributions of package **stats** (like normal, Poisson, etc.) are implemented as subclasses of either AbscontDistribution or DiscreteDistribution, which themselves are again subclasses of Distribution.

Up to arguments referring to a parameter of the distribution (like mean for the normal distribution), these function slots have the same arguments as those of package **stats**, i.e.; for a distribution object X we may call these functions as

- r(X)(n)
- $d(X)(x, \log = FALSE)$
- p(X)(q,lower.tail = TRUE,log.p = FALSE)
- q(X)(p,lower.tail = TRUE,log.p = FALSE)

For the arguments of these function slots see e.g. rnorm. Note that, as usual, slots d, p, and q are vectorized in their first argument, but are not on the subsequent ones.

In the environments of RStudio, see https://www.rstudio.com/ and Jupyter IRKernel, see https://www.rstudio.com/ are caught away from standard R evaluation and are treated in a non-standard way. This non-standard evaluation in particular throws errors at calls to our accessor methods q to slot q of the respective distribution object. To amend this, we provide function q.l as alias to our accessors q, so that our packages also become available in these environments.

Arithmetics and unary mathematical transformations for distributions are available: For Distribution objects X and Y expressions like 3*X+sin(exp(-Y/4+3)) have their natural interpretation as corresponding image distributions.

Details

Package: distr Version: 2.8.0 Date: 2019-03-11

Depends: R(>= 2.14.0), methods, graphics, startupmsg, sfsmisc

Suggests: distrEx, svUnit (>= 0.7-11)
Imports: stats, grDevices, utils, MASS

LazyLoad: yes License: LGPL-3

URL: http://distr.r-forge.r-project.org/

VCS/SVNRevision: 1314

Classes

Distribution classes have a slot param the class of which is is specialized for the particular distributions. The parameter classes for the particular distributions have slots with names according to the corresponding [rdpq]<name> functions of package base. From version 1.9 on, AbscontDistribution and descendants have a slot gaps for gaps in the support. DiscreteDistribution and descendants have an additional slot support, which is again specialized to be a lattice for class LatticeDistribution.

For saved objects from earlier versions, we provide the methods isOldVersion, and conv2NewVersion to check whether the object was generated by an older version of this package and to convert such an object to the new format, respectively. This applies to objects of subclasses of AbscontDistribution lacking a gap-slot as well as to to objects of subclasses of LatticeDistribution lacking a lattice-slot.

To enhance accuracy, from version 1.9 on, we also provide subclasses AffLinAbscontDistribution, AffLinDiscreteDistribution, and AffLinLatticeDistribution, as well as the class union AffLinDistribution, so that in particular functionals like E from package **distrEx** can recur to exact formula more frequently: These classes have additional slots a, b, and X0 to reflect the fact, that a distribution object of theses classes has the same distribution as a*X0+b.

For all particular distributions, as well as for classes AbscontDistribution, DiscreteDistribution, LatticeDistribution, UnivarDistrList and DistrList generating functions are provided, e.g. $X \leftarrow Norm(mean = 3, sd = 2)$. The same goes for the space classes. All slots should be inspected / modified by means of corresponding accessor-/replacement functions; e.g. mean(X) < -3

Again to enhance accuracy, from version 2.0 on, we also provide subclasses UnivarMixingDistribution to support mixing distributions, UnivarLebDecDistribution, to support Lebesgue decomposed distributions (with a discrete and an a.c. part) as well as AffLinUnivarLebDecDistribution, for corresponding affine linear transformations. Class UnivarLebDecDistribution is closed under arithmetical operations + /, *, * for pairs of independent variables + +, - for pairs of independent variables + affine linear transformations + truncation, huberization, min/max which are all now

available analytically. (see Parameter classes). [*]: there is a generating function with the same name ############################### Distribution classes ################################ slots: [<name>(<class>)] img(rSpace), param(OptionalParameter), r(function), d(OptionalFunction), p(OptionalFunction), q(OptionalFunction), .withSim(logical), .withArith(logical), .logExact(logical), .lowerExact(logical), Symmetry(DistributionSymmetry) "Distribution" |>"UnivariateDistribution" |>|>"UnivarMixingDistribution" [*] |>|>"UnivarLebDecDistribution" [*] |>|>|>"AffLinUnivarLebDecDistribution" |>|>|"CompoundDistribution" [*] |>|>"AbscontDistribution" [*] |>|>|>"AffLinAbscontDistribution" |>|>|"Arcsine" [*] |>|>|Beta" [*] |>|>|"Cauchy" [*] |>|>"ExpOrGammaOrChisq" (VIRTUAL) |>|>|>"Exp" [*] |>|>|>"Gammad" [*] |>|>|>"Chisq" [*] |>|>|"Fd" [*] |>|>"Lnorm" [*] |>|>"Logis" [*] |>|>|\norm" [*] |>|>|"Td" [*] |>|>"Unif" [*] |>|>|>"Weibull" [*] |>|>|"DiscreteDistribution" [*] |>|>"AffLinDiscreteDistribution" |>|>"LatticeDistribution" [*] |>|>|>"AffLinLatticeDistribution" [*] |>|>|>"Binom" |>|>|>"Dirac" [*] |>|>|>"Hyper" [*] |>|>|>"NBinom" [*] |>|>|>|>"Geom" [*]

[*]

|>|>|>"Pois"

```
"AffLinDistribution" = union ( "AffLinAbscontDistribution",
                                "AffLinDiscreteDistribution",
                                "AffLinUnivarLebDecDistribution" )
"DistrList"
                                            [*]
|>"UnivarDistrList"
"AcDcLc" = union ( "AbscontDistribution",
                    "DiscreteDistribution",
                    "UnivarLebDecDistribution" )
###############################
Parameter classes
####################################
"OptionalParameter"
|>"Parameter"
|>|>"BetaParameter"
|>|>"BinomParameter"
|>|>"CauchyParameter"
|>|>"ChisqParameter"
|>|>"DiracParameter"
|>|>"ExpParameter"
|>|>"FParameter"
|>|>"GammaParameter"
|>|>"GeomParameter"
|>|>"HyperParameter"
|>|>"LnormParameter"
|>|>"LogisParameter"
|>|>"NbinomParameter"
|>|>"NormParameter"
|>|>"UniNormParameter"
|>|>"PoisParameter"
|>|>"TParameter"
|>|>"UnifParameter"
|>|>"WeibullParameter"
##############################
Space classes
###############################
"rSpace"
|>"EuclideanSpace"
|>|>"Reals"
|>"Lattice"
|>"Naturals"
```

```
##############################
Symmetry classes
################################
type(character), SymmCenter(ANY)
"Symmetry"
|>"NoSymmetry"
                        [*]
|>"EllipticalSymmetry"
                        [*]
|>|>"SphericalSymmetry" [*]
|>"DistributionSymmetry"
|>"FunctionSymmetry"
|>|>"NonSymmetric"
                        [*]
|>|>"EvenSymmetric"
                        [*]
|>|>"OddSymmetric"
                        [*]
list thereof
"DistrSymmList"
                        [*]
"FunSymmList"
                        [*]
############################
Matrix classes
############################
slots:
none
"PosSemDefSymmMatrix" [*] is subclass of class "matrix" of package "base".
|>"PosDefSymmMatrix" [*]
##############################
Class unions
"OptionalNumeric" = union("numeric", "NULL")
"OptionalMatrix" = union("matrix", "NULL")
```

Methods

The group Math of unary (see Math) as well as convolution are made available for distributions, see operators-methods; in particular for convolution powers, we have method convpow. Besides, there are plot and print-methods for distributions. For the space classes, we have liesIn, for the DicreteDistribution class, we have liesInSupport, as well as a generating function. The "history" of distributions obtained by chaining operations may be shortened using simplifyr.

Functions

RtoDPQ	Default procedure to fill slots d,p,q given r
	for a.c. distributions
RtoDPQ.d	Default procedure to fill slots d,p,q given r
	for discrete distributions

RtoDPQ.LC Default procedure to fill slots d,p,q given r

for Lebesgue decomposed distributions

decomposePM decomposes a distribution into positive and negative

part and, if discrete, into part '0'

simplifyD tries to reduce/simplify mixing distribution using

that certain weights are 0

flat.LCD makes a single UnivarLebDecDistribution out of

a list of UnivarLebDecDistribution with corresp. weights

flat.mix makes a single UnivarLebDecDistribution out of

a list of a UnivarMixingDistribution

distroptions Functions to change the global variables of the

package 'distr'

standardMethods Utility to automatically generate accessor and

replacement functions

Extension Packages in distrXXX family

Please note that there are extension packages of this packages available on CRAN,

distrDoc a documentation package providing joint documentation for all packages of the distrXXX family of packages in the form of vignette 'distr'; try require(distrDoc); vignette("distr").

distrEx provides functionals (like E, sd, mad) operating on distributions, as well as distances between distributions and basic support for multivariate and conditional distributions.

distrSim for the standardized treatment of simulations, also under contaminations.

distrTEst with classes and methods for evaluations of statistical procedures on simulations generated by **distrSim**.

distrTeach embodies illustrations for basic stats courses using our distribution classes.

distrMod provides classes for parametric models and hence covers, in an object orientated way, estimation in statistical models.

distrEllipse provides classes for elliptically symmetric distributions.

Package versions

Note: The first two numbers of package versions do not necessarily reflect package-individual development, but rather are chosen for the distrXXX family as a whole in order to ease updating "depends" information.

Acknowledgement

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Start-up-Banner

You may suppress the start-up banner/message completely by setting options ("StartupBanner"="off") somewhere before loading this package by library or require in your R-code / R-session.

If option "StartupBanner" is not defined (default) or setting options("StartupBanner"=NULL) or options("StartupBanner"="complete") the complete start-up banner is displayed.

For any other value of option "StartupBanner" (i.e., not in c(NULL, "off", "complete")) only the version information is displayed.

The same can be achieved by wrapping the library or require call into either suppressStartupMessages() or onlytypeStartupMessages(.,atypes="version").

As for general packageStartupMessage's, you may also suppress all the start-up banner by wrapping the library or require call into suppressPackageStartupMessages() from **startupmsg**-version 0.5 on.

Demos

Demos are available — see demo(package="distr")

Note

Arithmetics on distribution objects are understood as operations on corresponding (independent) r.v.'s and **not** on distribution functions or densities.

See also distrARITH().

Some functions of package **stats** have intentionally been masked, but completely retain their functionality — see distrMASK().

Accuracy of these arithmetics is controlled by global options which may be inspected / set by distroptions() and getdistrOption(), confer distroptions.

Author(s)

Maintainer: Peter Ruckdeschel peter.ruckdeschel@uni-oldenburg.de>

References

- P. Ruckdeschel, M. Kohl, T. Stabla, F. Camphausen (2006): S4 Classes for Distributions, *R News*, 6(2), 2-6. https://CRAN.R-project.org/doc/Rnews/Rnews_2006-2.pdf
- P. Ruckdeschel and M. Kohl (2014): General purpose convolution algorithm for distributions in S4-Classes by means of FFT. *J. Statist. Softw.* **59**(4): 1-25.
- a vignette for packages **distr**, **distrSim**, **distrTEst**, and **distrEx** is included into the mere documentation package **distrDoc** and may be called by require("distrDoc"); vignette("distr")

```
a homepage to this package is available under <a href="http://distr.r-forge.r-project.org/">http://distr.r-forge.r-project.org/</a>
```

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Examples

```
X <- Unif(2,3)
Y <- Pois(lambda = 3)
Z <- X+Y  # generates Law of corresponding independent variables
p(Z)(0.2)
r(Z)(1000)
plot(Z+sin(Norm()))</pre>
```

AbscontDistribution

Generating function "AbscontDistribution"

Description

Generates an object of class "AbscontDistribution"

Usage

```
AbscontDistribution(r = NULL, d = NULL, p = NULL, q = NULL, gaps = NULL, param = NULL, img = new("Reals"), .withSim = FALSE, .withArith = FALSE, .lowerExact = FALSE, .logExact = FALSE, withgaps = getdistrOption("withgaps"), low1 = NULL, up1 = NULL, low = -Inf, up =Inf, withStand = FALSE, ngrid = getdistrOption("DefaultNrGridPoints"), ep = getdistrOption("TruncQuantile"), e = getdistrOption("RtoDPQ.e"), Symmetry = NoSymmetry())
```

Arguments

r	slot r to be filled
d	slot d to be filled
р	slot p to be filled
q	slot q to be filled
gaps	slot gaps (of class "matrix" with two columns) to be filled (i.e. t(gaps) must be ordered if read as vector)
param	parameter (of class "OptionalParameter")
img	image range of the distribution (of class "rSpace")
low1	lower bound (to be the lower TruncQuantile-quantile of the distribution)
up1	upper bound (to be the upper TruncQuantile-quantile of the distribution)
low	lower bound (to be the 100-percent-quantile of the distribution)
up	upper bound (to be the 100-percent-quantile of the distribution)

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withStand	logical: shall we standardize argument function d to integrate to 1 — default is no resp. \ensuremath{FALSE}
ngrid	number of gridpoints
ер	tolerance epsilon
е	exponent to base 10 to be used for simulations
withgaps	logical; shall gaps be reconstructed empirically?
.withArith	normally not set by the user, but if determining the entries supp, prob distributional arithmetics was involved, you may set this to TRUE.
.withSim	normally not set by the user, but if determining the entries supp, prob simulations were involved, you may set this to TRUE.
.lowerExact	normally not set by the user: whether the lower.tail=FALSE part is calculated exactly, avoing a "1".
.logExact	normally not set by the user: whether in determining slots d,p,q, we make particular use of a logarithmic representation to enhance accuracy.
Symmetry	you may help R in calculations if you tell it whether the distribution is non-symmetric (default) or symmetric with respect to a center; in this case use Symmetry=SphericalSymmetry(center).

Details

Typical usages are

```
AbscontDistribution(r)
AbscontDistribution(r = NULL, d)
AbscontDistribution(r = NULL, d = NULL, p)
AbscontDistribution(r = NULL, d = NULL, p = NULL, d)
AbscontDistribution(r, d, p, q)
```

Minimally, only one of the slots r, d, p or q needs to be given as argument. The other non-given slots are then reconstructed according to the following scheme:

```
r d p q proceding
- - - - excluded
- + - - p by .D2P, q by .P2Q, r by q(runif(n))
- - + - d by .P2D, q by .P2Q, r by q(runif(n))
- + + - q by .P2D, r by q(runif(n))
- - + + p by .Q2P, d by .P2D, r by q(runif(n))
- + - + p by .Q2P, r by q(runif(n))
- + - + d by .P2D, r by q(runif(n))
- + + + r by q(runif(n))
- + + - - call to RtoDPQ
+ + - - - p by .D2P, q by .P2Q
+ + + + - q by .P2Q
+ + - + - q by .P2Q
+ - - + p by .Q2P, d by .P2D
```

```
+ + - + p by .Q2P
+ - + + d by .P2D
+ + + + nothing
```

For this purpose, one may alternatively give arguments low1 and up1 (NULL each by default, and determined through slot q, resp. p, resp. d, resp. r in this order according to availability), for the (finite) range of values in the support of this distribution, as well as the possibly infinite theoretical range given by arguments low and up with default values -Inf, Inf, respectively. Of course all other slots may be specified as arguments.

Value

Object of class "AbscontDistribution"

Author(s)

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See Also

AbscontDistribution-class, DiscreteDistribution-class, RtoDPQ

Examples

AbscontDistribution-class

Class "AbscontDistribution"

Description

The AbscontDistribution-class is the mother-class of the classes Beta, Cauchy, Chisq, Exp, F, Gammad, Lnorm, Logis, Norm, T, Unif and Weibull. Further absolutely continuous distributions can be defined either by declaration of own random number generator, density, cumulative distribution and quantile functions, or as result of a convolution of two absolutely continuous distributions or by application of a mathematical operator to an absolutely continuous distribution.

Objects from the Class

Objects can be created by calls of the form new("AbscontDistribution",r,d,p,q). More comfortably, you may use the generating function AbscontDistribution. The result of these calls is an absolutely continuous distribution.

Slots

img Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"

param Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of an absolutely continuous distribution"

- r Object of class "function": generates random numbers
- d Object of class "function": density function
- p Object of class "function": cumulative distribution function
- q Object of class "function": quantile function
- gaps [from version 1.9 on] Object of class "OptionalMatrix", i.e.; an object which may either be NULL ora matrix. This slot, if non-NULL, contains left and right endpoints of intervals where the density of the object is 0. This slot may be inspected by the accessor gaps() and modified by a corresponding replacement method. It may also be filled automatically by setgaps(). For saved objects from earlier versions, we provide functions isOldVersion and conv2NewVersion.
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

```
Class "UnivariateDistribution", directly.
Class "Distribution", by class "UnivariateDistribution".
```

Methods

```
initialize signature(.Object = "AbscontDistribution"): initialize method
```

Math signature(x = "AbscontDistribution"): application of a mathematical function, e.g. sin or exp (does not work with log, sign!), to this absolutely continuous distribution

- abs: signature(x = "AbscontDistribution"): exact image distribution of abs(x).
- exp: signature(x = "AbscontDistribution"): exact image distribution of exp(x).
- sign: signature(x = "AbscontDistribution"): exact image distribution of sign(x).
- sqrt: signature(x = "AbscontDistribution"): exact image distribution of sqrt(x).

- log: signature(x = "AbscontDistribution"): (with optional further argument base, defaulting to exp(1)) exact image distribution of log(x).
- log10: signature(x = "AbscontDistribution"): exact image distribution of log10(x).
- gamma: signature(x = "AbscontDistribution"): exact image distribution of gamma(x).
- lgamma: signature(x = "AbscontDistribution"): exact image distribution of lgamma(x).
- digamma: signature(x = "AbscontDistribution"): exact image distribution of digamma(x).
- sqrt: signature(x = "AbscontDistribution"): exact image distribution of sqrt(x).
- signature(e1 = "AbscontDistribution"): application of '-' to this absolutely continuous distribution.
- * signature(e1 = "AbscontDistribution", e2 = "numeric"): multiplication of this absolutely continuous distribution by an object of class "numeric"
- / signature(e1 = "AbscontDistribution", e2 = "numeric"): division of this absolutely continuous distribution by an object of class "numeric"
- + signature(e1 = "AbscontDistribution", e2 = "numeric"): addition of this absolutely continuous distribution to an object of class "numeric".
- signature(e1 = "AbscontDistribution", e2 = "numeric"): subtraction of an object of class "numeric" from this absolutely continuous distribution.
- * signature(e1 = "numeric", e2 = "AbscontDistribution"): multiplication of this absolutely continuous distribution by an object of class "numeric".
- + signature(e1 = "numeric", e2 = "AbscontDistribution"): addition of this absolutely continuous distribution to an object of class "numeric".
- signature(e1 = "numeric", e2 = "AbscontDistribution"): subtraction of this absolutely continuous distribution from an object of class "numeric".
- + signature(e1 = "AbscontDistribution", e2 = "AbscontDistribution"): Convolution of two absolutely continuous distributions. The slots p, d and q are approximated by grids.
- signature(e1 = "AbscontDistribution", e2 = "AbscontDistribution"): Convolution of two absolutely continuous distributions. The slots p, d and q are approximated by grids.
- plot signature(object = "AbscontDistribution"): plots density, cumulative distribution and quantile function.

Internal subclass "AffLinAbscontDistribution"

To enhance accuracy of several functionals on distributions, mainly from package **distrEx**, from version 1.9 of this package on, there is an internally used (but exported) subclass "AffLinAbscontDistribution" which has extra slots a, b (both of class "numeric"), and X0 (of class "AbscontDistribution"), to capture the fact that the object has the same distribution as a * X0 + b. This is the class of the return value of methods

- signature(e1 = "AbscontDistribution")
- * signature(e1 = "AbscontDistribution",e2 = "numeric")
- / signature(e1 = "AbscontDistribution",e2 = "numeric")
- + signature(e1 = "AbscontDistribution", e2 = "numeric")
- signature(e1 = "AbscontDistribution",e2 = "numeric")

```
* signature(e1 = "numeric", e2 = "AbscontDistribution")
+ signature(e1 = "numeric", e2 = "AbscontDistribution")
- signature(e1 = "numeric", e2 = "AbscontDistribution")
- signature(e1 = "AffLinAbscontDistribution")
* signature(e1 = "AffLinAbscontDistribution", e2 = "numeric")
/ signature(e1 = "AffLinAbscontDistribution", e2 = "numeric")
+ signature(e1 = "AffLinAbscontDistribution", e2 = "numeric")
- signature(e1 = "AffLinAbscontDistribution", e2 = "numeric")
* signature(e1 = "numeric", e2 = "AffLinAbscontDistribution")
+ signature(e1 = "numeric", e2 = "AffLinAbscontDistribution")
- signature(e1 = "numeric", e2 = "AffLinAbscontDistribution")
```

There also is a class union of "AffLinAbscontDistribution", "AffLinDiscreteDistribution", "AffLinUnivarLebDecDistribution" and called "AffLinDistribution" which is used for functionals

Internal virtual superclass "AcDcLcDistribution"

As many operations should be valid no matter whether the operands are of class "AbscontDistribution", "DiscreteDistribution", or "UnivarLebDecDistribution", there is a class union of these classes called "AcDcLcDistribution"; in particular methods for "*", "/", "^" (see operatorsmethods) and methods Minimum, Maximum, Truncate, and Huberize, and convpow are defined for this class union.

Author(s)

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```

See Also

AbscontDistribution Parameter-class UnivariateDistribution-class Beta-class Cauchy-class Chisq-class Exp-class Fd-class Gammad-class Lnorm-class Logis-class Norm-class Td-class Unif-class Weibull-class DiscreteDistribution-class Reals-class RtoDPQ

Examples

```
N <- Norm() # N is a normal distribution with mean=0 and sd=1. 
 E <- Exp() # E is an exponential distribution with rate=1. 
 A1 <- E+1 # a new absolutely continuous distributions with exact slots d, p, q 
 A2 <- A1*3 # a new absolutely continuous distributions with exact slots d, p, q 
 A3 <- N*0.9 + E*0.1 # a new absolutely continuous distribution with approximated slots d, p, q 
 r(A3)(1) # one random number generated from this distribution, e.g. -0.7150937 
 d(A3)(0) # The (approximated) density for x=0 is 0.43799. 
 p(A3)(0) # The (approximated) probability that x <= 0 is 0.45620. 
 q(A3)(.1) # The (approximated) 10 percent quantile is -1.06015. 
 ## in RStudio or Jupytier IRKernel, use q.l(.)(.) instead of q(.)(.)
```

18 Arcsine-class

Arcsine-class

Class "Arcsine"

Description

The Arcsine distribution has density

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

for -1 < x < 1.

Objects from the Class

Objects can be created by calls of the form Arcsine(). This object is an Arcsine distribution.

Slots

- img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".
- r Object of class "function": generates random numbers (calls function rArcsine)
- d Object of class "function": density function (calls function dArcsine)
- p Object of class "function": cumulative function (calls function pArcsine)
- q Object of class "function": inverse of the cumulative function (calls function qArcsine)
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Arcsine"): initialize method

Author(s)

Beta-class 19

See Also

AbscontDistribution-class Reals-class

Examples

```
A <- Arcsine() # A is a Arcsine distribution with shape1 = 1 and shape2 = 1.  
r(A)(3) \text{ # three random number generated from this distribution, e.g. 0.6979795} 
d(A)(c(-2,-1,-0.2,0,0.2,1,2)) \text{ # Density at } x=c(-1,-0.2,0,0.2,1). 
p(A)(c(-2,-1,-0.2,0,0.2,1,2)) \text{ # cdf at } q=c(-1,-0.2,0,0.2,1). 
q(A)(c(0,0.2,1,2)) \text{ # quantile function at at } x=c(0,0.2,1). 
## in RStudio or Jupyter IRKernel, use q.1(A)(c(0,0.2,1,2)) instead
```

Beta-class

Class "Beta"

Description

The Beta distribution with parameters shape 1 = a and shape 2 = b has density

$$f(x) = \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} x^{a-1} (1-x)^{b-1}$$

for $a>0,\,b>0$ and $0\leq x\leq 1$ where the boundary values at x=0 or x=1 are defined as by continuity (as limits).

Ad hoc methods

For R Version <2.3.0 ad hoc methods are provided for slots q, r if ncp!=0; for R Version >=2.3.0 the methods from package **stats** are used.

Objects from the Class

Objects can be created by calls of the form Beta(shape1, shape2). This object is a beta distribution.

Slots

img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param Object of class "BetaParameter": the parameter of this distribution (shape1 and shape2), declared at its instantiation

- r Object of class "function": generates random numbers (calls function rbeta)
- d Object of class "function": density function (calls function dbeta)
- p Object of class "function": cumulative function (calls function pbeta)
- q Object of class "function": inverse of the cumulative function (calls function qbeta)

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- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

```
Class "AbscontDistribution", directly.
Class "UnivariateDistribution", by class "AbscontDistribution".
Class "Distribution", by class "AbscontDistribution".
```

Methods

```
initialize signature(.Object = "Beta"): initialize method
shape1 signature(object = "Beta"): returns the slot shape1 of the parameter of the distribution
shape1<- signature(object = "Beta"): modifies the slot shape1 of the parameter of the distribution
shape2 signature(object = "Beta"): returns the slot shape2 of the parameter of the distribution
shape2<- signature(object = "Beta"): modifies the slot shape2 of the parameter of the distribution
- signature(e1 = "numeric", e2 = "Beta") if ncp(e2) == 0 and e1 == 1, an exact (central) Beta(shape1)</pre>
```

Note

```
The non-central Beta distribution is defined (Johnson et al, 1995, pp. 502) as the distribution of X/(X+Y) where X\sim\chi^2_{2a}(\lambda) and Y\sim\chi^2_{2b}. C.f. rbeta
```

= shape2(e2), shape2 = shape1(e2)) is returned, else the default method is used; exact

Author(s)

```
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```

See Also

BetaParameter-class AbscontDistribution-class Reals-class rbeta

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Examples

```
B <- Beta(shape1 = 1, shape2 = 1)
# B is a beta distribution with shape1 = 1 and shape2 = 1.
r(B)(1) # one random number generated from this distribution, e.g. 0.6979795
d(B)(1) # Density of this distribution is 1 for x=1.
p(B)(1) # Probability that x < 1 is 1.
q(B)(.1) # Probability that x < 0.1 is 0.1.
shape1(B) # shape1 of this distribution is 1.
shape1(B) <- 2 # shape1 of this distribution is now 2.
Bn <- Beta(shape1 = 1, shape2 = 3, ncp = 5)
# Bn is a beta distribution with shape1 = 1 and shape2 = 3 and ncp = 5.
B0 <- Bn; ncp(B0) <- 0;
# B0 is just the same beta distribution as Bn but with ncp = 0
q(B0)(0.1) ##
q(Bn)(0.1) ## => from R 2.3.0 on ncp no longer ignored...
## in RStudio or Jupyter IRKernel, use q.1(.)(.) instead of q(.)(.)
```

BetaParameter-class Cla

Class "BetaParameter"

Description

The parameter of a beta distribution, used by Beta-class

Objects from the Class

Objects can be created by calls of the form new("BetaParameter", shape1, shape2, ncp). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Beta is instantiated.

Slots

```
shape1 Object of class "numeric": the shape1 of a beta distribution shape2 Object of class "numeric": the shape2 of a beta distribution ncp Object of class "numeric": the noncentrality parameter of a beta distribution name Object of class "character": a name / comment for the parameters
```

Extends

Class "Parameter", directly.

Methods

```
initialize signature(.Object = "BetaParameter"): initialize method
shape1 signature(object = "BetaParameter"): returns the slot shape1 of the parameter of the
    distribution
```

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shape1<- signature(object = "BetaParameter"): modifies the slot shape1 of the parameter of
the distribution</pre>

shape2 signature(object = "BetaParameter"): returns the slot shape2 of the parameter of the
distribution

shape2<- signature(object = "BetaParameter"): modifies the slot shape2 of the parameter of
the distribution</pre>

ncp signature(object = "BetaParameter"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "BetaParameter"): modifies the slot ncp of the parameter of the
 distribution</pre>

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See Also

Beta-class Parameter-class

Examples

```
W <- new("BetaParameter", shape1 = 1, shape2 = 1, ncp = 0) shape2(W) # shape2 of this distribution is 1. shape2(W) <- 2 # shape2 of this distribution is now 2.
```

Binom-class

Class "Binom"

Description

The binomial distribution with size = n, by default = 1, and prob = p, by default = 0.5, has density

$$p(x) = \binom{n}{x} p^x (1-p)^{n-x}$$

for $x = 0, \ldots, n$.

C.f.rbinom

Objects from the Class

Objects can be created by calls of the form Binom(prob, size). This object is a binomial distribution.

Binom-class 23

Slots

img Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".

param Object of class "BinomParameter": the parameter of this distribution (prob, size), declared at its instantiation

- r Object of class "function": generates random numbers (calls function rbinom)
- d Object of class "function": density function (calls function dbinom)
- p Object of class "function": cumulative function (calls function pbinom)
- q Object of class "function": inverse of the cumulative function (calls function qbinom). The quantile is defined as the smallest value x such that F(x) >= p, where F is the cumulative function.
- support Object of class "numeric": a (sorted) vector containing the support of the discrete density function
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

```
Class "DiscreteDistribution", directly.
Class "UnivariateDistribution", by class "DiscreteDistribution".
Class "Distribution", by class "DiscreteDistribution".
```

Methods

+ signature(e1 = "Binom", e2 = "Binom"): For two binomial distributions with equal probabilities the exact convolution formula is implemented thereby improving the general numerical accuracy.

```
initialize signature(.Object = "Binom"): initialize method
prob signature(object = "Binom"): returns the slot prob of the parameter of the distribution
prob<- signature(object = "Binom"): modifies the slot prob of the parameter of the distribution
size signature(object = "Binom"): returns the slot size of the parameter of the distribution
size<- signature(object = "Binom"): modifies the slot size of the parameter of the distribution</pre>
```

Author(s)

```
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```

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See Also

BinomParameter-class DiscreteDistribution-class Naturals-class rbinom

Examples

BinomParameter-class Class "BinomParameter"

Description

The parameter of a binomial distribution, used by Binom-class

Objects from the Class

Objects can be created by calls of the form new("BinomParameter", prob, size). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Binom is instantiated.

Slots

```
prob Object of class "numeric": the probability of a binomial distribution size Object of class "numeric": the size of a binomial distribution name Object of class "character": a name / comment for the parameters
```

Extends

Class "Parameter", directly.

Cauchy-class 25

Methods

initialize signature(.Object = "BinomParameter"): initialize method

prob signature(object = "BinomParameter"): returns the slot prob of the parameter of the distribution

prob<- signature(object = "BinomParameter"): modifies the slot prob of the parameter of the distribution

size signature(object = "BinomParameter"): returns the slot size of the parameter of the distribution

size<- signature(object = "BinomParameter"): modifies the slot size of the parameter of the
distribution</pre>

Author(s)

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See Also

Binom-class Parameter-class

Examples

```
W <- new("BinomParameter",prob=0.5,size=1)
size(W) # size of this distribution is 1.
size(W) <- 2 # size of this distribution is now 2.</pre>
```

Cauchy-class

Class "Cauchy"

Description

The Cauchy distribution with location l, by default = 0, and scale s, by default = 1,has density

$$f(x) = \frac{1}{\pi s} \left(1 + \left(\frac{x - l}{s} \right)^2 \right)^{-1}$$

for all x. C.f. reauchy

Objects from the Class

Objects can be created by calls of the form Cauchy(location, scale). This object is a Cauchy distribution.

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Slots

img Object of class "Reals": The domain of this distribution has got dimension 1 and the name "Real Space".

param Object of class "CauchyParameter": the parameter of this distribution (location and scale), declared at its instantiation

- r Object of class "function": generates random numbers (calls function reauchy)
- d Object of class "function": density function (calls function deauchy)
- p Object of class "function": cumulative function (calls function peauchy)
- q Object of class "function": inverse of the cumulative function (calls function qcauchy)
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "AbscontDistribution", directly.
Class "UnivariateDistribution", by class "AbscontDistribution".
Class "Distribution", by class "AbscontDistribution".

Is-Relations

By means of setIs, R "knows" that a distribution object obj of class "Cauchy" with location 0 and scale 1 also is a T distribution with parameters df = 1, ncp = 0.

Methods

initialize signature(.Object = "Cauchy"): initialize method

location signature(object = "Cauchy"): returns the slot location of the parameter of the distribution

location<- signature(object = "Cauchy"): modifies the slot location of the parameter of the
 distribution</pre>

scale signature(object = "Cauchy"): returns the slot scale of the parameter of the distribution
scale<- signature(object = "Cauchy"): modifies the slot scale of the parameter of the distribution</pre>

- + signature(e1 = "Cauchy", e2 = "Cauchy"): For the Cauchy distribution the exact convolution formula is implemented thereby improving the general numerical approximation.
- * signature(e1 = "Cauchy",e2 = "numeric")
- + signature(e1 = "Cauchy", e2 = "numeric"): For the Cauchy location scale family we use its closedness under affine linear transformations.

further arithmetic methods see operators-methods

Author(s)

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```

See Also

CauchyParameter-class AbscontDistribution-class Reals-class reauchy

Examples

```
C <- Cauchy(location = 1, scale = 1) # C is a Cauchy distribution with location=1 and scale=1. r(C)(1) # one random number generated from this distribution, e.g. 4.104603 d(C)(1) # Density of this distribution is 0.3183099 for x=1. p(C)(1) # Probability that x<1 is 0.5. q(C)(1) # Probability that x<-2.077684 is 0.1. ## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.) location(C) # location of this distribution is 1. location(C) <- 2 # location of this distribution is now 2. is(C, Td^n) # no is(C, Td^n) # no is(C, Td^n) # yes is(C0, Td^n) # yes is(C0, Td^n) # yes is(C0, Td^n) # yes is(C0, Td^n) # yes
```

CauchyParameter-class Class "CauchyParameter"

Description

The parameter of a Cauchy distribution, used by Cauchy-class

Objects from the Class

Objects can be created by calls of the form new("CauchyParameter",location,scale). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Cauchy is instantiated.

Slots

```
location: Object of class "numeric": the location of a Cauchy distribution scale Object of class "numeric": the scale of a Cauchy distribution name Object of class "character": a name / comment for the parameters
```

Extends

```
Class "Parameter", directly.
```

Methods

initialize signature(.Object = "CauchyParameter"): initialize method

scale signature(object = "CauchyParameter"): returns the slot scale of the parameter of the
distribution

scale<- signature(object = "CauchyParameter"): modifies the slot scale of the parameter of the distribution

location signature(object = "CauchyParameter"): returns the slot location of the parameter
 of the distribution

location<- signature(object = "CauchyParameter"): modifies the slot location of the parameter of the distribution

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See Also

Cauchy-class Parameter-class

Examples

```
W <- new("CauchyParameter",location=1,scale=1) location(W) # location of this distribution is 1. location(W) <- 2 # location of this distribution is now 2.
```

Chisq-class

Class "Chisq"

Description

The chi-squared distribution with df = n degrees of freedom has density

$$f_n(x) = \frac{1}{2^{n/2}\Gamma(n/2)} x^{n/2-1} e^{-x/2}$$

for x > 0. The mean and variance are n and 2n.

The non-central chi-squared distribution with df= n degrees of freedom and non-centrality parameter $ncp = \lambda$ has density

$$f(x) = e^{-\lambda/2} \sum_{r=0}^{\infty} \frac{(\lambda/2)^r}{r!} f_{n+2r}(x)$$

for $x \ge 0$. For integer n, this is the distribution of the sum of squares of n normals each with variance one, λ being the sum of squares of the normal means.

C.f. rchisq

Chisq-class 29

Objects from the Class

Objects can be created by calls of the form Chisq(df,ncp). This object is a chi-squared distribution.

Slots

img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param Object of class "ChisqParameter": the parameter of this distribution (df and ncp), declared at its instantiation

- r Object of class "function": generates random numbers (calls function rchisq)
- d Object of class "function": density function (calls function dchisq)
- p Object of class "function": cumulative function (calls function pchisq)
- q Object of class "function": inverse of the cumulative function (calls function qchisq)
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "ExpOrGammaOrChisq", directly.

Class "AbscontDistribution", by class "ExpOrGammaOrChisq".

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "UnivariateDistribution".

Is-Relations

By means of setIs, R "knows" that a distribution object obj of class "Chisq" with non-centrality 0 also is a Gamma distribution with parameters shape = df(obj)/2, scale = 2.

Methods

initialize signature(.Object = "Chisq"): initialize method

df signature(object = "Chisq"): returns the slot df of the parameter of the distribution

df<- signature(object = "Chisq"): modifies the slot df of the parameter of the distribution

ncp signature(object = "Chisq"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "Chisq"): modifies the slot ncp of the parameter of the distribution</pre>

+ signature(e1 = "Chisq",e2 = "Chisq"): For the chi-squared distribution we use its closedness under convolutions.

Note

Warning: The code for pchisq and qchisq is unreliable for values of ncp above approximately 290.

Author(s)

```
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Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

ChisqParameter-class AbscontDistribution-class Reals-class rchisq

Examples

```
C <- Chisq(df = 1, ncp = 1) # C is a chi-squared distribution with df=1 and ncp=1. r(C)(1) # one random number generated from this distribution, e.g. 0.2557184 d(C)(1) # Density of this distribution is 0.2264666 for x = 1. p(C)(1) # Probability that x < 1 is 0.4772499. q(C)(1) # Probability that x < 0.04270125 is 0.1. ## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.) df(C) # df of this distribution is 1. df(C) <- 2 # df of this distribution is now 2. df(C) is df(C) # default: Chisq(df=1,ncp=0) df(C) # default: Chisq(df=1,ncp=0) df(C) # default: Chisq(df=1,ncp=0) df(C) # default: df(C) #
```

```
ChisqParameter-class Class "ChisqParameter"
```

Description

The parameter of a chi-squared distribution, used by Chisq-class

Objects from the Class

Objects can be created by calls of the form new("ChisqParameter", ncp, df). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Chisq is instantiated.

Slots

```
ncp Object of class "numeric": the ncp of a chi-squared distribution

df Object of class "numeric": the df of a chi-squared distribution

name Object of class "character": a name / comment for the parameters
```

CompoundDistribution

31

Extends

```
Class "Parameter", directly.
```

Methods

```
initialize signature(.Object = "ChisqParameter"): initialize method
```

df signature(object = "ChisqParameter"): returns the slot df of the parameter of the distribution

df<- signature(object = "ChisqParameter"): modifies the slot df of the parameter of the distribution</pre>

ncp signature(object = "ChisqParameter"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "ChisqParameter"): modifies the slot ncp of the parameter of the
 distribution</pre>

Author(s)

```
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Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

```
Chisq-class Parameter-class
```

Examples

```
W <- new("ChisqParameter",df=1,ncp=1)
ncp(W) # ncp of this distribution is 1.
ncp(W) <- 2 # ncp of this distribution is now 2.</pre>
```

CompoundDistribution Generating function for Class "CompoundDistribution"

Description

Generates an object of class "CompoundDistribution".

Usage

```
CompoundDistribution(NumbOfSummandsDistr, SummandsDistr, .withSim = FALSE, withSimplify = FALSE)
```

Arguments

NumbOfSummandsDistr

Object of class "DiscreteDistribution", the frequency distribution; it is checked

that support is contained in 0,1,2,...

SummandsDistr Object of class "UnivDistrListOrDistribution", that is, either of class "UnivarDistrList"

(non i.i.d. case) or of class "UnivariateDistribution" (i.i.d. case); the sum-

mand distribution(s).

.withSim logical; value of the corresponding slot.

withSimplify "logical": shall the return value be piped through a call to simplifyD?

Value

Object of class "CompoundDistribution", or if argument withSimplify is TRUE the result of simplifyD applied to the compound distribution, i.e. an object of class "UnivarLebDecDistribution", or if degenerate, of class "AbscontDistribution" or "DiscreteDistribution".

Author(s)

Peter Ruckdeschel peter.ruckdeschel@uni-oldenburg.de>

See Also

CompoundDistribution-class, simplifyD

Examples

CompoundDistribution-class

Class "CompoundDistribution"

Description

CompoundDistribution-class is a class to formalize compound distributions; it is a subclass to class UnivarMixingDistribution.

Objects from the Class

Objects can be created by calls of the form new("CompoundDistribution",...). More frequently they are created via the generating function CompoundDistribution.

Slots

NumbOfSummandsDistr Object of class "DiscreteDistribution", the frequency distribution.

SummandsDistr Object of class "UnivDistrListOrDistribution", that is, either of class "UnivarDistrList" (non i.i.d. case) or of class "UnivariateDistribution" (i.i.d. case); the summand distribution(s).

mixCoeff Object of class "numeric": a vector of probabilities for the mixing components.

mixDistr Object of class "UnivarDistrList": a list of univariate distributions containing the mixing components; must be of same length as mixCoeff.

img Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"

param Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of a discrete distribution"

- r Object of class "function": generates random numbers
- d fixed to NULL
- p Object of class "function": cumulative distribution function
- q Object of class "function": quantile function
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "UnivarMixingDistribution" class "UnivarDistribution" by class "UnivarMixingDistribution", class "Distribution" by class "UnivariateDistribution".

Methods

show signature(object = "CompoundDistribution") prints the object

SummandsDistr signature(object = "CompoundDistribution") returns the corresponding slot

NumbOfSummandsDistr signature(object = "CompoundDistribution") returns the corresponding slot

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setAs relations

There is a coerce method to coerce objects of class "CompoundDistribution" to class UnivarLebDecDistribution; this is done by a simple call to simplifyD.

Author(s)

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See Also

Parameter-class, UnivariateDistribution-class, LatticeDistribution-class, AbscontDistribution-class, simplifyD, flat.mix

Examples

```
CP <- CompoundDistribution(Pois(),Norm())
CP
p(CP)(0.3)
plot(CP)</pre>
```

convpow-methods

Distribution of the sum of univariate i.i.d r.v's

Description

Method convpow determines the distribution of the sum of N univariate i.i.d r.v's by means of DFT

Usage

Arguments

```
D1 an object of (a sub)class (of) "AbscontDistribution" or "LatticeDistribution" or of "UnivarLebDecDistribution"
... not yet used; meanwhile takes up N
N an integer or 0 (for 0 returns Dirac(0), for 1 D1)
```

convpow-methods 35

ер

numeric of length 1 in (0,1) — for "LatticeDistribution": support points will be cancelled if their probability is less than ep; for "UnivarLebDecDistribution": if (acWeight(object)<ep) we work with the discrete parts only, and, similarly, if (discreteWeight(object)<ep) we with the absolutely continuous parts only.

Details

in the methods implemented a second argument N is obligatory; the general methods use a general purpose convolution algorithm for distributions by means of D/FFT. In case of an argument of class "UnivarLebDecDistribution", the result will in generally be again of class "UnivarLebDecDistribution". However, if acWeight(D1) is positive, discreteWeight(convpow(D1,N)) will decay exponentially in N, hence from some (small) N_0 on, the result will be of class "AbscontDistribution". This is used algorithmically, too, as then only the a.c. part needs to be convolved. In case of an argument D1 of class "DiscreteDistribution", for N equal to 0,1 we return the obvious solutions, and for N==2 the return value is D1+D1. For N>2, we split up N into N=N1+N2, N1=floor(N/2) and recursively return convpow(D1,N1)+convpow(D1,N2).

Value

Object of class "AbscontDistribution", "DiscreteDistribution", "LatticeDistribution" resp. "AcDcLcDistribution"

further S4-Methods

There are particular methods for the following classes, using explicit convolution formulae:

```
signature(D1="Norm") returns class "Norm"
signature(D1="Nbinom") returns class "Nbinom"
signature(D1="Binom") returns class "Binom"
signature(D1="Cauchy") returns class "Cauchy"
signature(D1="ExpOrGammaOrChisq") returns class "Gammad" —if D1 may be coerced to Gammad signature(D1="Pois") returns class "Pois"
signature(D1="Dirac") returns class "Dirac"
```

Author(s)

Peter Ruckdeschel Peter Ruckdeschel Matthias Kohl <matthias .kohl@stamats .de>Thomas Stabla <statho3@web .de>

References

Kohl, M., Ruckdeschel, P., (2014): General purpose convolution algorithm for distributions in S4-Classes by means of FFT. *J. Statist. Softw.* **59**(4): 1-25.

See Also

```
operators, distrARITH()
```

Examples

```
convpow(Exp()+Pois(),4)
```

d-methods

Methods for Function d in Package 'distr'

Description

d-methods

Methods

```
d signature(object = "Distribution"): returns the density function
```

See Also

Distribution-class

decomposePM-methods

Methods for function decomposePM in Package 'distr'

Description

decomposePM-methods

Usage

decomposePM(object)

Arguments

object

Abscont-/Discrete-/UnivarLebDec-Distribution object

Details

There are particular return types for the following classes

"AbscontDistribution" a list with components "neg" and "pos" for the respective negative and positive part; each of these parts in its turn is a list with components D for the distribution (in this case of class "AbscontDistribution" again) and w for the weight of the respective part; if the weight of the negative part is 0, the corresponding distribution is set to -abs(Norm()), and respectively, if the weight of the positive part is 0, the corresponding distribution is set to abs(Norm()).

DExp-class 37

"DiscreteDistribution" a list with components "neg", "pos" and "0" for the respective negative, positive and zero part; each of these parts in its turn is a list with components D for the distribution (in this case of class "DiscreteDistribution" again) and w for the weight of the respective part; while the distribution of the zero part is always Dirac(0), if the weight of the negative part is 0, the corresponding distribution is set to Dirac(-1), and respectively, if the weight of the positive part is 0, the corresponding distribution is set to Dirac(1).

"UnivarLebDecDistribution" a list with components "neg", "pos" and "0" for the respective negative, positive and zero part; each of these parts in its turn is a list with components D for the distribution (in case of components "neg", "pos" of class "UnivarLebDecDistribution" again, while the distribution of the zero part is always Dirac(0)) and w for the weight of the respective part; it is build up by calling decomposePM for acPart(object) and discretePart(object) separately, hence if weights of some parts are zero the corresponding procedure mentionned for these methods applies.

Method decomposePM is used by our multiplication, division and exponentiation (" \star ", "/" " * ") - methods.

Value

the positive and negative part of the distribution together with corresponding weights as a list.

See Also

Abscont Distribution-class, Discrete Distribution-class, Univar Leb Dec Distribution-class, operators-methods

Examples

DExp-class

Class "DExp"

Description

The double exponential or Laplace distribution with rate λ has density

$$f(x) = \frac{1}{2}\lambda e^{-\lambda|x|}$$

C.f. Exp-class, rexp

Objects from the Class

Objects can be created by calls of the form DExp(rate). This object is a double exponential (or Laplace) distribution.

Slots

- img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".
- param Object of class "ExpParameter": the parameter of this distribution (rate), declared at its instantiation
- r Object of class "function": generates random numbers (calls function rexp)
- d Object of class "function": density function (calls function dexp)
- p Object of class "function": cumulative function (calls function pexp)
- q Object of class "function": inverse of the cumulative function (calls function qexp)
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution". Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "DExp"): initialize method

rate signature(object = "DExp"): returns the slot rate of the parameter of the distribution

rate<- signature(object = "DExp"): modifies the slot rate of the parameter of the distribution

* signature(e1 = "DExp",e2 = "numeric"): For the Laplace distribution we use its closedness under scaling transformations.

Author(s)

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See Also

Exp-class ExpParameter-class AbscontDistribution-class Reals-class rexp

df-methods 39

Examples

```
D <- DExp(rate = 1) # D is a Laplace distribution with rate = 1.   
r(D)(1) # one random number generated from this distribution, e.g. 0.4190765   
d(D)(1) # Density of this distribution is 0.1839397 for x = 1.   
p(D)(1) # Probability that x < 1 is 0.8160603.   
q(D)(.1) # Probability that x < -1.609438 is 0.1.   
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)   
rate(D) # rate of this distribution is 1.   
rate(D) <- 2 # rate of this distribution is now 2.   
3*D ### still a DExp -distribution
```

df-methods

Methods for Function df in Package 'distr'

Description

df-methods

Methods

df signature(object = "TParameter"): returns the slot df of the parameter of the distribution

df<- signature(object = "TParameter"): modifies the slot df of the parameter of the distribution

df signature(object = "Td"): returns the slot df of the parameter of the distribution

df<- signature(object = "Td"): modifies the slot df of the parameter of the distribution

df signature(object = "ChisqParameter"): returns the slot df of the parameter of the distribution

df<- signature(object = "ChisqParameter"): modifies the slot df of the parameter of the distribution

df signature(object = "Chisq"): returns the slot df of the parameter of the distribution

df<- signature(object = "Chisq"): modifies the slot df of the parameter of the distribution

df1-methods

Methods for Function df1 in Package 'distr'

Description

df-methods

Methods

```
df1 signature(object = "FParameter"): returns the slot df1 of the parameter of an F-distribution
```

df1<- signature(object = "FParameter"): modifies the slot df1 of the parameter of an Fdistribution</pre>

df1 signature(object = "Fd"): returns the slot df1 of the slot param of the distribution

df1<- signature(object = "Fd"): modifies the slot df1 of the slot param of the distribution

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df2-methods

Methods for Function df2 in Package 'distr'

Description

df-methods

Methods

df2 signature(object = "FParameter"): returns the slot df2 of the parameter of an F-distribution

df2<- signature(object = "FParameter"): modifies the slot df2 of the parameter of an Fdistribution</pre>

df2 signature(object = "Fd"): returns the slot df2 of the slot param of the distribution

df2<- signature(object = "Fd"): modifies the slot df2 of the slot param of the distribution

dim-methods

Methods for Function dim in Package 'distr'

Description

dim-methods

Methods

dim signature(object = "UnivariateDistribution"): returns the dimension of the distribution

See Also

UnivariateDistribution-class

dimension-methods

Methods for Function dimension in Package 'distr'

Description

dimension-methods

Methods

dimension signature(object = "EuclideanSpace"): returns the dimension of the space
dimension<- signature(object = "EuclideanSpace"): modifies the dimension of the space</pre>

Dirac-class 41

Dirac-class

Class "Dirac"

Description

The Dirac distribution with location l, by default = 0, has density d(x) = 1 for x = l, 0 else.

Objects from the Class

Objects can be created by calls of the form Dirac(location). This object is a Dirac distribution.

Slots

- img Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Real Space".
- param Object of class "DiracParameter": the parameter of this distribution (location), declared at its instantiation
- r Object of class "function": generates random numbers
- d Object of class "function": density function
- p Object of class "function": cumulative function
- q Object of class "function": inverse of the cumulative function
- support Object of class "numeric": a (sorted) vector containing the support of the discrete density function
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

```
Class "DiscreteDistribution", directly.
```

Class "UnivariateDistribution", by class "DiscreteDistribution".

Class "Distribution", by class "DiscreteDistribution".

Methods

```
- signature(e1 = "Dirac",e2 = "Dirac")
```

```
+ signature(e1 = "Dirac",e2 = "Dirac")
```

```
* signature(e1 = "Dirac",e2 = "Dirac")
```

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```
/ signature(e1 = "Dirac", e2 = "Dirac"): For the Dirac distribution these operations are trivial.

initialize signature(.0bject = "Dirac"): initialize method
```

location signature(object = "Dirac"): returns the slot location of the parameter of the distribution

location<- signature(object = "Dirac"): modifies the slot location of the parameter of the
 distribution</pre>

log signature(object = "Dirac"): returns an object of class "Dirac" distribution with logtransformed location parameter.

Math signature(object = "Dirac"): given a "Math" group generic fun an object of class "Dirac" distribution with fun-transformed location parameter is returned.

further arithmetic methods see operators-methods

Author(s)

```
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Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

DiracParameter-class DiscreteDistribution-class Naturals-class

Examples

```
D <- Dirac(location = 0) # D is a Dirac distribution with location=0. r(D)(1) # r(D)(1) generates a pseudo-random-number according to a Dirac # distribution with location = 0, # which of course will take 0 as value almost surely. d(D)(0) # Density of this distribution is 1 for x = 0. p(D)(1) # Probability that x < 1 is 1. q(D)(.1) # q(D)(x) is always 0 (= location). ## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.) location(D) # location of this distribution is 0. location(D) <- 2 # location of this distribution is now 2.
```

DiracParameter-class Class "DiracParameter"

Description

The parameter of a Dirac distribution, used by Dirac-class

DiracParameter-class 43

Objects from the Class

Objects can be created by calls of the form new("DiracParameter", location). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Dirac is instantiated.

Slots

```
location Object of class "numeric": the location of a Dirac distribution name Object of class "character": a name / comment for the parameters
```

Extends

```
Class "Parameter", directly.
```

Methods

```
initialize signature(.Object = "DiracParameter"): initialize method
```

location signature(object = "DiracParameter"): returns the slot location of the parameter of
the distribution

location<- signature(object = "DiracParameter"): modifies the slot location of the parameter
 of the distribution</pre>

Author(s)

```
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Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

```
Dirac-class Parameter-class
```

```
W <- new("DiracParameter",location=1) location(W) # location of this distribution is 1. location(W) <- 2 # location of this distribution is now 2.
```

44 Discrete Distribution

DiscreteDistribution Generating function "DiscreteDistribution"

Description

Generates an object of class "DiscreteDistribution"

Usage

Arguments

Symmetry

6 * - **		
	supp	numeric vector which forms the support of the discrete distribution.
	prob	vector of probability weights for the elements of supp.
	.withArith	normally not set by the user, but if determining the entries supp, prob distributional arithmetics was involved, you may set this to TRUE.
	.withSim	normally not set by the user, but if determining the entries supp, prob simulations were involved, you may set this to TRUE.
	.lowerExact	normally not set by the user: whether the lower.tail=FALSE part is calculated exactly, avoing a "1".
	.logExact	normally not set by the user: whether in determining slots d,p,q , we make particular use of a logarithmic representation to enhance accuracy.
	.DistrCollapse	controls whether in generating a new discrete distribution, support points closer together than . DistrResolution are collapsed.
	.DistrCollapse.	Unique.Warn controls whether there is a warning whenever collapsing occurs or when two points are collapsed by a call to unique() (default behaviour if .DistrCollapse is FALSE)
.DistrResolution		
		minimal spacing between two mass points in a discrete distribution

Symmetry=SphericalSymmetry(center).

you may help R in calculations if you tell it whether the distribution is non-symmetric (default) or symmetric with respect to a center; in this case use

DiscreteDistribution 45

Details

If prob is missing, all elements in supp are equally weighted.

Typical usages are

```
DiscreteDistribution(supp, prob)
DiscreteDistribution(supp)
```

Value

Object of class "DiscreteDistribution"

Note

Working with a computer, we use a finite interval as support which carries at least mass 1-getdistrOption("TruncQuantile

Also, we require that support points have distance at least .DistrResoltion, if this condition fails, upon a suggestion by Jacob van Etten, <jacobvanetten@yahoo.com>, we use the global option .DistrCollapse to decide whether we use collapsing or not. If we do so, we collapse support points if they are too close to each other, taking the (left most) median among them as new support point which accumulates all the mass of the collapsed points. With .DistrCollapse==FALSE, we at least collapse points according to the result of unique(), and if after this collapsing, the minimal distance is less than .DistrResoltion, we throw an error. By .DistrCollapse.Unique.Warn, we control, whether we throw a warning upon collapsing or not.

Author(s)

See Also

DiscreteDistribution-class AbscontDistribution-class RtoDPQ.d

```
# Dirac-measure at 0
D1 <- DiscreteDistribution(supp = 0)
D1
# simple discrete distribution
D2 <- DiscreteDistribution(supp = c(1:5), prob = c(0.1, 0.2, 0.3, 0.2, 0.2))
D2
plot(D2)</pre>
```

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DiscreteDistribution-class

Class "DiscreteDistribution"

Description

The DiscreteDistribution-class is the mother-class of the class LatticeDistribution.

Objects from the Class

Objects can be created by calls to new("DiscreteDistribution", ...), but more easily is the use of the generating function "DiscreteDistribution". This generating function, from version 1.9 on, has been moved to this package from package **distrEx**.

Slots

- img Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"
- param Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of a discrete distribution"
- r Object of class "function": generates random numbers
- d Object of class "function": density/probability function
- p Object of class "function": cumulative distribution function
- q Object of class "function": quantile function
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- .finSupport logical: used internally to check whether the true support is finite; in case img is one-dimensional, it is of length 2 (left and right end).
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "UnivariateDistribution", directly. Class "Distribution", by class "UnivariateDistribution". DiscreteDistribution-class 47

Methods

initialize signature(.Object = "DiscreteDistribution"): initialize method

coerce signature(from = "DiscreteDistribution", to = "LatticeDistribution"): coerce method
 to class "LatticeDistribution" (checks if support is a lattice)

Math signature(x = "DiscreteDistribution"): application of a mathematical function, e.g. sin or tan to this discrete distribution

- abs: signature(x = "DiscreteDistribution"): exact image distribution of abs(x).
- exp: signature(x = "DiscreteDistribution"): exact image distribution of exp(x).
- sign: signature(x = "DiscreteDistribution"): exact image distribution of sign(x).
- sqrt: signature(x = "DiscreteDistribution"): exact image distribution of sqrt(x).
- log: signature(x = "DiscreteDistribution"): (with optional further argument base, defaulting to exp(1)) exact image distribution of log(x).
- log10: signature(x = "DiscreteDistribution"): exact image distribution of log10(x).
- gamma: signature(x = "DiscreteDistribution"): exact image distribution of gamma(x).
- lgamma: signature(x = "DiscreteDistribution"): exact image distribution of lgamma(x).
- digamma: signature(x = "DiscreteDistribution"): exact image distribution of digamma(x).
- signature(e1 = "DiscreteDistribution"): application of '-' to this discrete distribution
- * signature(e1 = "DiscreteDistribution", e2 = "numeric"): multiplication of this discrete distribution by an object of class 'numeric'
- / signature(e1 = "DiscreteDistribution", e2 = "numeric"): division of this discrete distribution by an object of class 'numeric'
- + signature(e1 = "DiscreteDistribution", e2 = "numeric"): addition of this discrete distribution to an object of class 'numeric'
- signature(e1 = "DiscreteDistribution", e2 = "numeric"): subtraction of an object of class 'numeric' from this discrete distribution
- * signature(e1 = "numeric",e2 = "DiscreteDistribution"): multiplication of this discrete distribution by an object of class 'numeric'
- + signature(e1 = "numeric",e2 = "DiscreteDistribution"): addition of this discrete distribution to an object of class 'numeric'
- signature(e1 = "numeric",e2 = "DiscreteDistribution"): subtraction of this discrete distribution from an object of class 'numeric'
- + signature(e1 = "DiscreteDistribution", e2 = "DiscreteDistribution"): Convolution of two discrete distributions. The slots p, d and q are approximated on a common grid.
- signature(e1 = "DiscreteDistribution", e2 = "DiscreteDistribution"): Convolution of two discrete distributions. The slots p, d and q are approximated on a common grid.

support signature(object = "DiscreteDistribution"): returns the support

- **p.l** signature(object = "DiscreteDistribution"): returns the left continuous cumulative distribution function, i.e.; p.l(t) = P(object < t)
- **q.r** signature(object = "DiscreteDistribution"): returns the right-continuous quantile function, i.e.; $q.r(s) = \sup\{t \mid P(\texttt{object} \ge t) \le s\}$
- plot signature(object = "DiscreteDistribution"): plots density, cumulative distribution and
 quantile function

48 DiscreteDistribution-class

Internal subclass "AffLinDiscreteDistribution"

To enhance accuracy of several functionals on distributions, mainly from package **distrEx**, from version 1.9 of this package on, there is an internally used (but exported) subclass "AffLinDiscreteDistribution" which has extra slots a, b (both of class "numeric"), and X0 (of class "DiscreteDistribution"), to capture the fact that the object has the same distribution as a * X0 + b. This is the class of the return value of methods

```
- signature(e1 = "DiscreteDistribution")
* signature(e1 = "DiscreteDistribution",e2 = "numeric")
/ signature(e1 = "DiscreteDistribution",e2 = "numeric")
+ signature(e1 = "DiscreteDistribution",e2 = "numeric")
- signature(e1 = "DiscreteDistribution",e2 = "numeric")
* signature(e1 = "numeric",e2 = "DiscreteDistribution")
+ signature(e1 = "numeric",e2 = "DiscreteDistribution")
- signature(e1 = "numeric",e2 = "DiscreteDistribution")
- signature(e1 = "AffLinDiscreteDistribution")
* signature(e1 = "AffLinDiscreteDistribution",e2 = "numeric")
/ signature(e1 = "AffLinDiscreteDistribution",e2 = "numeric")
+ signature(e1 = "AffLinDiscreteDistribution", e2 = "numeric")
- signature(e1 = "AffLinDiscreteDistribution",e2 = "numeric")
* signature(e1 = "numeric",e2 = "AffLinDiscreteDistribution")
+ signature(e1 = "numeric",e2 = "AffLinDiscreteDistribution")
- signature(e1 = "numeric",e2 = "AffLinDiscreteDistribution")
```

There also is a class union of "AffLinAbscontDistribution", "AffLinDiscreteDistribution", "AffLinUnivarLebDecDistribution" and called "AffLinDistribution" which is used for functionals.

Internal virtual superclass "AcDcLcDistribution"

As many operations should be valid no matter whether the operands are of class "AbscontDistribution", "DiscreteDistribution", or "UnivarLebDecDistribution", there is a class union of these classes called "AcDcLcDistribution"; in particular methods for "*", "/", "^" (see operatorsmethods) and methods Minimum, Maximum, Truncate, and Huberize, and convpow are defined for this class union.

Note

Working with a computer, we use a finite interval as support which carries at least mass 1-getdistr0ption("TruncQuantile

Also, we require that support points have distance at least getdistrOption("DistrResoltion"), if this condition fails, upon a suggestion by Jacob van Etten, <jacobvanetten@yahoo.com>, we use the global option getdistrOption("DistrCollapse") to decide whether we use collapsing or not. If we do so, we collapse support points if they are too close to each other, taking

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the (left most) median among them as new support point which accumulates all the mass of the collapsed points. With getdistrOption("DistrCollapse")==FALSE, we at least collapse points according to the result of unique(), and if after this collapsing, the minimal distance is less than getdistrOption("DistrResoltion"), we throw an error. By getdistrOption("DistrCollapse.Unique.Warn"), we control, whether we throw a warning upon collapsing or not.

Author(s)

```
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Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

 $\label{lem:parameter-class} Parameter-class \ Univariate Distribution-class \ Lattice Distribution-class \ Abscont Distribution-class \ Reals-class \ RtoDPQ. \ d$

Examples

```
# Dirac-measure at 0
D1 <- DiscreteDistribution(supp = 0)
support(D1)
# simple discrete distribution
D2 <- DiscreteDistribution(supp = c(1:5), prob = c(0.1, 0.2, 0.3, 0.2, 0.2))
(pp <- p(D2)(support(D2)))</pre>
p(D2)(support(D2)-1e-5)
p(D2)(support(D2)+1e-5)
p.1(D2)(support(D2))
p.1(D2)(support(D2)-1e-5)
p.1(D2)(support(D2)+1e-5)
q(D2)(pp)
q(D2)(pp-1e-5)
q(D2)(pp+1e-5)
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)
q.r(D2)(pp)
q.r(D2)(pp-1e-5)
q.r(D2)(pp+1e-5)
```

distr-defunct

Class "GeomParameter"

Description

The parameter of a geometric distribution, used by Geom-class

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Objects from the Class

Objects were created by calls of the form new("GeomParameter", prob). Usually an object of this class was not needed on its own, it was generated automatically when an object of the class Geom is instantiated.

Slots

```
prob Object of class "numeric": the probability of a geometric distribution name Object of class "character": a name / comment for the parameters
```

Extends

Class "Parameter", directly.

Methods

```
initialize signature(.Object = "GeomParameter"): initialize method
```

prob signature(object = "GeomParameter"): returns the slot prob of the parameter of the distribution

prob<- signature(object = "GeomParameter"): modifies the slot prob of the parameter of the
 distribution</pre>

Defunct

The use of class GeomParameter is defunct as of version 2.8.0; it is to be replaced by a corresponding use of class NbinomParameter with slot size = 1 which may be generated, e.g. by new("NbinomParameter",prob,size = 1,name = "Parameter of a Geometric distribution")

Author(s)

See Also

Defunct

distrARITH

Arithmetics on Distributions

Description

Provides information on the interpretation of arithmetics operating on Distributions in package **distr**

Usage

```
distrARITH(library = NULL)
```

Distribution-class 51

Arguments

library

a character vector with path names of R libraries, or NULL. The default value of NULL corresponds to all libraries currently known. If the default is used, the loaded packages are searched before the libraries

Value

no value is returned

Author(s)

Examples

distrARITH()

Distribution-class

Class "Distribution"

Description

The Distribution-class is the mother-class of class UnivariateDistribution.

Objects from the Class

Objects can be created by calls of the form new("Distribution").

Slots

img Object of class "rSpace": the space of the image

param Object of class "OptionalParameter": the parameter

- r Object of class "function": generates random numbers
- d Object of class "OptionalFunction": density function
- p Object of class "OptionalFunction": cumulative distribution function
- q Object of class "OptionalFunction": quantile function
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Methods

```
img signature(object = "Distribution"): returns the space of the image
param signature(object = "Distribution"): returns the parameter
r signature(object = "Distribution"): returns the random number generator
d signature(object = "Distribution"): returns the density function
p signature(object = "Distribution"): returns the cumulative distribution function
q signature(object = "Distribution"): returns the quantile function
```

q signature(object = Distribution): returns the quantile function

.logExact signature(object = "Distribution"): returns slot .logExact if existing; else tries
 to convert the object to a newer version of its class by conv2NewVersion and returns the
 corresponding slot of the converted object.

.lowerExact signature(object = "Distribution"): returns slot .lowerExact if existing; else tries to convert the object to a newer version of its class by conv2NewVersion and returns the corresponding slot of the converted object.

Symmetry: returns slot Symmetry if existing; else tries to convert the object to a newer version of its class by conv2NewVersion and returns the corresponding slot of the converted object.

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

UnivariateDistribution-class Parameter-class

DistributionSymmetry-class

Class of Symmetries for Distributions

Description

Class of symmetries for distributions.

Objects from the Class

A virtual Class: No objects may be created from it.

Slots

```
type Object of class "character": discribes type of symmetry.

SymmCenter Object of class "OptionalNumeric": center of symmetry.
```

DistrList 53

Extends

```
Class "Symmetry", directly.
```

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

Symmetry-class, Distribution-class, OptionalNumeric-class

DistrList

Generating function for DistrList-class

Description

Generates an object of class "DistrList".

Usage

```
DistrList(..., Dlist)
```

Arguments

... Objects of class "Distribution" (or subclasses)

Dlist an optional list or object of class "DistrList"; if not missing it is appended to

argument . . .; this way DistrList may also be called with a list (or "DistrList"-object) as argument as suggested in an e-mail by Krunoslav Sever (thank you!)

Value

Object of class "DistrList"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

DistrList-class, UnivarDistrList-class, UnivarDistrList

54 DistrList-class

Examples

```
(DL <- DistrList(Norm(), Exp(), Pois()))
plot(DL)
as(Norm(), "DistrList")

## The function is currently defined as
function(...){
    new("DistrList", list(...))
}</pre>
```

DistrList-class

List of distributions

Description

Create a list of distributions

Objects from the Class

Objects can be created by calls of the form new("DistrList",...). More frequently they are created via the generating function DistrList.

Slots

.Data Object of class "list". A list of distributions.

Extends

```
Class "list", from data part.
Class "vector", by class "list".
```

Methods

```
show signature(object = "DistrList")
plot signature(object = "DistrList")
coerce signature(from = "Distribution", to = "DistrList"): create a "DistrList" object
    from a "Distribution" object
```

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

```
DistrList, Distribution-class
```

distrMASK 55

Examples

```
(DL <- new("DistrList", list(Norm(), Exp())))
plot(DL)
as(Norm(), "DistrList")</pre>
```

distrMASK

Masking of/by other functions in package "distr"

Description

Provides information on the (intended) masking of and (non-intended) masking by other other functions in package **distr**

Usage

```
distrMASK(library = NULL)
```

Arguments

library

a character vector with path names of R libraries, or NULL. The default value of NULL corresponds to all libraries currently known. If the default is used, the loaded packages are searched before the libraries

Value

no value is returned

Author(s)

Peter Ruckdeschel peter.ruckdeschel@uni-oldenburg.de>

```
distrMASK()
```

56 distroptions

distroptions

functions to change the global variables of the package 'distr'

Description

With distroptions and getdistrOption you may inspect and change the global variables used by package **distr**.

Usage

```
distroptions(...)
getdistrOption(x)
```

Arguments

... any options can be defined, using name = value or by passing a list of such tagged values.

x a character string holding an option name.

Details

Invoking distroptions() with no arguments returns a list with the current values of the options. To access the value of a single option, one should use getdistrOption("WarningSim"), e.g., rather than distroptions("WarningSim") which is a *list* of length one.

Value

```
distroptions() returns a list of the global options of distr.
distroptions("RtoDPQ.e") returns the global option RtoDPQ.e as a list of length 1.
distroptions("RtoDPQ.e" = 3) sets the value of the global option RtoDPQ.e to 3. getdistrOption("RtoDPQ.e") the current value set for option RtoDPQ.e.
```

Currently available options

DefaultNrGridPoints default number of grid points in integration, default value: 2^12

DistrResolution minimal spacing between two mass points in a discrete distribution, default value: 1e-6

DistrCollapse logical; in discrete distributions, shall support points with distance smaller than DistrResolution be collapsed; default value: TRUE

TruncQuantile argument for q-slot at which to truncate; also, for discrete distributions, support is restricted to [q(TruncQuantile),q(1-TruncQuantile)], default value: 1e-5

DefaultNrFFTGridPointsExponent by default, for e = DefaultNrFFTGridPointsExponent, FFT uses 2^e gridpoints; default value: 12

RtoDPQ.e by default, for reconstructing the d-,p-,q-slots out of simulations by slot r, RtoDPQ resp. RtoDPQ.d use 10^e simulations, where e = RtoDPQ.e, default value: 5

distroptions 57

WarningSim if WarningSim==TRUE, print/show issue a warning as to the precision of d-,p-,q-slots when these are obtained by RtoDPQ resp. RtoDPQ.d, default value: TRUE

WarningArith if WarningArith==TRUE, print/show issue a warning as to the interpretation of arithmetics operating on distributions, when the corresponding distribution to be plotted/shown is obtained by such an operation; keep in mind that arithmetics in fact operate on random variables distributed according to the given distributions and **not** on corresponding cdf's or densities; default value: TRUE

withSweave is code run in Sweave (then no new graphic devices are opened), default value: FALSE withgaps controls whether in the return value of arithmetic operations the slot gaps of an the AbscontDistribution part is filled automatically based on empirical evaluations via setgaps—default TRUE

simplifyD controls whether in the return value of arithmetic operations there is a call to simplifyD or not —default TRUE

use.generalized.inverse.by.default logical; decides whether by default (i.e., if argument generalized of solve is not explicitly set), solve is to use generalized inverses if the original solvemethod from package base fails; if the option is FALSE, in case of failure, and unless argument generalized is not explicitly set to TRUE, solve will throw an error as is the base-method behavior. The default value is TRUE.

DistrCollapse.Unique.Warn controls whether there is a warning whenever collapsing occurs or when two points are collapsed by a call to unique() (default behaviour if DistrCollapse is FALSE); —default FALSE

warn.makeDNew controls whether a warning is issued once in internal utility .makeDNew standard integration with integrate throws an error—default TRUE

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

```
options, getOption
```

58 DistrSymmList

DistrSymmList

Generating function for DistrSymmList-class

Description

Generates an object of class "DistrSymmList".

Usage

```
DistrSymmList(...)
```

Arguments

... Objects of class "DistributionSymmetry" which shall form the list of symmetry types.

Value

```
Object of class "DistrSymmList"
```

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

```
DistrSymmList-class
```

DistrSymmList-class 59

DistrSymmList-class List of Symmetries for a List of Distributions

Description

Create a list of symmetries for a list of distributions

Objects from the Class

Objects can be created by calls of the form new("DistrSymmList",...). More frequently they are created via the generating function DistrSymmList.

Slots

.Data Object of class "list". A list of objects of class "DistributionSymmetry".

Extends

```
Class "list", from data part.
Class "vector", by class "list".
```

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

```
DistributionSymmetry-class
```

Examples

EllipticalSymmetry

Generating function for EllipticalSymmetry-class

Description

Generates an object of class "EllipticalSymmetry".

Usage

```
EllipticalSymmetry(SymmCenter = 0)
```

Arguments

```
SymmCenter numeric: center of symmetry
```

Value

```
Object of class "EllipticalSymmetry"
```

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

```
EllipticalSymmetry-class, DistributionSymmetry-class
```

Examples

```
EllipticalSymmetry()
## The function is currently defined as
function(SymmCenter = 0){
    new("EllipticalSymmetry", SymmCenter = SymmCenter)
}
```

EllipticalSymmetry-class

Class for Elliptically Symmetric Distributions

Description

Class for elliptically symmetric distributions.

Objects from the Class

Objects can be created by calls of the form new("EllipticalSymmetry"). More frequently they are created via the generating function EllipticalSymmetry. Elliptical symmetry for instance leads to a simplification for the computation of optimally robust influence curves.

Slots

```
type Object of class "character": contains "elliptical symmetric distribution" SymmCenter Object of class "numeric": center of symmetry
```

Extends

```
Class "DistributionSymmetry", directly.
Class "Symmetry", by class "DistributionSymmetry".
```

Empirical Distribution 61

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

 ${\tt Elliptical Symmetry, Distribution Symmetry-class}$

Examples

```
new("EllipticalSymmetry")
```

 ${\it Empirical Distribution} \ \ {\it Generating function "Empirical Distribution"}$

Description

Generates an object of class "DiscreteDistribution"

Usage

Arguments

data	numeric vector with data.
.withArith	normally not set by the user, but if determining the entries supp, prob distributional arithmetics was involved, you may set this to TRUE.
.withSim	normally not set by the user, but if determining the entries supp, prob simulations were involved, you may set this to TRUE.
.lowerExact	normally not set by the user: whether the lower.tail=FALSE part is calculated exactly, avoing a "1".
.logExact	normally not set by the user: whether in determining slots d,p,q, we make particular use of a logarithmic representation to enhance accuracy.
.DistrCollapse	controls whether in generating a new discrete distribution, support points closer together than .DistrResolution are collapsed.
.DistrCollapse.Unique.Warn	
	controls whether there is a warning whenever collapsing occurs or when two points are collapsed by a call to unique() (default behaviour if .DistrCollapse is FALSE)

.DistrResolution

minimal spacing between two mass points in a discrete distribution

Symmetry

you may help R in calculations if you tell it whether the distribution is non-symmetric (default) or symmetric with respect to a center; in this case use Symmetry=SphericalSymmetry(center).

Details

The function is a simple utility function providing a wrapper to the generating function DiscreteDistribution. Typical usage is

```
EmpiricalDistribution(data)
```

Value

Object of class "DiscreteDistribution"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

DiscreteDistribution DiscreteDistribution-class

Examples

```
x <- rnorm(20)
D1 <- EmpiricalDistribution(data = x)
D1
plot(D1)</pre>
```

EuclideanSpace-class Class "EuclideanSpace"

Description

The distribution-classes contain a slot where the sample space is stored. One typical sample space is the Euclidean Space in dimension k.

Usage

```
EuclideanSpace(dimension = 1)
```

Arguments

dimension positive integer: dimension of the Euclidean space (default =1)

EuclideanSpace-class 63

Objects from the Class

Objects could theoretically be created by calls of the form new("EuclideanSpace", dimension, name). Usually an object of this class is not needed on its own. EuclideanSpace is the mother-class of the class Reals, which is generated automatically when a univariate absolutly continuous distribution is instantiated.

Slots

```
dimension Object of class "numeric": the dimension of the space, by default = 1
name Object of class "character": the name of the space, by default = "Euclidean Space"
```

Extends

```
Class "rSpace", directly.
```

Methods

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

```
rSpace-class Reals-class Distribution-class liesIn-methods
```

```
E <- EuclideanSpace(dimension = 2) dimension(E) # The dimension of this space is 2. dimension(E) <- 3 # The dimension of this space is now 3. liesIn(E,c(0,0,0)) # TRUE liesIn(E,c(0,0)) # FALSE
```

64 Exp-class

Exp-class

Class "Exp"

Description

The exponential distribution with rate λ has density

$$f(x) = \lambda e^{-\lambda x}$$

for $x \geq 0$.

C.f. rexp

Objects from the Class

Objects can be created by calls of the form Exp(rate). This object is an exponential distribution.

Slots

img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param Object of class "ExpParameter": the parameter of this distribution (rate), declared at its instantiation

- r Object of class "function": generates random numbers (calls function rexp)
- d Object of class "function": density function (calls function dexp)
- p Object of class "function": cumulative function (calls function pexp)
- q Object of class "function": inverse of the cumulative function (calls function qexp)
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "ExpOrGammaOrChisq", directly.

Class "AbscontDistribution", by class "ExpOrGammaOrChisq".

Class "UnivariateDistribution", by class "AbscontDistribution". Class "Distribution", by class "AbscontDistribution".

ExpParameter-class 65

Is-Relations

By means of setIs, R "knows" that a distribution object obj of class "Exp" also is a Gamma distribution with parameters shape = 1, scale = 1/rate(obj) and a Weibull distribution with parameters shape = 1, scale = 1/rate(obj)

Methods

```
initialize signature(.0bject = "Exp"): initialize method
rate signature(object = "Exp"): returns the slot rate of the parameter of the distribution
rate<- signature(object = "Exp"): modifies the slot rate of the parameter of the distribution
* signature(e1 = "Exp", e2 = "numeric"): For the exponential distribution we use its closedness
under positive scaling transformations.</pre>
```

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

ExpParameter-class AbscontDistribution-class Reals-class rexp

Examples

```
E <- Exp(rate = 1) # E is a exp distribution with rate = 1.
r(E)(1) # one random number generated from this distribution, e.g. 0.4190765
d(E)(1) # Density of this distribution is 0.3678794 for x = 1.
p(E)(1) # Probability that x < 1 is 0.6321206.
q(E)(.1) # Probability that x < 0.1053605 is 0.1.
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)
rate(E) # rate of this distribution is 1.
rate(E) <- 2 # rate of this distribution is now 2.
is(E, "Gammad") # yes
as(E, "Gammad")
is(E, "Weibull")
E+E+E ### a Gammad -distribution
2*E+Gammad(scale=1)</pre>
```

ExpParameter-class

Class "ExpParameter"

Description

The parameter of an exponential distribution, used by Exp-class and DExp-class

66 ExpParameter-class

Objects from the Class

Objects can be created by calls of the form new("ExpParameter", rate). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Exp is instantiated.

Slots

```
rate Object of class "numeric": the rate of an exponential distribution name Object of class "character": a name / comment for the parameters
```

Extends

```
Class "Parameter", directly.
```

Methods

```
initialize signature(.Object = "ExpParameter"): initialize method
rate signature(object = "ExpParameter"): returns the slot rate of the parameter of the distribution
rate<- signature(object = "ExpParameter"): modifies the slot rate of the parameter of the distribution</pre>
```

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

```
Exp-class DExp-class Parameter-class
```

```
W <- new("ExpParameter", rate = 1)
rate(W) # rate of this distribution is 1.
rate(W) <- 2 # rate of this distribution is now 2.</pre>
```

Fd-class 67

Fd-class

Class "Fd"

Description

The F distribution with df1 = n_1 , by default = 1, and df2 = n_2 , by default = 1, degrees of freedom has density

$$d(x) = \frac{\Gamma(n_1/2 + n_2/2)}{\Gamma(n_1/2)\Gamma(n_2/2)} \left(\frac{n_1}{n_2}\right)^{n_1/2} x^{n_1/2 - 1} \left(1 + \frac{n_1 x}{n_2}\right)^{-(n_1 + n_2)/2}$$

for x > 0.

C.f. rf

Objects from the Class

Objects can be created by calls of the form Fd(df1, df2). This object is a F distribution.

Slots

img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param Object of class "FParameter": the parameter of this distribution (df1 and df2), declared at its instantiation

- r Object of class "function": generates random numbers (calls function rf)
- d Object of class "function": density function (calls function df)
- p Object of class "function": cumulative function (calls function pf)
- q Object of class "function": inverse of the cumulative function (calls function qf)
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

68 Fd-class

Methods

```
initialize signature(.Object = "Fd"): initialize method

df1 signature(object = "Fd"): returns the slot df1 of the parameter of the distribution

df1<- signature(object = "Fd"): modifies the slot df1 of the parameter of the distribution

df2 signature(object = "Fd"): returns the slot df2 of the parameter of the distribution

df2<- signature(object = "Fd"): modifies the slot df2 of the parameter of the distribution</pre>
```

Ad hoc methods

- An ad hoc method is provided for slot d if ncp!=0.
- For R Version <2.3.0 ad hoc methods are provided for slots q, r if ncp!=0; for R Version >=2.3.0 the methods from package **stats** are used.

Note

It is the distribution of the ratio of the mean squares of n1 and n2 independent standard normals, and hence of the ratio of two independent chi-squared variates each divided by its degrees of freedom. Since the ratio of a normal and the root mean-square of m independent normals has a Student's t_m distribution, the square of a t_m variate has a F distribution on 1 and m degrees of freedom.

The non-central F distribution is again the ratio of mean squares of independent normals of unit variance, but those in the numerator are allowed to have non-zero means and ncp is the sum of squares of the means.

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

FParameter-class AbscontDistribution-class Reals-class rf

```
F <- Fd(df1 = 1, df2 = 1) # F is a F distribution with df=1 and df2=1.  
r(F)(1) # one random number generated from this distribution, e.g. 29.37863  
d(F)(1) # Density of this distribution is 0.1591549 for x=1 .  
p(F)(1) # Probability that x<1 is 0.5.  
q(F)(.1) # Probability that x<0.02508563 is 0.1.  
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)  
df1(F) # df1 of this distribution is 1.  
df1(F) <- 2 # df1 of this distribution is now 2.  
Fn <- Fd(df1 = 1, df2 = 1, ncp = 0.5)  
# Fn is a F distribution with df=1, df2=1 and ncp =0.5.  
d(Fn)(1) ## from R 2.3.0 on ncp no longer ignored...
```

flat.LCD 69

flat.LCD

Flattening a list of Lebesgue decomposed distributions

Description

flattens a list of Lebesgue decomposed distributions endowed with weights to give one Lebesgue decomposed distribution

Usage

```
flat.LCD(..., mixCoeff = NULL, withgaps = getdistrOption("withgaps"))
```

Arguments

... list of Lebesgue decomposed distributions

mixCoeff Object of class "numeric" of the same length as ...: a vector of probabilities

for the mixing components.

withgaps logical; shall gaps be detected empirically?

Details

flat.LCD flattens a list of Lebesgue decomposed distributions given through ..., i.e., it takes all list elements and mixing coefficients and builds up the mixed distribution (forgetting about the components); the result will be one distribution of class UnivarLebDecDistribution. If mixCoeff is missing, all list elements are equally weighted. It is used internally in our methods for "*", "/", "^" (see operators-methods), Minimum, and convpow, as well in method flat.mix.

Value

flat.LCD returns an object of class UnivarLebDecDistribution.

Author(s)

Peter Ruckdeschel peter.ruckdeschel@uni-oldenburg.de>

See Also

UnivarLebDecDistribution-class, operators-methods

```
D1 <- as(Norm(), "UnivarLebDecDistribution")
D2 <- as(Pois(1), "UnivarLebDecDistribution")
D3 <- as(Binom(1,.4), "UnivarLebDecDistribution")
flat.LCD(D1,D2,D3, mixCoeff = c(0.4,0.5,0.1))
```

70 flat.mix

flat.mix

Default procedure to fill slots d,p,q given r for Lebesgue decomposed distributions

Description

function to do get empirical density, cumulative distribution and quantile function from random numbers

Usage

```
flat.mix(object)
```

Arguments

object

object of class UnivariateMixingDistribution

Details

flat.mix generates 10^e random numbers, by default

$$e = RtoDPQ.e$$

. Replicates are assumed to be part of the discrete part, unique values to be part of the a.c. part of the distribution. For the replicated ones, we generate a discrete distribution by a call to ${\tt DiscreteDistribution}$. The a.c. density is formed on the basis of n points using approxfun and density (applied to the unique values), by default

$$n = DefaultNrGridPoints$$

. The cumulative distribution function is based on all random variables, and, as well as the quantile function, is also created on the basis of n points using approxfun and ecdf. Of course, the results are usually not exact as they rely on random numbers.

Value

flat.mix returns an object of class UnivarLebDecDistribution.

Note

Use RtoDPQ for absolutely continuous and RtoDPQ. d for discrete distributions.

Author(s)

Peter Ruckdeschel peter.ruckdeschel@uni-oldenburg.de>

See Also

UnivariateDistribution-class, density, approxfun, ecdf

FParameter-class 71

Examples

FParameter-class

Class "FParameter"

Description

The parameter of a F distribution, used by Fd-class

Objects from the Class

Objects can be created by calls of the form new("FParameter", df1, df2, ncp). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Fd is instantiated.

Slots

```
df1 Object of class "numeric": the degrees of freedom of the nominator of an F distribution df2 Object of class "numeric": the degrees of freedom of the denominator of an F distribution ncp Object of class "numeric": the noncentrality parameter of an F distribution name Object of class "character": a name / comment for the parameters
```

Extends

```
Class "Parameter", directly.
```

Methods

```
initialize signature(.Object = "FParameter"): initialize method

df1 signature(object = "FParameter"): returns the slot df1 of the parameter of the distribution

df1<- signature(object = "FParameter"): modifies the slot df1 of the parameter of the distribution

df2 signature(object = "FParameter"): returns the slot df2 of the parameter of the distribution

df2<- signature(object = "FParameter"): modifies the slot df2 of the parameter of the distribution</pre>
```

72 Gammad-class

ncp signature(object = "FParameter"): returns the slot ncp of the parameter of the distribution
ncp<- signature(object = "FParameter"): modifies the slot ncp of the parameter of the distribution</pre>

Author(s)

Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

Fd-class Parameter-class

Examples

```
W <- new("FParameter", df1 = 1, df2 = 1, ncp = 0) df2(W) # df2 of this distribution is 1. df2(W) <- 2 # df2 of this distribution is now 2.
```

Gammad-class

Class "Gammad"

Description

The Gammad distribution with parameters shape $= \alpha$, by default = 1, and scale $= \sigma$, by default = 1, has density

$$d(x) = \frac{1}{\sigma^{\alpha} \Gamma(\alpha)} x^{\alpha - 1} e^{-x/\sigma}$$

for $x>0,\,\alpha>0$ and $\sigma>0$. The mean and variance are $E(X)=\alpha\sigma$ and $Var(X)=\alpha\sigma^2$. C.f. rgamma

Objects from the Class

Objects can be created by calls of the form Gammad(scale, shape). This object is a gamma distribution.

Slots

img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param Object of class "GammaParameter": the parameter of this distribution (scale and shape), declared at its instantiation

- r Object of class "function": generates random numbers (calls function rgamma)
- d Object of class "function": density function (calls function dgamma)

Gammad-class 73

- p Object of class "function": cumulative function (calls function pgamma)
- q Object of class "function": inverse of the cumulative function (calls function qgamma)
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

```
Class "ExpOrGammaOrChisq", directly.
```

Class "AbscontDistribution", by class "ExpOrGammaOrChisg".

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "UnivariateDistribution".

Methods

```
initialize signature(.Object = "Gammad"): initialize method
```

scale signature(object = "Gammad"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Gammad"): modifies the slot scale of the parameter of the distribution

shape signature(object = "Gammad"): returns the slot shape of the parameter of the distribution

shape<- signature(object = "Gammad"): modifies the slot shape of the parameter of the distribution

- + signature(e1 = "Gammad", e2 = "Gammad"): For the Gamma distribution we use its closedness under convolutions.
- * signature(e1 = "Gammad", e2 = "numeric"): For the Gamma distribution we use its closedness under positive scaling transformations.

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

GammaParameter-class AbscontDistribution-class Reals-class rgamma

74 GammaParameter-class

Examples

```
G <- Gammad(scale=1,shape=1) # G is a gamma distribution with scale=1 and shape=1. r(G)(1) # one random number generated from this distribution, e.g. 0.1304441 d(G)(1) # Density of this distribution is 0.3678794 for x=1. p(G)(1) # Probability that x<1 is 0.6321206. q(G)(.1) # Probability that x<0.1053605 is 0.1. ## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.) scale(G) # scale of this distribution is 1. q(G)(...) scale(G) <- 2 # scale of this distribution is now 2.
```

GammaParameter-class Class "GammaParameter"

Description

The parameter of a gamma distribution, used by Gammad-class

Objects from the Class

Objects can be created by calls of the form new("GammaParameter", shape, scale). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Gammad is instantiated.

Slots

```
shape Object of class "numeric": the shape of a Gamma distribution scale Object of class "numeric": the scale of a Gamma distribution name Object of class "character": a name / comment for the parameters
```

Extends

```
Class "Parameter", directly.
```

Methods

```
initialize signature(.Object = "GammaParameter"): initialize method
```

scale signature(object = "GammaParameter"): returns the slot scale of a parameter of a Gamma
distribution

scale<- signature(object = "GammaParameter"): modifies the slot scale of a parameter of a
Gamma distribution</pre>

shape signature(object = "GammaParameter"): returns the slot shape of a parameter of a Gamma
distribution

shape<- signature(object = "GammaParameter"): modifies the slot shape of a parameter of a
Gamma distribution</pre>

gaps-methods 75

Author(s)

```
Thomas Stabla <statho3@web.de>,
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Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

```
Gammad-class Parameter-class
```

Examples

```
W <- new("GammaParameter",scale=1,shape=1)
shape(W) # shape of this distribution is 1.
shape(W) <- 2 # shape of this distribution is now 2.</pre>
```

gaps-methods

Methods for Functions gaps and setgaps in Package 'distr'

Description

[set]gaps-methods

Usage

Arguments

object	object of class "AbscontDistribution" (or subclasses)
	further arguments to be passed to setgaps; not yet used.
value	$n\times 2$ matrix m of numerics where c(t(m)) is an ordered vector; value to be assigned to slot gaps
exactq	density values smaller than $10^{-\text{exactq}}$ are considered as 0.
ngrid	number of gridpoints at which the density is evaluated.

76 Geom-class

Methods

gaps signature(object = "AbscontDistribution"): returns slot gaps of an absolutely continuous distribution

setgaps signature(object = "AbscontDistribution"): tries to find out the gaps (where d(object)
is approximately 0) and fills slot gaps of object correspondingly

setgaps signature(object = "UnivarMixingDistribution"): for each mixing component, if it has a slot gaps, tries to find out the gaps and fills slot gaps of the component correspondingly, and, subsequently merges all found gap-slots of the components to a gap-slot for the object, using internal function .mergegaps2.

gaps<- signature(object = "AbscontDistribution"): modifies slot gaps of an absolutely continuous distribution

Geom-class

Class "Geom"

Description

The geometric distribution with prob = p has density

$$p(x) = p(1-p)^x$$

for x = 0, 1, 2, ...

C.f. rgeom

Objects from the Class

Objects can be created by calls of the form Geom(prob). This object is a geometric distribution.

Slots

img Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".

param Object of class "NbinomParameter": the parameter of this distribution (prob), declared at its instantiation (size=1)

- r Object of class "function": generates random numbers (calls function rgeom)
- d Object of class "function": density function (calls function dgeom)
- p Object of class "function": cumulative function (calls function pgeom)
- q Object of class "function": inverse of the cumulative function (calls function geom). The quantile is defined as the smallest value x such that $F(x) \ge p$, where F is the distribution function.

support Object of class "numeric": a (sorted) vector containing the support of the discrete density function

.withArith logical: used internally to issue warnings as to interpretation of arithmetics

Geom-class 77

- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

```
Class "DiscreteDistribution", directly.
Class "Nbinom", directly.
Class "UnivariateDistribution", by class "DiscreteDistribution".
Class "Distribution", by class "DiscreteDistribution".
```

Contains-Relations

By means of a contains argument in the class declaration, R "knows" that a distribution object obj of class "Geom" also is a negative Binomial distribution with parameters size = 1, prob = prob(obj)

Methods

```
initialize signature(.Object = "Geom"): initialize method
prob signature(object = "Geom"): returns the slot prob of the parameter of the distribution
prob<- signature(object = "Geom"): modifies the slot prob of the parameter of the distribution</pre>
```

Note

Working with a computer, we use a finite interval as support which carries at least mass 1-getdistrOption("TruncQuantile

Author(s)

```
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Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

 ${\tt Nbinom-class\ GeomParameter-class\ Discrete Distribution-class\ Naturals-class\ rgeom\ Discrete Distribution-class\ rgeom\ Distribution-class\ rgeom\ Distribution-class\ rgeom\$

Examples

```
G <- Geom(prob = 0.5) # G is a geometric distribution with prob = 0.5. r(G)(1) # one random number generated from this distribution, e.g. 0 d(G)(1) # Density of this distribution is 0.25 for x = 1. p(G)(1) # Probability that x<1 is 0.75. q(G)(.1) # x = 0 is the smallest value x such that p(G)(x) >= 0.1.
```

78 getLabel

```
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.) prob(G) # prob of this distribution is 0.5. prob(G) <- 0.6 # prob of this distribution is now 0.6. as(G,"Nbinom") G+G+G
```

getLabel

Labels for distribution objects

Description

a help function to get reasonable labels for distribution objects

Usage

```
getLabel(x, withnames = TRUE)
```

Arguments

x a distribution object

withnames logical: are the parameters (if any) of x to be displayed with names?

Remark

The need for this helper function (external to our plot methods) was brought to our attention in a mail by Kouros Owzar <owzar001@mc.duke.edu>.

Author(s)

Peter Ruckdeschel peter.ruckdeschel@uni-oldenburg.de>

See Also

```
plot-methods
```

Examples

```
## example due to Kouros Owzar:
foo<- function(law,n, withnames = TRUE)
    {
        data.frame(muhat=mean(r(law)(n)),n=n,law= getLabel(law,withnames))
     }
### a function that groups certain informations on
## created with distribution objects
do.call("rbind",lapply(list(Exp(1),Norm(0,1),Weibull(1,1)),foo,n=100))
do.call("rbind",lapply(list(Exp(1),Norm(0,1),Weibull(1,1)),foo,n=100,FALSE))</pre>
```

getLow,getUp 79

getLow, getUp functions of package distr

Description

getLow, getUp return lower and upper endpoint of a distribution — truncated to lower/upper TruncQuantile if infinite; in case of an object of class "LatticeDistribution" with infinite lattice length, we search for the smallest/largest point in the lattice which is returned by succesive halving of x=0.5 in q(object)(x,lower.tail) for lower.tail TRUE resp. false.

Usage

```
## S4 method for signature 'AbscontDistribution'
getUp(object,
                                      eps = getdistrOption("TruncQuantile"))
## S4 method for signature 'DiscreteDistribution'
getUp(object, ...)
## S4 method for signature 'LatticeDistribution'
getUp(object, ...)
## S4 method for signature 'UnivarLebDecDistribution'
getUp(object,
                                      eps = getdistrOption("TruncQuantile"))
## S4 method for signature 'UnivarMixingDistribution'
getUp(object,
                                      eps = getdistrOption("TruncQuantile"))
## S4 method for signature 'AbscontDistribution'
getLow(object,
                                       eps = getdistrOption("TruncQuantile"))
## S4 method for signature 'DiscreteDistribution'
getLow(object, ...)
## S4 method for signature 'LatticeDistribution'
getLow(object, ...)
## S4 method for signature 'UnivarLebDecDistribution'
getLow(object,
                                      eps = getdistrOption("TruncQuantile"))
## S4 method for signature 'UnivarMixingDistribution'
getLow(object,
                                      eps = getdistrOption("TruncQuantile"))
```

Arguments

object	a distribution object
eps	truncation point (numeric)
•••	for convenience only; makes it possible to call getLow, getUp with argument eps no matter of the class of object; is ignored in these functions.

80 Huberize-methods

Value

```
getLow, getUp a numeric of length 1
```

Author(s)

Peter Ruckdeschel peter.ruckdeschel@uni-oldenburg.de>

Huberize-methods

Methods for function Huberize in Package 'distr'

Description

Huberize-methods

Usage

Arguments

object distribution object

... further arguments for Huberize; takes up lower, upper, with Simplify.

lower numeric; lower truncation point upper numeric; upper truncation point

withSimplify logical; is result to be piped through a call to simplifyD?

Value

the corresponding distribution of the truncated random variable

Methods

Huberize signature(object = "AcDcLcDistribution"): returns the unconditioned distribution of min(upper,max(X,lower)), if X is distributed according to object; the result is of class "UnivarLebDecDistribution" in general.

See Also

Truncate

Examples

```
Hub <- Huberize(Norm(),lower=-1,upper=2)
Hub
plot(Hub)</pre>
```

Hyper-class 81

Hyper-class

Class "Hyper"

Description

The hypergeometric distribution is used for sampling without replacement. The density of this distribution with parameters m, n and k (named Np, N-Np, and n, respectively in the reference below) is given by

$$p(x) = \binom{m}{x} \binom{n}{k-x} / \binom{m+n}{k}$$

for $x = 0, \dots, k$. C.f. rhyper

Objects from the Class

Objects can be created by calls of the form Hyper(m,n,k). This object is a hypergeometric distribution.

Slots

img Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".

param Object of class "HyperParameter": the parameter of this distribution (m, n, k), declared at its instantiation

- r Object of class "function": generates random numbers (calls function rhyper)
- d Object of class "function": density function (calls function dhyper)
- p Object of class "function": cumulative function (calls function phyper)
- q Object of class "function": inverse of the cumulative function (calls function qhyper). The α -quantile is defined as the smallest value x such that $p(x) \geq \alpha$, where p is the cumulative function.

support: Object of class "numeric": a (sorted) vector containing the support of the discrete density function

- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "DiscreteDistribution", directly.

Class "UnivariateDistribution", by class "DiscreteDistribution".

Class "Distribution", by class "DiscreteDistribution".

Methods

```
initialize signature(.Object = "Hyper"): initialize method

m signature(object = "Hyper"): returns the slot m of the parameter of the distribution

m <- signature(object = "Hyper"): modifies the slot m of the parameter of the distribution

n signature(object = "Hyper"): returns the slot n of the parameter of the distribution

n <- signature(object = "Hyper"): modifies the slot n of the parameter of the distribution

k signature(object = "Hyper"): returns the slot k of the parameter of the distribution

k <- signature(object = "Hyper"): modifies the slot k of the parameter of the distribution</pre>
```

Author(s)

```
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Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

HyperParameter-class DiscreteDistribution-class Naturals-class rhyper

Examples

```
H <- Hyper(m=3,n=3,k=3) # H is a hypergeometric distribution with m=3,n=3,k=3. r(H)(1) # one random number generated from this distribution, e.g. 2 d(H)(1) # Density of this distribution is 0.45 for x=1. p(H)(1) # Probability that x<1 is 0.5. q(H)(.1) # x=1 is the smallest value x such that p(H)(x)>=0.1. ## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.) m(H) # m of this distribution is 3. m(H) <- 2 # m of this distribution is now 2.
```

 $HyperParameter-class \quad \textit{Class "HyperParameter"}$

Description

The parameter of a hypergeometric distribution, used by Hyper-class

Objects from the Class

Objects can be created by calls of the form new("HyperParameter",k,m,n). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Hyper is instantiated.

HyperParameter-class 83

Slots

```
k Object of class "numeric": k of a hypergeometric distribution
m Object of class "numeric": m of a hypergeometric distribution
n Object of class "numeric": n of a hypergeometric distribution
name Object of class "character": a name / comment for the parameters
```

Extends

```
Class "Parameter", directly.
```

Methods

```
initialize signature(.Object = "HyperParameter"): initialize method
k signature(object = "HyperParameter"): returns the slot k of the parameter of the distribution
```

- k<- signature(object = "HyperParameter"): modifies the slot k of the parameter of the distribution
- m signature(object = "HyperParameter"): returns the slot m of the parameter of the distribution
- m<- signature(object = "HyperParameter"): modifies the slot m of the parameter of the distribution
- ${\bf n}$ signature(object = "HyperParameter"): returns the slot n of the parameter of the distribution
- n<- signature(object = "HyperParameter"): modifies the slot n of the parameter of the distribution

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

```
Hyper-class Parameter-class
```

Examples

```
W <- new("HyperParameter",k=3, m=3, n=3) m(W) # m of this distribution is 3. m(W) <- 2 # m of this distribution is now 2.
```

84 img-methods

igamma

Inverse of the digamma function

Description

Function igamma is a numerical inverse of digamma.

Usage

```
igamma(v)
```

Arguments

٧

a numeric in the range [-100000,18]

Details

igamma is vectorized; it is won by spline inversion of a grid; it works well for range [digamma(1e-5);digamma(1e8)] or [-100000,18].

Value

igamma(x) is a value u such that digamma(u is approximately x.

Author(s)

Peter Ruckdeschel peter.ruckdeschel@uni-oldenburg.de>

See Also

digamma

Examples

```
igamma(digamma(c(1e-4,1,20,1e8)))
```

img-methods

Methods for Function img in Package 'distr'

Description

img-methods

Methods

img signature(object = "Distribution"): returns the image space / domain of the distribution

k-methods 85

k-methods

Methods for Function k in Package 'distr'

Description

k-methods

Methods

k signature(object = "HyperParameter"): returns the slot k of the parameter of the distribution

k<- signature(object = "HyperParameter"): modifies the slot k of the parameter of the distribution

k signature(object = "Hyper"): returns the slot k of the parameter of the distribution

k<- signature(object = "Hyper"): modifies the slot k of the parameter of the distribution

lambda-methods

Methods for Function lambda in Package 'distr'

Description

lambda-methods

Methods

lambda signature(object = "PoisParameter"): returns the slot lambda of the parameter of the
 distribution

lambda<- signature(object = "PoisParameter"): modifies the slot lambda of the parameter
 of the distribution</pre>

lambda signature(object = "Pois"): returns the slot lambda of the parameter of the distribution

lambda<- signature(object = "Pois"): modifies the slot lambda of the parameter of the distribution 86 Lattice-class

|--|

Description

Class Lattice formalizes an affine linearly generated grid of (support) points pivot + (0: (Length-1)) * width; this is used for subclass LatticeDistribution of class DiscreteDistribution which in addition to the latter contains a slot lattice of class Lattice.

Usage

```
Lattice(pivot = 0, width = 1, Length = 2, name = "a lattice")
```

Arguments

pivot	the (finite) utmost left or right value of the lattice
width	the (finite) grid-width; if negative the lattice is expanded to the left, else to the right
Length	the (possibly infinite) length of the lattice
name	the (possibly empty) name of the lattice (inherited from class rSpace)

Objects from the Class

Objects may be generated by calling the generating function Lattice.

Slots

Extends

```
Class "rSpace", directly.
```

Methods

```
pivot signature(.Object = "Lattice"): returns the 'pivot' slot
pivot<- signature(.Object = "Lattice"): modifies the 'pivot' slot
width signature(.Object = "Lattice"): returns the 'width' slot
width<- signature(.Object = "Lattice"): modifies the 'width' slot
Length signature(.Object = "Lattice"): returns the 'Length' slot
Length<- signature(.Object = "Lattice"): modifies the 'Length' slot</pre>
```

LatticeDistribution 87

Author(s)

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See Also

```
rSpace-class LatticeDistribution-class
```

Examples

```
L <- Lattice(pivot = 0, width = 1, Length = Inf, name = "the Naturals") name(L) pivot(L) <- 1 ### now starting from 1
```

LatticeDistribution

Class "LatticeDistribution"

Description

The LatticeDistribution-class is the mother-class of the classes Binom, Dirac, Geom, Hyper, Nbinom and Poisson. It formalizes a distribution on a regular affine linear lattice.

Usage

Arguments

DiscreteDistribution

an object of class DiscreteDistribution or AffLinDiscreteDistribution to be coerced to LatticeDistribution or AffLinLatticeDistribution, respectively.

spectively

lattice lattice (of class Lattice) which determines the support of the discrete distribu-

tion

supp numeric vector which forms the support of the discrete distribution.

prob vector of probability weights for the elements of supp.

.withArith normally not set by the user, but if determining the entries supp, prob distribu-

tional arithmetics was involved, you may set this to TRUE.

.withSim normally not set by the user, but if determining the entries supp, prob simula-

tions were involved, you may set this to TRUE.

check logical: if TRUE, LatticeDistribution() throws an error if argument lattice

and other arguments are inconsistent or if there is no way to automatically generate a lattice argument. If check == FALSE, LatticeDistribution() returns

an object of DiscreteDistribution, ignoring argument lattice

88 LatticeDistribution

Symmetry

you may help R in calculations if you tell it whether the distribution is non-symmetric (default) or symmetric with respect to a center; in this case use Symmetry=SphericalSymmetry(center).

Details

Typical usages are

```
LatticeDistribution(DiscreteDistribution)
LatticeDistribution(lattice, DiscreteDistribution)
LatticeDistribution(lattice, supp, prob, .withArith, .withSim, check = FALSE)
LatticeDistribution(lattice, supp, prob)
LatticeDistribution(supp)
```

For the generating function LatticeDistribution(), the arguments are processed in the following order:

Arguments .withSim and .withArith are used in any case.

If there is an argument DiscreteDistribution (of the respective class), all its slots (except for .withSim and .withArith) will be used for filling the slots of the object of class LatticeDistribution()/AffLinLatticeD If in addition, there is an argument lattice of class Lattice, it will be checked for consistency with argument DiscreteDistribution and if oK will be used for slot lattice of the object of class LatticeDistribution()/AffLinLatticeDistribution(). In case there is no lattice argument, slot lattice will be constructed from slot support from argument DiscreteDistribution.

If there is no argument DiscreteDistribution, but there are arguments supp and lattice (the latter of class Lattice) then these are checked for consistency and if oK, generating function DiscreteDistribution() is called with arguments supp, prob, .withArith, and .withSim to produce an object of class DiscreteDistribution the slots of which will be used for the filling the slots of the object of class LatticeDistribution()/AffLinLatticeDistribution(). If in this case, argument prob is not given explicitly, all elements in supp are equally weighted.

If there is no argument DiscreteDistribution, but there is an argument lattice of class Lattice (but no argument slot) then if Length(lattice) is finite, a corresponding support vector supp is generated from argument lattice and generating function DiscreteDistribution() is called with arguments supp, prob, .withArith, and .withSim to produce an object of class DiscreteDistribution the slots of which will be used for the filling the slots of the object of class LatticeDistribution(). If in the same situation Length(lattice) is not finite, a finite length for the support vector is extracted from argument prob and after generating supp one procedes as in the finite Length(lattice) case.

If there is no argument DiscreteDistribution and no argument lattice of class Lattice but an argument supp then it will be checked if supp makes for a lattice, and if so, DiscreteDistribution() is called with arguments supp, prob, .withArith, and .withSim to produce an object of class DiscreteDistribution the slots of which will be used for the filling the slots of the object of class

LatticeDistribution-class 89

LatticeDistribution(). The corresponding lattice-slot will be filled with information from argument supp.

The price for this flexibility of arguments, LatticeDistribution() may be called with, is that you should call LatticeDistribution() with *named arguments* only.

Note that internally we suppress lattice points from the support where the probability is 0.

Objects from the Class

The usual way to generate objects of class LatticeDistribution is to call the generating function LatticeDistribution() (see details).

Somewhat more flexible, but also proner to inconsistencies is a call to new("LatticeDistribution"), where you may explicitly specify random number generator, (counting) density, cumulative distribution and quantile functions. For convenience, in this call to new("LatticeDistribution"), an additional possibility is to only specify the random number generator. The function RtoDPQ.d then approximates the three remaining slots d, p and q by random sampling.

Note

Working with a computer, we use a finite interval as support which carries at least mass 1-getdistrOption("TruncQuantile

Author(s)

Peter Ruckdeschel peter.ruckdeschel@uni-oldenburg.de>

See Also

Parameter-class Lattice-class LatticeDistribution-class Reals-class RtoDPQ.d

Examples

LatticeDistribution-class

Class "LatticeDistribution"

Description

The LatticeDistribution-class is the mother-class of the classes Binom, Dirac, Geom, Hyper, Nbinom and Poisson. It formalizes a distribution on a regular affine linear lattice.

90 LatticeDistribution-class

Objects from the Class

The usual way to generate objects of class LatticeDistribution is to call the generating function LatticeDistribution.

Somewhat more flexible, but also proner to inconsistencies is a call to new("LatticeDistribution"), where you may explicitly specify random number generator, (counting) density, cumulative distribution and quantile functions. For convenience, in this call to new("LatticeDistribution"), an additional possibility is to only specify the random number generator. The function RtoDPQ.d then approximates the three remaining slots d, p and q by random sampling.

Slots

img Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"

param Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of a discrete distribution"

- r Object of class "function": generates random numbers
- d Object of class "function": (counting) density/probability function
- p Object of class "function": cumulative distribution function
- q Object of class "function": quantile function
- support Object of class "numeric": a (sorted) vector containing the support of the discrete density function

lattice Object of class "Lattice": the lattice generating the support.

- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "UnivariateDistribution", directly.
Class "Distribution", by class "UnivariateDistribution".

Methods

initialize signature(.Object = "LatticeDistribution"): initialize method

- signature(e1 = "LatticeDistribution"): application of '-' to this lattice distribution
- * signature(e1 = "LatticeDistribution", e2 = "numeric"): multiplication of this lattice distribution by an object of class 'numeric'
- / signature(e1 = "LatticeDistribution",e2 = "numeric"): division of this lattice distribution by an object of class 'numeric'

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+ signature(e1 = "LatticeDistribution", e2 = "numeric"): addition of this lattice distribution to an object of class 'numeric'

- signature(e1 = "LatticeDistribution", e2 = "numeric"): subtraction of an object of class 'numeric' from this lattice distribution
- * signature(e1 = "numeric", e2 = "LatticeDistribution"): multiplication of this lattice distribution by an object of class 'numeric'
- + signature(e1 = "numeric",e2 = "LatticeDistribution"): addition of this lattice distribution to an object of class 'numeric'
- signature(e1 = "numeric", e2 = "LatticeDistribution"): subtraction of this lattice distribution from an object of class 'numeric'
- + signature(e1 = "LatticeDistribution", e2 = "LatticeDistribution"): Convolution of two lattice distributions. Slots p, d and q are approximated by grids.
- signature(e1 = "LatticeDistribution", e2 = "LatticeDistribution"): Convolution of two lattice distributions. The slots p, d and q are approximated by grids.

```
sqrt signature(x = "LatticeDistribution"): exact image distribution of <math>sqrt(x).
```

lattice accessor method to the corresponding slot.

coerce signature(from = "LatticeDistribution", to = "DiscreteDistribution"): coerces an object from "LatticeDistribution" to "DiscreteDistribution" thereby cancelling out support points with probability 0.

Internal subclass "AffLinLatticeDistribution"

To enhance accuracy of several functionals on distributions, mainly from package **distrEx**, there is an internally used (but exported) subclass "AffLinLatticeDistribution" which has extra slots a, b (both of class "numeric"), and X0 (of class "LatticeDistribution"), to capture the fact that the object has the same distribution as a * X0 + b. This is the class of the return value of methods

```
- signature(e1 = "LatticeDistribution")
* signature(e1 = "LatticeDistribution",e2 = "numeric")
/ signature(e1 = "LatticeDistribution",e2 = "numeric")
+ signature(e1 = "LatticeDistribution",e2 = "numeric")
- signature(e1 = "LatticeDistribution", e2 = "numeric")
* signature(e1 = "numeric",e2 = "LatticeDistribution")
+ signature(e1 = "numeric",e2 = "LatticeDistribution")
- signature(e1 = "numeric",e2 = "LatticeDistribution")
- signature(e1 = "AffLinLatticeDistribution")
* signature(e1 = "AffLinLatticeDistribution",e2 = "numeric")
/ signature(e1 = "AffLinLatticeDistribution",e2 = "numeric")
+ signature(e1 = "AffLinLatticeDistribution", e2 = "numeric")
- signature(e1 = "AffLinLatticeDistribution",e2 = "numeric")
* signature(e1 = "numeric",e2 = "AffLinLatticeDistribution")
+ signature(e1 = "numeric",e2 = "AffLinLatticeDistribution")
- signature(e1 = "numeric",e2 = "AffLinLatticeDistribution")
```

There is also an explicit coerce-method from class "AffLinLatticeDistribution" to class "AffLinDiscreteDistributi which cancels out support points with probability 0.

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Note

Working with a computer, we use a finite interval as support which carries at least mass 1-getdistrOption("TruncQuantile

Author(s)

See Also

LatticeDistribution Parameter-class Lattice-class UnivariateDistribution-class DiscreteDistribution-class Binom-class Dirac-class Geom-class Hyper-class Nbinom-class Pois-class AbscontDistribution-class Reals-class RtoDPQ.d

Examples

```
B <- Binom(prob = 0.1,size = 10) # B is a Binomial distribution w/ prob=0.1 and size=10. P <- Pois(lambda = 1) # P is a Poisson distribution with lambda = 1. D1 <- B+1 # a new Lattice distributions with exact slots d, p, q D2 <- D1*3 # a new Lattice distributions with exact slots d, p, q D3 <- B+P # a new Lattice distributions with approximated slots d, p, q D4 <- D1+P # a new Lattice distributions with approximated slots d, p, q support(D4) # the (approximated) support of this distribution is 1, 2, ..., 21 r(D4)(1) # one random number generated from this distribution, e.g. 4 d(D4)(1) # The (approximated) density for x=1 is 0.1282716. p(D4)(1) # The (approximated) probability that x<=1 is 0.1282716. q(D4)(.5) # The (approximated) 50 percent quantile is 3. ## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)
```

Length-methods

Methods for Function Length in Package 'distr'

Description

Length-methods

Methods

```
Length signature(object = "Lattice"): returns the slot Length of the lattice
```

Length<- signature(object = "Lattice"): modifies the slot Length of the lattice

Length signature(object = "LatticeDistribution"): returns the slot Length of the lattice slot of the distribution

Length<- signature(object = "LatticeDistribution"): modifies the slot Length of the lattice slot of the distribution</pre>

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liesIn-methods

Methods for Function liesIn in Package 'distr'

Description

liesIn-methods

Methods

```
liesIn signature(object = "EuclideanSpace", x = "numeric"):
    Does a particular vector lie in this space or not?
liesIn signature(object = "Naturals", x = "numeric"):
    Does a particular vector only contain naturals?
```

liesInSupport

Generic Function for Testing the Support of a Distribution

Description

The function tests if x lies in the support of the distribution object.

Usage

```
liesInSupport(object, x, ...)
## S4 method for signature 'UnivarLebDecDistribution,numeric'
liesInSupport(object,x, checkFin = FALSE)
## S4 method for signature 'UnivarMixingDistribution,numeric'
liesInSupport(object,x, checkFin = FALSE)
## S4 method for signature 'LatticeDistribution, numeric'
liesInSupport(object,x, checkFin = FALSE)
## S4 method for signature 'DiscreteDistribution, numeric'
liesInSupport(object,x, checkFin = FALSE)
## S4 method for signature 'AbscontDistribution, numeric'
liesInSupport(object,x, checkFin = FALSE)
## S4 method for signature 'Distribution, matrix'
liesInSupport(object,x, checkFin = FALSE)
## S4 method for signature 'ExpOrGammaOrChisq,numeric'
liesInSupport(object,x, checkFin = TRUE)
## S4 method for signature 'Lnorm, numeric'
liesInSupport(object,x, checkFin = TRUE)
## S4 method for signature 'Fd, numeric'
liesInSupport(object,x, checkFin = TRUE)
## S4 method for signature 'Norm, numeric'
liesInSupport(object,x, checkFin = TRUE)
```

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```
## S4 method for signature 'DExp,numeric'
liesInSupport(object,x, checkFin = TRUE)
## S4 method for signature 'Cauchy,numeric'
liesInSupport(object,x, checkFin = TRUE)
## S4 method for signature 'Td,numeric'
liesInSupport(object,x, checkFin = TRUE)
## S4 method for signature 'Logis,numeric'
liesInSupport(object,x, checkFin = TRUE)
## S4 method for signature 'Weibull,numeric'
liesInSupport(object,x, checkFin = TRUE)
## S4 method for signature 'Unif,numeric'
liesInSupport(object,x, checkFin = TRUE)
## S4 method for signature 'Beta,numeric'
liesInSupport(object,x, checkFin = TRUE)
```

Arguments

object of class "Distribution"

x numeric vector or matrix

checkFin logical: in case FALSE, we simply check whether x lies in the *numerical* (i.e.,

possibly cut to relevant quantile range) support; in case TRUE we try to check this by more exact techniques (e.g. in case of lattice distributions) and by using slot .finSupport / the return values of q.l(object) in 0 and 1. This is only

used on discrete (parts of) distributions).

... used for specific arguments to particular methods.

Value

logical vector

Methods

- object = "DiscreteDistribution", x = "numeric": We return a logical vector of the same length
 as x with TRUE when x lies in the support of object. As support we use the value of
 support(object), so this is possibly cut to relevant quantile ranges. In case checkFin is
 TRUE, in addition, we flag those coordinates to TRUE where x < min(support(object)) if
 is.na(object@.finSupport[1]) or object@.finSupport[1]==FALSE or q.1(object)(0)==-Inf,
 and similarly, where x > max(support(object)) if is.na(object@.finSupport[2]) or object@.finSupport[2]==
 or q.1(object)(1)==Inf. In addition we flag those coordinates to TRUE where q.1(object)(0)<=x<min(support(object@.finSupport[1]==TRUE and, similarly, where q.1(object)(1)>=x>max(support(object))
 if object@.finSupport[2]==TRUE.
- **object = "Distribution"**, **x = "matrix"**: Argument x is cast to vector and then the respective liesInSupport method for vectors is called. The method throws an arror when the dispatch mechanism does not find a suitable, applicable respective vector-method.
- object = "AbscontDistribution", x = "numeric": We return a logical vector of the same length
 as x with TRUE where q.l(object)(0)<=x<=q.l(object)(1) (and replace the boundary val ues by q.l(object)(10*.Machine\$double.eps) resp. q.l(object)(1-10*.Machine\$double.eps)
 once the return values for 0 or 1 return are NaN.</pre>

Lnorm-class 95

object = "LatticeDistribution", x = "numeric": We return a logical vector of the same length
 as x with TRUE when x lies in the support of object. As support we use the value of
 support(object), so this is possibly cut to relevant quantile ranges. In case checkFin is
 TRUE, we instead use the lattice information: We check whether all values (x-pivot(lattice(object))/width(lattice non-negative integers and are non larger than Length(lattice(object))-1. In addition,
 we flag those coordinates to TRUE where x < min(support(object)) if is.na(object@.finSupport[1])
 or object@.finSupport[1]==FALSE, and similarly, where x > max(support(object)) if
 is.na(object@.finSupport[2]) or object@.finSupport[2]==FALSE.

- **object = "UnivarLebDecDistribution"**, **x = "numeric"**: We split up object into discrete and absolutely continuous part and for each of them apply liesInSupport separately; the two return values are combined by a coponentwise logical |.
- **object = "UnivarMixingDistribution"**, **x = "numeric"**: We first cast object to UnivarLebDecDistribution by flat.mix and then apply the respective method.

Author(s)

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See Also

Distribution-class

Examples

```
liesInSupport(Exp(1), rnorm(10))

# note
x <- rpois(10, lambda = 10)
liesInSupport(Pois(1), x)
# better
liesInSupport(Pois(1), x, checkFin = TRUE)
liesInSupport(Pois(1), 1000*x, checkFin = TRUE)
liesInSupport(-10*Pois(1), -10*x+1, checkFin = TRUE)

xs = c(1000*x,runif(10))
D <- UnivarMixingDistribution(Pois(1),Unif())
liesInSupport(D, xs)</pre>
```

Lnorm-class

Class "Lnorm"

Description

The log normal distribution has density

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

where μ , by default = 0, and σ , by default = 1, are the mean and standard deviation of the logarithm. C.f. rlnorm

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Objects from the Class

Objects can be created by calls of the form Lnorm(meanlog, sdlog). This object is a log normal distribution.

Slots

- img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".
- param Object of class "LnormParameter": the parameter of this distribution (meanlog and sdlog), declared at its instantiation
- r Object of class "function": generates random numbers (calls function rlnorm)
- d Object of class "function": density function (calls function dlnorm)
- p Object of class "function": cumulative function (calls function plnorm)
- q Object of class "function": inverse of the cumulative function (calls function qlnorm)
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "AbscontDistribution", directly.
Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Lnorm"): initialize method

meanlog signature(object = "Lnorm"): returns the slot meanlog of the parameter of the distribution

meanlog<- signature(object = "Lnorm"): modifies the slot meanlog of the parameter of the
distribution</pre>

sdlog signature(object = "Lnorm"): returns the slot sdlog of the parameter of the distribution

sdlog<- signature(object = "Lnorm"): modifies the slot sdlog of the parameter of the distribution

* signature(e1 = "Lnorm", e2 = "numeric"): For the Lognormal distribution we use its closedness under positive scaling transformations.

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Note

```
The mean is E(X) = exp(\mu + 1/2\sigma^2), and the variance Var(X) = exp(2\mu + \sigma^2)(exp(\sigma^2) - 1) and hence the coefficient of variation is \sqrt{exp(\sigma^2) - 1} which is approximately \sigma when that is small (e.g., \sigma < 1/2).
```

Author(s)

```
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Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

LnormParameter-class AbscontDistribution-class Reals-class rlnorm

Examples

```
L <- Lnorm(meanlog=1,sdlog=1) # L is a lnorm distribution with mean=1 and sd=1. r(L)(1) # one random number generated from this distribution, e.g. 3.608011 d(L)(1) # Density of this distribution is 0.2419707 for x=1. p(L)(1) # Probability that x<1 is 0.1586553. q(L)(.1) # Probability that x<0.754612 is 0.1. ## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.) meanlog(L) # meanlog of this distribution is 1. meanlog(L) <- 2 # meanlog of this distribution is now 2.
```

LnormParameter-class Class "LnormParameter"

Description

The parameter of a log normal distribution, used by Lnorm-class

Objects from the Class

Objects can be created by calls of the form new("LnormParameter", meanlog, sdlog). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Lnorm is instantiated.

Slots

```
meanlog Object of class "numeric": the mean of a log normal distribution sdlog Object of class "numeric": the sd of a log normal distribution name Object of class "character": a name / comment for the parameters
```

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Extends

Class "Parameter", directly.

Methods

```
initialize signature(.Object = "LnormParameter"): initialize method
```

sdlog signature(object = "LnormParameter"): returns the slot sdlog of the parameter of the
 distribution

sdlog<- signature(object = "LnormParameter"): modifies the slot sdlog of the parameter of
the distribution</pre>

meanlog signature(object = "LnormParameter"): returns the slot meanlog of the parameter of the distribution

meanlog<- signature(object = "LnormParameter"): modifies the slot meanlog of the parameter of the distribution</pre>

Author(s)

```
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Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

```
Lnorm-class Parameter-class
```

Examples

```
W <- new("LnormParameter",sdlog=1,meanlog=0) meanlog(W) # meanlog of this distribution is 0. meanlog(W) <- 2 # meanlog of this distribution is now 2.
```

location-methods

Methods for Function location in Package 'distr'

Description

location-methods

Methods

location signature(object = "LogisParameter"): returns the slot location of the parameter
 of the distribution

location<- signature(object = "LogisParameter"): modifies the slot location of the parameter of the distribution Logis-class 99

location signature(object = "Logis"): returns the slot location of the parameter of the distribution

location<- signature(object = "Logis"): modifies the slot location of the parameter of the
distribution</pre>

location signature(object = "CauchyParameter"): returns the slot location of the parameter
 of the distribution

location<- signature(object = "CauchyParameter"): modifies the slot location of the parameter of the distribution</pre>

location signature(object = "Cauchy"): returns the slot location of the parameter of the distribution

location<- signature(object = "Cauchy"): modifies the slot location of the parameter of the
 distribution</pre>

location signature(object = "DiracParameter"): returns the slot location of the parameter
 of the distribution

location<- signature(object = "DiracParameter"): modifies the slot location of the parameter of the distribution

location signature(object = "Dirac"): returns the slot location of the parameter of the distribution

location<- signature(object = "Dirac"): modifies the slot location of the parameter of the
 distribution</pre>

Logis-class

Class "Logis"

Description

The Logistic distribution with location = μ , by default = 0, and scale = σ , by default = 1, has distribution function

$$p(x) = \frac{1}{1 + e^{-(x-\mu)/\sigma}}$$

and density

$$d(x) = \frac{1}{\sigma} \frac{e^{(x-\mu)/\sigma}}{(1 + e^{(x-\mu)/\sigma})^2}$$

It is a long-tailed distribution with mean μ and variance $\pi^2/3\sigma^2$. C.f. rlogis

Objects from the Class

Objects can be created by calls of the form Logis(location, scale). This object is a logistic distribution.

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Slots

img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param Object of class "LogisParameter": the parameter of this distribution (location and scale), declared at its instantiation

- r Object of class "function": generates random numbers (calls function rlogis)
- d Object of class "function": density function (calls function dlogis)
- p Object of class "function": cumulative function (calls function plogis)
- q Object of class "function": inverse of the cumulative function (calls function glogis)
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

Methods

initialize signature(.Object = "Logis"): initialize method

location signature(object = "Logis"): returns the slot location of the parameter of the distribution

location<- signature(object = "Logis"): modifies the slot location of the parameter of the
 distribution</pre>

scale signature(object = "Logis"): returns the slot scale of the parameter of the distribution

scale<- signature(object = "Logis"): modifies the slot scale of the parameter of the distribution

- * signature(e1 = "Logis",e2 = "numeric")
- + signature(e1 = "Logis", e2 = "numeric"): For the logistic location scale family we use its closedness under affine linear transformations.

Author(s)

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Matthias Kohl <Matthias.Kohl@stamats.de>

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See Also

LogisParameter-class AbscontDistribution-class Reals-class rlogis

Examples

```
L <- Logis(location = 1, scale = 1) # L is a logistic distribution with location = 1 and scale = 1.  
 r(L)(1) \text{ # one random number generated from this distribution, e.g. 5.87557}   d(L)(1) \text{ # Density of this distribution is 0.25 for x = 1.}   p(L)(1) \text{ # Probability that } x < 1 \text{ is 0.5.}   q(L)(.1) \text{ # Probability that } x < -1.197225 \text{ is 0.1.}   
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.) location(L) # location of this distribution is 1. location(L) <- 2 # location of this distribution is now 2.
```

LogisParameter-class Class "LogisParameter"

Description

The parameter of a logistic distribution, used by Logis-class

Objects from the Class

Objects can be created by calls of the form new("LogisParameter", scale, location). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Logis is instantiated.

Slots

```
scale Object of class "numeric": the scale of a logistic distribution location Object of class "numeric": the location of a logistic distribution name Object of class "character": a name / comment for the parameters
```

Extends

Class "Parameter", directly.

Methods

```
initialize signature(.Object = "LogisParameter"): initialize method
```

location signature(object = "LogisParameter"): returns the slot location of the parameter
 of the distribution

location<- signature(object = "LogisParameter"): modifies the slot location of the parameter of the distribution

scale signature(object = "LogisParameter"): returns the slot scale of the parameter of the
 distribution

scale<- signature(object = "LogisParameter"): modifies the slot scale of the parameter of the distribution 102 makeAbscontDistribution

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

```
Logis-class Parameter-class
```

Examples

```
W <- new("LogisParameter",location=0,scale=1)
scale(W) # scale of this distribution is 1.
scale(W) <- 2 # scale of this distribution is now 2.</pre>
```

m-methods

Methods for Function m in Package 'distr'

Description

m-methods

Methods

```
m signature(object = "HyperParameter"): returns the slot m of the parameter of the distribu-
tion
```

m<- signature(object = "HyperParameter"): modifies the slot m of the parameter of the distribution

m signature(object = "Hyper"): returns the slot m of the parameter of the distribution

m<- signature(object = "Hyper"): modifies the slot m of the parameter of the distribution

makeAbscontDistribution

"makeAbscontDistribution"

Description

Transforms an object of "UnivariateDistribution" to an object of class "makeAbscontDistribution".

Usage

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Arguments

object	Objects of class "UnivariateDistribution" (or subclasses)
gaps	slot gaps (of class "matrix" with two columns) to be filled (i.e. t(gaps) must be ordered if read as vector)
param	<pre>parameter (of class "OptionalParameter")</pre>
img	image range of the distribution (of class "rSpace")
withgaps	logical; shall gaps be reconstructed empirically?
ngrid	number of gridpoints
ер	tolerance epsilon

Details

takes slot p of object and then generates an "AbscontDistribution" object using generating function AbscontDistribution.

Author(s)

Examples

```
Hu <- Huberize(Norm(), -2,1)
Hu
plot(Hu)
Hu0 <- makeAbscontDistribution(Hu)
Hu0
plot(Hu0)</pre>
```

Math-methods

Methods for Functions from group 'Math' in Package 'distr'

Description

Math-methods provide automatical generation of image distributions for random variables transformed by functions from group Math

Methods

Math signature(x = "AbscontDistribution"): application of a mathematical function from group Math, e.g. sin or exp (including log,log10,gamma,lgamma,digamma), to this absolutely continouos distribution

Math signature(x = "UnivarLebDecDistribution"): application of a mathematical function
from group Math, e.g. sin or exp (including log,log10,gamma,lgamma), to this Lebesgue
decomposed distribution

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Math signature(x = "UnivarLebDecDistribution"): application of a mathematical function from group Math, e.g. sin or exp (including log, log10, gamma, lgamma), to this distribution of class "AcDcLcDistribution"

- **abs** signature(x = "AbscontDistribution"): application of function abs to this absolutely continuous distribution; (exactly)
- abs signature(x = "DiscreteDistribution"): application of function abs to this discrete distribution; (exactly)
- sign signature(x = "AbscontDistribution"): application of function abs to this absolutely
 continuous distribution; (exactly)
- sign signature(x = "DiscreteDistribution"): application of function abs to this discrete continouos distribution; (exactly)
- exp signature(x = "AbscontDistribution"): application of function exp to this absolutely
 continuous distribution; (exactly)
- exp signature(x = "DiscreteDistribution"): application of function exp to this discrete distribution; (exactly)
- log signature(x = "AbscontDistribution"): application of function log to this absolutely continouos distribution; (exactly for R-version >2.5.1)
- log signature(x = "DiscreteDistribution"): application of function log to this discrete distribution; (exactly for R-version >2.5.1)

Max-methods

Methods for Function Max in Package 'distr'

Description

Max-methods

Methods

Max signature(object = "UnifParameter"): returns the slot Max of the parameter of the distribution

Max<- signature(object = "UnifParameter"): modifies the slot Max of the parameter of the
distribution</pre>

Max signature(object = "Unif"): returns the slot Max of the parameter of the distribution

Max<- signature(object = "Unif"): modifies the slot Max of the parameter of the distribution

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mean-methods

Methods for Function mean in Package 'distr'

Description

mean-methods

Methods

mean signature(object = "NormParameter"): returns the slot mean of the parameter of the
distribution

mean<- signature(object = "NormParameter"): modifies the slot mean of the parameter of the
distribution</pre>

mean signature(object = "Norm"): returns the slot mean of the parameter of the distribution

mean<- signature(object = "Norm"): modifies the slot mean of the parameter of the distribution

meanlog-methods

Methods for Function meanlog in Package 'distr'

Description

meanlog-methods

Methods

meanlog signature(object = "LnormParameter"): returns the slot meanlog of the parameter of the distribution

meanlog<- signature(object = "LnormParameter"): modifies the slot meanlog of the parameter of the distribution

meanlog signature(object = "Lnorm"): returns the slot meanlog of the parameter of the distribution

meanlog<- signature(object = "Lnorm"): modifies the slot meanlog of the parameter of the
distribution</pre>

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Min-methods

Methods for Function Min in Package 'distr'

Description

Min-methods

Methods

Min signature(object = "UnifParameter"): returns the slot Min of the parameter of the distribution

Min<- signature(object = "UnifParameter"): modifies the slot Min of the parameter of the distribution

Min signature(object = "Unif"): returns the slot Min of the parameter of the distribution

Min<- signature(object = "Unif"): modifies the slot Min of the parameter of the distribution

Minimum-methods

Methods for functions Minimum and Maximum in Package 'distr'

Description

Minimum and Maximum-methods

Usage

```
Minimum(e1, e2, ...)
Maximum(e1, e2, ...)
## S4 method for signature 'AbscontDistribution, AbscontDistribution'
Minimum(e1,e2, ...)
## S4 method for signature 'DiscreteDistribution, DiscreteDistribution'
Minimum(e1,e2, ...)
## S4 method for signature 'AbscontDistribution,Dirac'
Minimum(e1,e2,
                   withSimplify = getdistrOption("simplifyD"))
## S4 method for signature 'AcDcLcDistribution, AcDcLcDistribution'
Minimum(e1,e2,
                   withSimplify = getdistrOption("simplifyD"))
## S4 method for signature 'AcDcLcDistribution, AcDcLcDistribution'
Maximum(e1,e2,
                   withSimplify = getdistrOption("simplifyD"))
## S4 method for signature 'AbscontDistribution, numeric'
Minimum(e1,e2, ...)
## S4 method for signature 'DiscreteDistribution, numeric'
Minimum(e1,e2, ...)
```

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Arguments

e1	distribution object
e2	distribution object or numeric
	further arguments (to be able to call various methods with the same arguments
withSimplify	logical; is result to be piped through a call to simplifyD?

Value

the corresponding distribution of the minimum / maximum

Methods

- **Minimum** signature(e1 = "AbscontDistribution", e2 = "AbscontDistribution"): returns the distribution of min(X1, X2), if X1,X2 are independent and distributed according to e1 and e2 respectively; the result is again of class "AbscontDistribution"
- **Minimum** signature(e1 = "DiscreteDistribution", e2 = "DiscreteDistribution"): returns the distribution of min(X1, X2), if X1,X2 are independent and distributed according to e1 and e2 respectively; the result is again of class "DiscreteDistribution"
- **Minimum** signature(e1 = "AbscontDistribution",e2 = "Dirac"): returns the distribution of min(X1,X2), if X1,X2 are distributed according to e1 and e2 respectively; the result is of class "UnivarLebDecDistribution"
- **Minimum** signature(e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution"): returns the distribution of min(X1, X2), if X1,X2 are distributed according to e1 and e2 respectively; the result is of class "UnivarLebDecDistribution"
- **Minimum** signature(e1 = "AcDcLcDistribution", e2 = "numeric"): if e2 = n, returns the distribution of min(X1, X2, ..., Xn), if X1,X2, ..., Xn are i.i.d. according to e1; the result is of class "UnivarLebDecDistribution"
- **Maximum** signature(e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution"): returns the distribution of max(X1,X2), if X1,X2 are distributed according to e1 and e2 respectively; translates into -Minimum(-e1,-e2); the result is of class "UnivarLebDecDistribution"
- **Maximum** signature(e1 = "AcDcLcDistribution", e2 = "numeric"): if e2 = n, returns the distribution of max(X1, X2,...,Xn), if X1,X2, ..., Xn are i.i.d. according to e1; translates into -Minimum(-e1,e2); the result is of class "UnivarLebDecDistribution"

See Also

Huberize, Truncate

name-methods

Examples

```
plot(Maximum(Unif(0,1), Minimum(Unif(0,1), Unif(0,1))))
plot(Minimum(Exp(4),4))
## a sometimes lengthy example...
plot(Minimum(Norm(),Pois()))
```

n-methods

Methods for Function n in Package 'distr'

Description

n-methods

Methods

```
n signature(object = "HyperParameter"): returns the slot n of the parameter of the distribution
```

n<- signature(object = "HyperParameter"): modifies the slot n of the parameter of the distribution

n signature(object = "Hyper"): returns the slot n of the parameter of the distribution

n<- signature(object = "Hyper"): modifies the slot n of the parameter of the distribution</pre>

name-methods

Methods for Function name in Package 'distr'

Description

name-methods

Methods

```
name signature(object = "Parameter"): returns the slot name of the parameter
name<- signature(object = "Parameter"): modifies the slot name of the parameter
name signature(object = "rSpace"): returns the slot name of the space
name<- signature(object = "rSpace"): modifies the slot name of the space</pre>
```

Naturals-class 109

Naturals-class

Class "Naturals"

Description

The distribution-classes contain a slot where the sample space is stored. Typically, discrete random variables take naturals as values.

Usage

Naturals()

Objects from the Class

Objects could theoretically be created by calls of the form new("Naturals", dimension, name). Usually an object of this class is not needed on its own. It is generated automatically when a univariate discrete distribution is instantiated.

Slots

```
dimension Object of class "character": the dimension of the space, by default = 1 name Object of class "character": the name of the space, by default = "Natural Space"
```

Extends

```
Class "Reals", directly.
Class "EuclideanSpace", by class "Reals".
Class "rSpace", by class "Reals".
```

Methods

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

Reals-class DiscreteDistribution-class

110 Nbinom-class

Examples

N <- Naturals()
liesIn(N,1) # TRUE
liesIn(N,c(0,1)) # FALSE
liesIn(N,0.1) # FALSE</pre>

Nbinom-class

Class "Nbinom"

Description

The negative binomial distribution with size = n, by default = 1, and prob = p, by default = 0.5, has density

 $d(x) = \frac{\Gamma(x+n)}{\Gamma(n)x!}p^n(1-p)^x$

for $x = 0, 1, 2, \dots$

This represents the number of failures which occur in a sequence of Bernoulli trials before a target number of successes is reached. C.f. rnbinom

Objects from the Class

Objects can be created by calls of the form Nbinom(prob, size). This object is a negative binomial distribution.

Slots

img Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".

param Object of class "NbinomParameter": the parameter of this distribution (prob, size), declared at its instantiation

- r Object of class "function": generates random numbers (calls function rnbinom)
- d Object of class "function": density function (calls function dnbinom)
- p Object of class "function": cumulative function (calls function pnbinom)
- q Object of class "function": inverse of the cumulative function (calls function qnbinom). The quantile is defined as the smallest value x such that $F(x) \ge p$, where F is the distribution function.

support Object of class "numeric": a (sorted) vector containing the support of the discrete density function

- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Nbinom-class 111

Extends

```
Class "DiscreteDistribution", directly.
Class "UnivariateDistribution", by class "DiscreteDistribution".
Class "Distribution", by class "DiscreteDistribution".
```

Methods

```
initialize signature(.Object = "Nbinom"): initialize method
prob signature(object = "Nbinom"): returns the slot prob of the parameter of the distribution
prob<- signature(object = "Nbinom"): modifies the slot prob of the parameter of the distribution
size signature(object = "Nbinom"): returns the slot size of the parameter of the distribution
size<- signature(object = "Nbinom"): modifies the slot size of the parameter of the distribution
+ signature(e1 = "Nbinom", e2 = "Nbinom"): For the negative binomial distribution we use its closedness under convolutions.</pre>
```

Note

Working with a computer, we use a finite interval as support which carries at least mass 1-getdistrOption("TruncQuantile

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

NbinomParameter-class Geom-class DiscreteDistribution-class Naturals-class rnbinom

```
N <- Nbinom(prob = 0.5, size = 1) # N is a binomial distribution with prob=0.5 and size=1. r(N)(1) # one random number generated from this distribution, e.g. 3 d(N)(1) # Density of this distribution is 0.25 for x=1. p(N)(0.4) # Probability that x<0.4 is 0.5. q(N)(.1) # x=0 is the smallest value x such that p(B)(x) >= 0.1. ## in RStudio or Jupyter IRKernel, use q.1(.)(.) instead of q(.)(.) size(N) # size of this distribution is 1. p(N)(N) <- 0.1 # size of this distribution is now 2.
```

112 NbinomParameter-class

NbinomParameter-class Class "NbinomParameter"

Description

The parameter of a negative binomial distribution, used by Nbinom-class

Objects from the Class

Objects can be created by calls of the form new("NbinomParameter",prob,size). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Nbinom is prepared.

Slots

```
prob Object of class "numeric": the probability of a negative binomial distribution size Object of class "numeric": the size of a negative binomial distribution name Object of class "character": a name / comment for the parameters
```

Extends

Class "Parameter", directly.

Methods

```
initialize signature(.Object = "NbinomParameter"): initialize method
```

prob signature(object = "NbinomParameter"): returns the slot prob of the parameter of the
 distribution

prob<- signature(object = "NbinomParameter"): modifies the slot prob of the parameter of the distribution

size signature(object = "NbinomParameter"): returns the slot size of the parameter of the
 distribution

size<- signature(object = "NbinomParameter"): modifies the slot size of the parameter of the
distribution</pre>

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

Nbinom-class Parameter-class

ncp-methods 113

Examples

```
W <- new("NbinomParameter",prob=0.5,size=1)
size(W) # size of this distribution is 1.
size(W) <- 2 # size of this distribution is now 2.</pre>
```

ncp-methods

Methods for Function ncp in Package 'distr'

Description

ncp-methods

Methods

```
ncp signature(object = "BetaParameter"): returns the slot ncp of the parameter of the distri-
bution
```

ncp<- signature(object = "BetaParameter"): modifies the slot ncp of the parameter of the
distribution</pre>

ncp signature(object = "Beta"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "Beta"): modifies the slot ncp of the parameter of the distribution</pre>

ncp signature(object = "ChisqParameter"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "ChisqParameter"): modifies the slot ncp of the parameter of the
distribution</pre>

ncp signature(object = "Chisq"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "Chisq"): modifies the slot ncp of the parameter of the distribution</pre>

ncp signature(object = "FParameter"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "FParameter"): modifies the slot ncp of the parameter of the distribution

ncp signature(object = "Fd"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "Fd"): modifies the slot ncp of the parameter of the distribution</pre>

ncp signature(object = "TParameter"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "TParameter"): modifies the slot ncp of the parameter of the distribution

ncp signature(object = "Td"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "Td"): modifies the slot ncp of the parameter of the distribution</pre>

Norm-class Norm-class

Norm-class

Class "Norm"

Description

The normal distribution has density

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

where μ is the mean of the distribution and σ the standard deviation. C.f. rnorm

Objects from the Class

Objects can be created by calls of the form Norm(mean, sd). This object is a normal distribution.

Slots

img Object of class "Reals": The domain of this distribution has got dimension 1 and the name "Real Space".

param Object of class "UniNormParameter": the parameter of this distribution (mean and sd), declared at its instantiation

- r Object of class "function": generates random numbers (calls function rnorm)
- d Object of class "function": density function (calls function dnorm)
- p Object of class "function": cumulative function (calls function pnorm)
- q Object of class "function": inverse of the cumulative function (calls function qnorm)
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

Norm-class 115

Methods

```
- signature(e1 = "Norm", e2 = "Norm")
```

+ signature(e1 = "Norm", e2 = "Norm"): For the normal distribution the exact convolution formulas are implemented thereby improving the general numerical approximation.

```
* signature(e1 = "Norm",e2 = "numeric")
```

+ signature(e1 = "Norm", e2 = "numeric"): For the normal distribution we use its closedness under affine linear transformations.

```
initialize signature(.Object = "Norm"): initialize method

mean signature(object = "Norm"): returns the slot mean of the parameter of the distribution

mean<- signature(object = "Norm"): modifies the slot mean of the parameter of the distribution

sd signature(object = "Norm"): returns the slot sd of the parameter of the distribution

sd<- signature(object = "Norm"): modifies the slot sd of the parameter of the distribution

further arithmetic methods see operators-methods</pre>
```

Author(s)

```
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Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

UniNormParameter-class AbscontDistribution-class Reals-class rnorm

```
N <- Norm(mean=1,sd=1) # N is a normal distribution with mean=1 and sd=1.  
r(N)(1) # one random number generated from this distribution, e.g. 2.257783  
d(N)(1) # Density of this distribution is 0.3989423 for x=1.  
p(N)(1) # Probability that x<1 is 0.5.  
q(N)(.1) # Probability that x<-0.2815516 is 0.1.  
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)  
mean(N) # mean of this distribution is 1.  
sd(N) <- 2 # sd of this distribution is now 2.  
M <- Norm() # M is a normal distribution with mean=0 and sd=1.  
0 <- M+N # 0 is a normal distribution with mean=1 (=1+0) and sd=sqrt(5) (=sqrt(2^2+1^2)).
```

NormParameter-class

NormParameter-class Class ".

Class "NormParameter"

Description

The parameter of a normal distribution, used by Norm-class

Objects from the Class

Objects can be created by calls of the form new("NormParameter", sd, mean). Usually an object of this class is not needed on its own. It is the mother-class of the class UniNormParameter, which is generated automatically when such a distribution is instantiated.

Slots

```
sd Object of class "numeric": the sd of a normal distribution
mean Object of class "numeric": the mean of a normal distribution
name Object of class "character": a name / comment for the parameters
```

Extends

Class "Parameter", directly.

Methods

```
initialize signature(.Object = "NormParameter"): initialize method
```

mean signature(object = "NormParameter"): returns the slot mean of the parameter of the
distribution

mean<- signature(object = "NormParameter"): modifies the slot mean of the parameter of the
 distribution</pre>

sd signature(object = "NormParameter"): returns the slot sd of the parameter of the distribution

sd<- signature(object = "NormParameter"): modifies the slot sd of the parameter of the distribution</p>

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

Norm-class Parameter-class

NoSymmetry 117

Examples

```
W <- new("NormParameter", mean = 0, sd = 1) sd(W) # sd of this distribution is 1. sd(W) <- 2 # sd of this distribution is now 2.
```

NoSymmetry

Generating function for NoSymmetry-class

Description

Generates an object of class "NoSymmetry".

Usage

```
NoSymmetry()
```

Value

Object of class "NoSymmetry"

Author(s)

Matthias Kohl < Matthias . Kohl@stamats.de>

See Also

```
NoSymmetry-class, DistributionSymmetry-class
```

```
NoSymmetry()
## The function is currently defined as
function(){ new("NoSymmetry") }
```

NoSymmetry-class

Class for Non-symmetric Distributions

Description

Class for non-symmetric distributions.

Objects from the Class

Objects can be created by calls of the form new("NoSymmetry"). More frequently they are created via the generating function NoSymmetry.

Slots

```
type Object of class "character": contains "non-symmetric distribution" SymmCenter Object of class "NULL"
```

Extends

```
Class "DistributionSymmetry", directly.
Class "Symmetry", by class "DistributionSymmetry".
```

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

NoSymmetry, Distribution-class

Examples

```
new("NoSymmetry")
```

operators-methods

Methods for operators +,-,*,/,... in Package distr

Description

Arithmetics and unary mathematical transformations for distributions

Arguments

e1,e2

objects of class "UnivariateDistribution" (or subclasses) or "numeric"

Details

Arithmetics as well as all functions from group Math, see Math are provided for distributions; wherever possible exact expressions are used; else random variables are generated according to this transformation and subsequently the remaining slots filled by RtoDPQ, RtoDPQ.d

Methods

exact

```
- signature(e1 = "UnivariateDistribution",e2 = "missing") unary operator; result again
  of class "UnivariateDistribution"; exact
```

- signature(e1 = "Norm", e2 = "missing") unary operator; result again of "Norm"; exact
- + signature(e1 = "UnivariateDistribution", e2 = "numeric") result again of class "UnivariateDistribution"; exact
- + signature(e1 = "AbscontDistribution", e2 = "numeric") result of class "AffLinAbscontDistribution"; exact
- + signature(e1 = "DiscreteDistribution",e2 = "numeric") result of class "AffLinDiscreteDistribution"; exact
- + signature(e1 = "LatticeDistribution", e2 = "numeric") result of class "AffLinLatticeDistribution";
- exact
 + signature(e1 = "UnivarLebDecDistribution",e2 = "numeric") result of class "AffLinUnivarLebDecDistribution"
- + signature(e1 = "CompoundDistribution",e2 = "numeric") result of class "AffLinUnivarLebDecDistribution";
- exact
 + signature(e1 = "AffLinAbscontDistribution", e2 = "numeric") result again of class "AffLinAbscontDistribution"
- + signature(e1 = "AffLinDiscreteDistribution", e2 = "numeric") result again of class "AffLinDiscreteDistribut
- + signature(e1 = "AffLinLatticeDistribution", e2 = "numeric") result again of class "AffLinLatticeDistribution"
- + signature(e1 = "AffLinUnivarLebDecDistribution",e2 = "numeric") result of class "AffLinUnivarLebDecDistribution" exact
- + signature(e1 = "Cauchy", e2 = "numeric") result again of class "Cauchy"; exact
- + signature(e1 = "Dirac", e2 = "numeric") result again of class "Dirac"; exact
- + signature(e1 = "Norm", e2 = "numeric") result again of class "Norm"; exact
- + signature(e1 = "Unif", e2 = "numeric") result again of class "Unif"; exact
- + signature(e1 = "Logis", e2 = "numeric") result again of class "Logis"; exact
- + signature(e1 = "numeric", e2 = "UnivariateDistribution") is translated to signature(e1 = "UnivariateDistribution", e2 = "numeric"); exact
- signature(e1 = "UnivariateDistribution",e2= "ANY");exact
- signature(e1 = "UnivariateDistribution",e2 = "numeric") is translated to e1 + (-e2); exact
- signature(e1 = "numeric", e2 = "UnivariateDistribution") is translated to (-e1) + e2; exact

```
- signature(e1 = "numeric", e2 = "Beta") if ncp(e2) == 0 and e1 == 1, an exact (central) Beta(shape1
    = shape2(e2), shape2 = shape1(e2)) is returned, else the default method is used; exact
* signature(e1 = "UnivariateDistribution", e2 = "numeric") result again of class "UnivariateDistribution";
* signature(e1 = "AbscontDistribution",e2 = "numeric") result of class "AffLinAbscontDistribution";
    exact
* signature(e1 = "DiscreteDistribution",e2 = "numeric") result of class "AffLinDiscreteDistribution";
* signature(e1 = "LatticeDistribution",e2 = "numeric") result of class "AffLinLatticeDistribution";
* signature(e1 = "UnivarLebDecDistribution",e2 = "numeric") result of class "AffLinUnivarLebDecDistribution
    exact
* signature(e1 = "CompoundDistribution",e2 = "numeric") result of class "AffLinUnivarLebDecDistribution";
* signature(e1 = "AffLinAbscontDistribution",e2 = "numeric") result again of class "AffLinAbscontDistribution
    exact
* signature(e1 = "AffLinDiscreteDistribution",e2 = "numeric") result again of class "AffLinDiscreteDistribut
* signature(e1 = "AffLinLatticeDistribution",e2 = "numeric") result again of class "AffLinLatticeDistribution
* signature(e1 = "AffLinUnivarLebDecDistribution",e2 = "numeric") result of class "AffLinUnivarLebDecDistri
    exact
* signature(e1 = "DExp", e2 = "numeric") if abs(e2)>0 result again of class "DExp"; exact
* signature(e1 = "Exp", e2 = "numeric") if e2>0 result again of class "Exp"; exact
* signature(e1 = "ExpOrGammaOrChisq",e2 = "numeric") if e1 is a Gamma distribution and
    e2>0 result of class "Gammad"; exact
* signature(e1 = "Weibull", e2 = "numeric") if e2>0 result of class "Weibull"; exact
* signature(e1 = "Cauchy", e2 = "numeric") if abs(e2)>0 result again of class "Cauchy"; ex-
    act
* signature(e1 = "Dirac", e2 = "numeric") result again of class "Dirac"; exact
* signature(e1 = "Norm", e2 = "numeric") if abs(e2)>0 result again of class "Norm"; exact
* signature(e1 = "Unif", e2 = "numeric") if abs(e2)>0 result again of class "Unif"; exact
* signature(e1 = "Logis", e2 = "numeric") if e2>0 result again of class "Logis"; exact
* signature(e1 = "Lnorm", e2 = "numeric") if e2>0 result again of class "Lnorm"; exact
* signature(e1 = "numeric",e2 = "UnivariateDistribution") is translated to signature(e1
    = "UnivariateDistribution", e2 = "numeric"); exact
/ signature(e1 = "UnivariateDistribution",e2 = "numeric") is translated to e1 * (1/e2);
```

+ signature(e1 = "UnivariateDistribution",e2 = "UnivariateDistribution") result again

of class "UnivariateDistribution"; is generated by simulations

signature(e1 = "UnivariateDistribution", e2 = "UnivariateDistribution") is translated to (-e1) + (-e2); result again of class "UnivariateDistribution"; is generated by simulations

- signature(e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution"): both operands are coerced to class "UnivarLebDecDistribution" and the corresponding method is used.
- + signature(e1 = "AbscontDistribution", e2 = "AbscontDistribution") assumes e1, e2 independent; result again of class "AbscontDistribution"; is generated by FFT
- + signature(e1 = "AbscontDistribution", e2 = "DiscreteDistribution") assumes e1, e2 independent; result again of class "AbscontDistribution"; is generated by FFT
- + signature(e1 = "DiscreteDistribution", e2 = "AbscontDistribution") assumes e1, e2 independent; result again of class "AbscontDistribution"; is generated by FFT
- + signature(e1 = "LatticeDistribution", e2 = "LatticeDistribution") assumes e1, e2 independent; if the larger lattice-width is an integer multiple of the smaller(in abs. value) one: result again of class "LatticeDistribution"; is generated by D/FFT
- + signature(e1 = "DiscreteDistribution", e2 = "DiscreteDistribution") assumes e1, e2 independent; result again of class "DiscreteDistribution"; is generated by explicite convolution
- + signature(e1 = "LatticeDistribution", e2 = "DiscreteDistribution") assumes e1, e2 independent; result again of class "DiscreteDistribution"; is generated by explicite convolution
- + signature(e1 = "UnivarLebDecDistribution", e2 = "UnivarLebDecDistribution") assumes e1, e2 independent; result again of class "UnivarLebDecDistribution"; is generated by separate explicite convolution of a.c. and discrete parts of e1 and e2 and subsequent flattening with flat.LCD; if getdistrOption("withSimplify") is TRUE, result is piped through a call to simplifyD
- + signature(e1 = "AcDcLcDistribution",e2 = "AcDcLcDistribution"): both operands are coerced to class "UnivarLebDecDistribution" and the corresponding method is used.
- + signature(e1 = "Binom", e2 = "Binom") assumes e1, e2 independent; if prob(e1)==prob(e2), result again of class "Binom"; uses the convolution formula for binomial distributions; exact
- + signature(e1 = "Cauchy", e2 = "Cauchy") assumes e1, e2 independent; result again of class "Cauchy"; uses the convolution formula for Cauchy distributions; exact
- + signature(e1 = "Chisq", e2 = "Chisq") assumes e1, e2 independent; result again of class "Chisq"; uses the convolution formula for Chisq distributions; exact
- + signature(e1 = "Dirac", e2 = "Dirac") result again of class "Dirac"; exact
- + signature(e1 = "ExpOrGammaOrChisq", e2 = "ExpOrGammaOrChisq") assumes e1, e2 independent; if e1, e2 are Gamma distributions, result is of class "Gammad"; uses the convolution formula for Gamma distributions; exact
- + signature(e1 = "Pois", e2 = "Pois") assumes e1, e2 independent; result again of class "Pois"; uses the convolution formula for Poisson distributions; exact
- + signature(e1 = "Nbinom", e2 = "Nbinom") assumes e1, e2 independent; if prob(e1) == prob(e2), result again of class "Nbinom"; uses the convolution formula for negative binomial distributions; exact
- + signature(e1 = "Norm", e2 = "Norm") assumes e1, e2 independent; result again of class "Norm"; uses the convolution formula for normal distributions; exact

```
+ signature(e1 = "UnivariateDistribution",e2 = "Dirac") translated to e1 + location(e2);
     result again of class "Dirac"; exact
+ signature(e1 = "Dirac", e2 = "UnivariateDistribution") translated to e2 + location(e1);
     result again of class "Dirac"; exact
+ signature(e1 = "Dirac",e2 = "DiscreteDistribution") translated to e2 + location(e1);
     result again of class "Dirac"; exact
- signature(e1 = "Dirac", e2 = "Dirac") result again of class "Dirac"; exact
* signature(e1 = "Dirac", e2 = "Dirac") result again of class "Dirac"; exact
* signature(e1 = "UnivariateDistribution",e2 = "Dirac") translated to e1 * location(e2);
     result again of class "Dirac"; exact
* signature(e1 = "Dirac",e2 = "UnivariateDistribution") translated to e2 * location(e1);
     result again of class "Dirac"; exact
* signature(e1 = "AcDcLcDistribution",e2 = "AcDcLcDistribution"): by means of decomposePM
     e1 and e2 are decomposed into positive and negative parts; of these, convolutions of the cor-
     responding logarithms are computed separately and finally exp is applied to them, again sepa-
    rately; the resulting mixing components are then "flattened" to one object of class UnivarLebDecDistribution
     by flat.LCD which according to getdistrOption(withSimplify) gets piped through a call
     to simplifyD.
/ signature(e1 = "Dirac", e2 = "Dirac") result again of class "Dirac"; exact
/ signature(e1 = "numeric", e2 = "Dirac") result again of class "Dirac"; exact
/ signature(e1 = "numeric",e2 = "AcDcLcDistribution"): if d.discrete(e2)(0)*discreteWeight(e2)>0
     throws an error (would give division by 0 with positive probability); else by means of decomposePM
     e2 is decomposed into positive and negative parts; then, similarly the result obtains as for
     "*"(signature(e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution")) by the exp-
    log trick and is "flattened" to one object of class UnivarLebDecDistribution by flat.LCD
     and according to getdistrOption(withSimplify) is piped through a call to simplifyD;
    exact...
/ signature(e1 = "AcDcLcDistribution",e2 = "AcDcLcDistribution"): translated to e1 * (1/e2).
^ signature(e1 = "AcDcLcDistribution",e2 = "Integer"): if e2=0 returns Dirac(1); if e2=1
     returns e1; if e2<0 translated to (1/e1)^(-e2); exact.
^ signature(e1 = "AcDcLcDistribution", e2 = "numeric"): if e2 is integer uses preceding item;
     else if e1<0 with positive probability, throughs an error; else the result obtains similarly to
     "*"(signature(e1 = "AcDcLcDistribution",e2 = "AcDcLcDistribution")) by the exp-
     log trick and is "flattened" to one object of class UnivarLebDecDistribution by flat.LCD
     and according to getdistrOption(withSimplify) is piped through a call to simplifyD;
     exact.
^ signature(e1 = "AcDcLcDistribution",e2 = "AcDcLcDistribution"): if e1 is negative with
     positive probability, throws an error if e2 is non-integer with positive probability; if e1 is
     0 with positive probability throws an error if e2 is non-integer with positive probability.
    if e2 is integer with probability 1 uses DiscreteDistribution(supp=e1^(Dirac(x)) for
    each x in support (e2), builds up a corresponding mixing distribution; the latter is "flat-
     tened" to one object of class UnivarLebDecDistribution by flat.LCD and according to
     getdistrOption(withSimplify) is piped through a call to simplifyD. Else the result ob-
```

tains similarly to "*"(signature(e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution"))

by the exp-log trick and is "flattened" to one object of class UnivarLebDecDistribution by flat.LCD and according to getdistrOption(withSimplify) is piped through a call to simplifyD; exact.

^ signature(e1 = "numeric",e2 = "AcDcLcDistribution"): if e1 is negative, throws an error
 if e2 is non-integer with positive probability; if e1 is 0 throws an error if e2 is non-integer with
 positive probability. if e2 is integer with probability 1 uses DiscreteDistribution(supp=e1^support(e2),prob=discreteDistribution)
 else the result obtains similarly to "*"(signature(e1 = "AcDcLcDistribution", e2 = "AcDcLcDistribution"))
 by the exp-log trick and is "flattened" to one object of class UnivarLebDecDistribution
 by flat.LCD and according to getdistrOption(withSimplify) is piped through a call to
 simplifyD; exact.

References

Ruckdeschel, P., Kohl, M.(2014): General purpose convolution algorithm for distributions in S4-Classes by means of FFT. *J. Statist. Softw.* **59**(4): 1-25.

See Also

UnivariateDistribution-class AbscontDistribution-class DiscreteDistribution-class LatticeDistribution-class Norm-class Binom-class Pois-class Dirac-class Cauchy-class Gammad-class Logis-class Lnorm-class Exp-class Weibull-class Nbinom-class

Examples

```
N <- Norm(0,3)
P <- Pois(4)
a <- 3
N + a
N + P
N - a
a * N
a * P
N / a + sin( a * P - N)
N * P
N / N
## takes a little time
N ^ P

1.2 ^ N
abs(N) ^ 1.3</pre>
```

OptionalParameter-class

Classes "OptionalParameter", "OptionalMatrix"

124 options

Description

auxiliary classes; may contain either a Parameter or NULL, resp. a matrix or NULL cf. J. Chambers, "green book".

Objects from the Class

"OptionalParameter" is a virtual Class: No objects may be created from it; "OptionalMatrix" is a class generated by setClassUnion() so may contain NULL or any matrix

Methods

No methods defined with class "OptionalParameter" in the signature.

Author(s)

```
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Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

Parameter-class, AbscontDistribution-class

options

additional options in package 'distr'

Description

In package **distr**, we add an extra option "newDevice"; it is inspected and manipulated as usual.

Details

We do not change the behaviour of options or getOption; for the general documentation to these two functions, confer options, getOption. Here we only document added options.

Additionally available options in package 'distr'

"newDevice" logical; controls behaviour when generating several plots within one function; if TRUE, before each call to call to plot.new, a call to devNew is inserted; if FALSE, we reproduce the usual behaviour in **graphics**, i.e.; we do not call devNew. Defaults to FALSE.

Author(s)

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See Also

```
options, getOption
```

Examples

```
getOption("newDevice")
options("newDevice"=TRUE)
```

p-methods

Methods for Function p in Package 'distr'

Description

p-methods

Methods

```
{f p} signature(object = "Distribution"): returns the cumulative distribution function (c.d.f.), i.e.; p(t) = P(object \le t)
```

p.r signature(object = "Distribution"): from distr-2.6 onwards, we provide this as a synonym for method p; this synonym more explicitly states that we are dealing with the right-continuous variant of a c.d.f.

See Also

```
Distribution-class, p.1
```

Examples

```
require(distr)
N <- Norm()
p(N)(0.3)
p.r(N)(0.3)</pre>
```

p.1-methods

Methods for Function p.l in Package 'distr'

Description

p-methods

Parameter-class

Methods

```
return the left continuous cumulative distribution function, i.e.; p.l(t) = P(object < t)  
p.l signature(object = "AbscontDistribution")

p.l signature(object = "UnivarLebDecDistribution")

p.l signature(object = "UnivarMixingDistribution")
```

See Also

DiscreteDistribution-class UnivarLebDecDistribution-class

param-methods

Methods for Function param in Package 'distr'

Description

param-methods

Methods

```
param signature(object = "Distribution"): returns the parameter
```

Parameter-class

Class "Parameter"

Description

Parameter is the mother-class of all Parameter classes.

Objects from the Class

Objects can be created by calls of the form new("Parameter").

Slots

```
name Object of class "character": a name / comment for the parameters
```

Methods

```
name signature(object = "Parameter"): returns the name of the parameter
name<- signature(object = "Parameter"): modifies the name of the parameter</pre>
```

pivot-methods 127

Author(s)

```
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Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

Distribution-class

pivot-methods

Methods for Function pivot in Package 'distr'

Description

pivot-methods

Methods

plot-methods

Methods for Function plot in Package 'distr'

Description

plot-methods

Usage

```
plot(x, y, ...)
## S4 method for signature 'AbscontDistribution,missing'
plot(x, width = 10, height = 5.5,
    withSweave = getdistrOption("withSweave"), xlim = NULL, ylim = NULL,
    ngrid = 1000, verticals = TRUE, do.points = TRUE, main = FALSE,
    inner = TRUE, sub = FALSE, bmar = par("mar")[1], tmar = par("mar")[3], ...,
    cex.main = par("cex.main"), cex.inner = 1.2, cex.sub = par("cex.sub"),
    col.points = par("col"), col.vert = par("col"), col.main = par("col.main"),
    col.inner = par("col.main"), col.sub = par("col.sub"), cex.points = 2.0,
```

```
pch.u = 21, pch.a = 16, mfColRow = TRUE,
     to.draw.arg = NULL, withSubst = TRUE)
## S4 method for signature 'DiscreteDistribution, missing'
plot(x, width = 10, height = 5.5,
     withSweave = getdistrOption("withSweave"), xlim = NULL, ylim = NULL,
    verticals = TRUE, do.points = TRUE, main = FALSE, inner = TRUE, sub = FALSE,
     bmar = par("mar")[1], tmar = par("mar")[3], ...,
     cex.main = par("cex.main"), cex.inner = 1.2, cex.sub = par("cex.sub"),
     col.points = par("col"), col.hor = par("col"), col.vert = par("col"),
     col.main = par("col.main"), col.inner = par("col.main"),
     col.sub = par("col.sub"), cex.points = 2.0, pch.u = 21, pch.a = 16,
     mfColRow = TRUE, to.draw.arg = NULL, withSubst = TRUE)
## S4 method for signature 'AffLinUnivarLebDecDistribution, missing'
plot(x, width = 10,
     height = 5.5, withSweave = getdistrOption("withSweave"), xlim = NULL,
    ylim = NULL, ngrid = 1000, verticals = TRUE, do.points = TRUE, main = FALSE,
    inner = TRUE, sub = FALSE, bmar = par("mar")[1], tmar = par("mar")[3], ...,
     cex.main = par("cex.main"), cex.inner = 1.2, cex.sub = par("cex.sub"),
     col.points = par("col"), col.hor = par("col"), col.vert = par("col"),
     col.main = par("col.main"), col.inner = par("col.main"),
     col.sub = par("col.sub"), cex.points = 2.0, pch.u = 21, pch.a = 16,
     mfColRow = TRUE, to.draw.arg = NULL, withSubst = TRUE)
## S4 method for signature 'UnivarLebDecDistribution, missing'
plot(x, width = 10,
     height = 14.5, withSweave = getdistrOption("withSweave"), xlim = NULL,
    ylim = NULL, ngrid = 1000, verticals = TRUE, do.points = TRUE, main = FALSE,
    inner = TRUE, sub = FALSE, bmar = par("mar")[1], tmar = par("mar")[3], ...,
     cex.main = par("cex.main"), cex.inner = 0.9, cex.sub = par("cex.sub"),
     col.points = par("col"), col.hor = par("col"), col.vert = par("col"),
     col.main = par("col.main"), col.inner = par("col.main"),
     col.sub = par("col.sub"), cex.points = 2.0, pch.u = 21, pch.a = 16,
     mfColRow = TRUE, to.draw.arg = NULL, withSubst = TRUE)
## S4 method for signature 'DistrList, missing'
plot(x, y, ...)
## S4 method for signature 'CompoundDistribution, missing'
plot(x, y, ...)
```

Arguments

X	object of class "AffLinUnivarLebDecDistribution" or class "UnivarLebDecDistribution" or class "AbscontDistribution" or class "DiscreteDistribution" or class "DistrList": (list of) distribution(s) to be plotted
у	missing
xlim	the x limits $(x1, x2)$ of the plot. Note that $x1 > x2$ is allowed and leads to a "reversed axis". As in plot. default.
ylim	the y limits of the plot. Either as in plot. default (i.e. a vector of length 2) or a

vector of length 4, where the first two elements are the values for ylim in panel

	"d", and the last two elements are the values for ylim resp. xlim in panels "p", and " q ".
width	width (in inches) of the graphics device opened
height	height (in inches) of the graphics device opened
withSweave	logical: if TRUE (for working with Sweave) no extra device is opened and height/width are not set
ngrid	integer: number of grid points used for plots of absolutely continuous distributions
main	logical: is a main title to be used? or just as argument main in plot. default.
inner	logical: do panels for density/probability function - cdf - quantile function have their own titles? or list which is filled to length 3 (resp. 8 for class UnivarLebDecDistribution) if necessary (possibly using recycling rules): titles for density/probability function - cdf - quantile function (each of the same form as argument main in plot.default)
sub	logical: is a sub-title to be used? or just as argument sub in plot.default.
tmar	top margin – useful for non-standard main title sizes
bmar	bottom margin – useful for non-standard sub title sizes
verticals	logical: if TRUE, draw vertical lines at steps; as in plot.stepfun
do.points	logical: if TRUE, draw also draw points at the (xlim restricted) knot locations; as in plot.stepfun
cex.points	numeric; character expansion factor; as in plot.stepfun
col.points	character or integer code; color of points; as in plot.stepfun
col.hor	character or integer code; color of horizontal lines; as in plot.stepfun
col.vert	character or integer code; color of vertical lines; as in plot.stepfun
cex.main	magnification to be used for main titles relative to the current setting of cex; as in par
cex.inner	magnification to be used for inner titles relative to the current setting of cex; as in par
cex.sub	magnification to be used for sub titles relative to the current setting of cex; as in par
col.main	character or integer code; color for the main title
col.inner	character or integer code; color for the inner title
col.sub	character or integer code; color for the sub title
pch.u	character or integer code; plotting characters or symbols for unattained value; see points
pch.a	character or integer code; plotting characters or symbols for attained value; see points
mfColRow	shall default partition in panels be used — defaults to TRUE

to.draw.arg Either NULL (default; everything is plotted) or a vector of either integers (the indices of the subplots to be drawn) or characters — the names of the subplots to be drawn: in case of an object x of class "DiscreteDistribution" or "AbscontDistribution" c("d", "p", "q") for density, c.d.f. and quantile function; in case of x a proper "UnivarLebDecDistribution" (with pos. weights for both discrete and abs. continuous part) names are c("p", "q", "d.c", "p.c", "q.c", "d.d", " for c.d.f. and quantile function of the composed distribution and the respective three panels for the absolutely continuous and the discrete part, respectively; logical; if TRUE (default) pattern substitution for titles and lables is used; other-

withSubst

wise no substitution is used.

additional arguments for plot — see plot, plot.default, plot.stepfun

Details

plot signature(x = "AffLinUnivarLebDecDistribution", y = "missing"): plots cumulative distribution function and the quantile function

plot signature(x = "UnivarLebDecDistribution", y = "missing"): plots a set of eight plots: in the first row, it plots the cumulative distribution function and the quantile function; in the second row the absolutely continuous part (with density, cdf and quantile fct.), and in the last row the discrete part (with prob.fct., cdf and quantile fct.).

plot signature(x = "CompoundDistribution",y = "missing"): coerces x to "UnivarLebDecDistribution" and uses the corresponding method.

plot signature(x = "AbscontDistribution", y = "missing"): plots density, cumulative distribution function and the quantile function

plot signature(x = "DiscreteDistribution",y = "missing"): plots probability function, cumulative distribution function and the quantile function

plot signature(x = "DistrList", y = "missing"): plots a list of distributions

Any parameters of plot. default may be passed on to this particular plot method.

For main-, inner, and subtitles given as arguments main, inner, and sub, top and bottom margins are enlarged to 5 resp. 6 by default but may also be specified by tmar / bmar arguments. If main / inner / sub are logical then if the respective argument is FALSE nothing is done/plotted, but if it is TRUE, we use a default main title taking up the calling argument x in case of main, default inner titles taking up the class and (named) parameter slots of argument x in case of inner, and a "generated on <data>"-tag in case of sub. Of course, if main / inner / sub are character, this is used for the title; in case of inner it is then checked whether it has length 3. In all title and axis label arguments, if with Subst is TRUE, the following patterns are substituted:

[&]quot;%C" class of argument x

[&]quot;%P" parameters of x in form of a comma-separated list of <value>'s coerced to character

[&]quot;%Q" parameters of x in form of a comma-separated list of <value>'s coerced to character and in parenthesis — unless empty; then ""

[&]quot;%N" parameters of x in form of a comma-separated list <name> = <value> coerced to character

[&]quot;%A" deparsed argument x

[&]quot;%D" time/date-string when the plot was generated

If not explicitly set, col.points, col.vert, col.hor, col.main, col.inner, col.sub are set to col if this arg is given and else to par("col") resp. for the titles par("col.main"), par("col.main"), par("col.sub").

If not explicitly set, pch. a, pch. u are set to pch if this arg is given and else to 16, 21, respectively.

If not explicitly set, cex is set to 1. If not explicitly set, cex.points is set to \$2.0 cex\$ (if cex is given) and to 2.0 else.

If general plot arguments xlab, ylab are not specified, they are set to "x", "q", "p" for xlab and to "d(x)", "p(q)", "q(p)" for ylab for density, cdf and quantile function respectively. Otherwise, according to the respective content of to.draw.arg, it is supposed to be a list with one entry for each selected panel, i.e., in case x is an object of class DiscreteDistribution or AbscontDistribution a list of maximal length maximally 3, respectively, in case x is an object of class UnivarLebDecDistribution In these label arguments, the same pattern substitutions are made as for titles. If no character substitutions and mathematical expressions are needed, character vectors of respective length instead of lists are also allowed for arguments xlab, ylab.

In addition, argument . . . may contain arguments panel.first, panel.last, i.e., hook expressions to be evaluated at the very beginning and at the very end of each panel (within the then valid coordinates). To be able to use these hooks for each panel individually, they may also be lists of expressions (of the same length as the number of panels and run through in the same order as the panels).

Value

An S3 object of class c("plotInfo", "DiagnInfo"), i.e., a list containing the information needed to produce the respective plot, which at a later stage could be used by different graphic engines (like, e.g. ggplot) to produce the plot in a different framework. A more detailed description will follow in a subsequent version.

See Also

```
plot,plot.default, plot.stepfun, par
```

```
plot(Binom(size = 4, prob = 0.3))
plot(Binom(size = 4, prob = 0.3), do.points = FALSE)
plot(Binom(size = 4, prob = 0.3), verticals = FALSE)
plot(Binom(size = 4, prob = 0.3), main = TRUE)
plot(Binom(size = 4, prob = 0.3), main = FALSE)
plot(Binom(size = 4, prob = 0.3), cex.points = 1.2, pch = 20)
plot(Binom(size = 4, prob = 0.3), xlab = list("a1", "a2", "a3"),
           ylab=list("p"="U","q"="V","d"="W"))
B \leftarrow Binom(size = 4, prob = 0.3)
plot(B, col = "red", col.points = "green", main = TRUE, col.main = "blue",
     col.sub = "orange", sub = TRUE, cex.sub = 0.6, col.inner = "brown")
plot(Nbinom(size = 4,prob = 0.3), cex.points = 1.2, col = "red",
     col.points = "green")
plot(Nbinom(size = 4,prob = 0.3), cex.points = 1.2, pch.u = 20, pch.a = 10)
plot(Norm(), main = TRUE, cex.main = 3, tmar = 6)
plot(Norm(), inner = FALSE, main = TRUE, cex.main = 3, tmar = 6)
```

```
plot(Norm(), lwd = 3, col = "red", ngrid = 200, lty = 3, las = 2)
plot(Norm(), main = "my Distribution: %A",
     inner = list(expression(paste(lambda,"-density of %C(%P)")), "CDF",
                  "Pseudo-inverse with param's %N"),
     sub = "this plot was correctly generated on %D",
     cex.inner = 0.9, cex.sub = 0.8)
plot(Norm(),panel.first=grid(4,4))
## does not (yet) work as desired:
plot(Norm(),panel.first=list(grid(5,5),grid(3,3),grid(4,4)))
li <- list(substitute(grid(5,5)),substitute(grid(3,3)),substitute(grid(4,4)))</pre>
plot(Norm(),panel.first=li)
plot(Cauchy())
plot(Cauchy(), xlim = c(-4,4))
plot(Chisq())
### the next ylab argument is just for illustration purposes
plot(Chisq(),mfColRow = FALSE,to.draw.arg="d",
     xlab="x",ylab=list(expression(paste(lambda,"-density of %C(%P)"))))
## substitution can be switched off
plot(Chisq(),mfColRow = FALSE,to.draw.arg="d",
    xlab="x", ylab=list(expression(paste(lambda,"-density of %C(%P)"))), withSubst=FALSE)
plot(Chisq(), log = "xy", ngrid = 100)
Ch <- Chisq(); setgaps(Ch); plot(Ch, do.points = FALSE)</pre>
setgaps(Ch, exactq = 3); plot(Ch, verticals = FALSE)
plot(Ch, cex = 1.2, pch.u = 20, pch.a = 10, col.points = "green",
     col.vert = "red")
## Not run: # to save time
## some distribution with gaps
wg <- flat.mix(UnivarMixingDistribution(Unif(0,1),Unif(4,5),</pre>
               withSimplify=FALSE))
# some Lebesgue decomposed distribution
mymix <- UnivarLebDecDistribution(acPart = wg, discretePart = Binom(4,.4),</pre>
         acWeight = 0.4)
plot(mymix)
## selection of subpanels for plotting
N \leftarrow Norm()
par(mfrow=c(1,2))
plot(N, mfColRow = FALSE, to.draw.arg=c("d","q"))
plot(N, mfColRow = FALSE, to.draw.arg=c(2,3))
par(mfrow=c(1,1))
wg <- flat.mix(UnivarMixingDistribution(Unif(0,1),Unif(4,5),</pre>
               withSimplify=FALSE))
myLC <- UnivarLebDecDistribution(discretePart=Binom(3,.3), acPart = wg,</pre>
          discreteWeight=.2)
layout(matrix(c(rep(1,6),2,2,3,3,4,4,5,5,5,6,6,6),
              nrow=3, byrow=TRUE))
plot(myLC,mfColRow = FALSE,
     to.draw.arg=c("p","d.c","p.c","q.c", "p.d","q.d"))
```

Pois-class 133

Pois-class

Class "Pois"

Description

The Poisson distribution has density

$$p(x) = \frac{\lambda^x e^{-\lambda}}{x!}$$

for $x=0,1,2,\ldots$ The mean and variance are $E(X)=Var(X)=\lambda$. C.f. rpois

Objects from the Class

Objects can be created by calls of the form Pois(lambda). This object is a Poisson distribution.

Slots

img Object of class "Naturals": The space of the image of this distribution has got dimension 1 and the name "Natural Space".

param Object of class "PoisParameter": the parameter of this distribution (lambda), declared at its instantiation

- r Object of class "function": generates random numbers (calls function rpois)
- d Object of class "function": density function (calls function dpois)
- p Object of class "function": cumulative function (calls function ppois)
- q Object of class "function": inverse of the cumulative function (calls function qpois). The quantile is defined as the smallest value x such that $F(x) \ge p$, where F is the distribution function.
- support Object of class "numeric": a (sorted) vector containing the support of the discrete density function
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Pois-class

Extends

Class "DiscreteDistribution", directly. Class "UnivariateDistribution", by class "DiscreteDistribution". Class "Distribution", by class "DiscreteDistribution".

Methods

+ signature(e1 = "Pois", e2 = "Pois"): For the Poisson distribution the exact convolution formula is implemented thereby improving the general numerical approximation.

```
initialize signature(.Object = "Pois"): initialize method
```

lambda signature(object = "Pois"): returns the slot lambda of the parameter of the distribution

lambda<- signature(object = "Pois"): modifies the slot lambda of the parameter of the distribution

Note

Working with a computer, we use a finite interval as support which carries at least mass 1-getdistr0ption("TruncQuantile

Author(s)

```
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Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

PoisParameter-class DiscreteDistribution-class Naturals-class rpois

```
P <- Pois(lambda = 1) # P is a Poisson distribution with lambda = 1.  
r(P)(1) \text{ # one random number generated from this distribution, e.g. 1}  d(P)(1) \text{ # Density of this distribution is 0.3678794 for x = 1.}  p(P)(0.4) \text{ # Probability that } x < 0.4 \text{ is 0.3678794.}  q(P)(.1) \text{ # } x = 0 \text{ is the smallest value } x \text{ such that } p(B)(x) >= 0.1.  \text{## in RStudio or Jupyter IRKernel, use } q.l(.)(.) \text{ instead of } q(.)(.)  lambda(P) \text{ # lambda of this distribution is 1.}  lambda(P) <- 2 \text{ # lambda of this distribution is now 2.}  R <- \text{Pois(lambda = 3) # R is a Poisson distribution with lambda = 2.}  S <- P + R \text{ # R is a Poisson distribution with lambda} = 5(=2+3).
```

PoisParameter-class 135

PoisParameter-class Class "PoisParameter"

Description

The parameter of a Poisson distribution, used by Pois-class

Objects from the Class

Objects can be created by calls of the form new("PoisParameter", lambda). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Pois is prepared.

Slots

```
lambda Object of class "numeric": the lambda of a Poisson distribution name Object of class "character": a name / comment for the parameters
```

Extends

Class "Parameter", directly.

Methods

```
initialize signature(.Object = "PoisParameter"): initialize method
```

lambda signature(object = "PoisParameter"): returns the slot lambda of the parameter of the
distribution

lambda<- signature(object = "PoisParameter"): modifies the slot lambda of the parameter
 of the distribution</pre>

Author(s)

```
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Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

```
Pois-class Parameter-class
```

```
W <- new("PoisParameter", lambda = 1)
lambda(W) # lambda of this distribution is 1.
lambda(W) <- 2 # lambda of this distribution is now 2.
```

PosDefSymmMatrix

Description

Generates an object of class "PosSemDefSymmMatrix" resp. of class "PosDefSymmMatrix".

Usage

Arguments

mat

A numeric positive-[semi-]definite, symmetric matrix with finite entries.

Details

If mat is no matrix, as.matrix is applied.

Value

Object of class "PosSemDefSymmMatrix" resp. of class "PosDefSymmMatrix"

Author(s)

See Also

PosDefSymmMatrix-class

```
PosSemDefSymmMatrix(1)
PosSemDefSymmMatrix(diag(2))
PosDefSymmMatrix(1)
PosDefSymmMatrix(diag(2))
```

PosDefSymmMatrix-class

Positive-[Semi-]definite, symmetric matrices

Description

The class of positive-[semi-]definite, symmetric matrices.

Objects from the Class

Objects can be created by calls of the form new("PosSemDefSymmMatrix",...) resp. new("PosDefSymmMatrix",...). More frequently they are created via the generating functions PosSemDefSymmMatrix resp. PosDefSymmMatrix.

Slots

.Data Object of class "matrix". A numeric matrix with finite entries.

Extends

```
Class "PosSemDefSymmMatrix", directly Class "matrix", from data part.
Class "structure", by class "matrix".
Class "array", by class "matrix".
Class "vector", by class "matrix", with explicit coerce.
Class "vector", by class "matrix", with explicit coerce.
```

Author(s)

See Also

```
PosDefSymmMatrix, matrix-class
```

```
new("PosDefSymmMatrix", diag(2))
```

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print-methods

Methods for Functions print/show in Package 'distr'

Description

print/show-methods

Methods

print signature(x = "UnivariateDistribution"): returns the class of the object and its parameters

show signature(x = "UnivariateDistribution"): returns the class of the object and its parameters

prob-methods

Methods for Function prob in Package 'distr'

Description

prob-methods

Methods

prob signature(object = "BinomParameter"): returns the slot prop of the parameter of the
 distribution

prob<- signature(object = "BinomParameter"): modifies the slot prob of the parameter of the
distribution</pre>

prob signature(object = "Binom"): returns the slot prop of the parameter of the distribution

prob<- signature(object = "Binom"): modifies the slot prob of the parameter of the distribution</pre>

prob signature(object = "NbinomParameter"): returns the slot prop of the parameter of the
 distribution

prob<- signature(object = "NbinomParameter"): modifies the slot prob of the parameter of the distribution

prob signature(object = "Nbinom"): returns the slot prop of the parameter of the distribution

prob<- signature(object = "Nbinom"): modifies the slot prob of the parameter of the distribution

prob signature(object = "GeomParameter"): returns the slot prop of the parameter of the distribution (deprecated from 1.9 on)

prob<- signature(object = "GeomParameter"): modifies the slot prob of the parameter of the distribution (deprecated from 1.9 on)

prob signature(object = "Geom"): returns the slot prop of the parameter of the distribution

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prob<- signature(object = "Geom"): modifies the slot prob of the parameter of the distribution

prob signature(object = "DiscreteDistribution"): returns the (named) vector of probabilities for the support points of the distribution.

prob<- signature(object = "DiscreteDistribution"): generates a new object of class "DiscreteDistribution"
 with the same support as object as well as the same .withSim, .withArith, .lowerExact,
 .logExact slots.</pre>

prob signature(object = "UnivarLebDecDistribution"): returns a $2 \times n$ matrix where n is the length of the support of the discrete part of the distribution; the first row named "cond" gives the vector of probabilities for the support points of the discrete part of the distribution (i.e.; conditional on being in the discrete part), the second row named "abs" is like the first one but multiplied with discreteWeight of the distribution, hence gives the absolute probabilities of the support points; the columns are named by the support values.

q-methods

Methods for Function q in Package 'distr'

Description

q-methods

Methods

- **q** signature(save = "Distribution"): returns the (left-continuous) quantile function, i.e.; $q(s) = \inf\{t \mid P(\texttt{object} \leq t) \geq s\}$
- q.l signature(object = "Distribution"): from distr-2.6 onwards, we provide this as a synonym for method q; this synonym more explicitly states that we are dealing with the left-continuous variant of a quantile function. It is useful in particular when used from the console in RStudio, as RStudio catches calls to q() and treats them separately from usual R evaluation. The developers of RStudio have been asked to fix this and comply with standard R evaluation which explicitly allows overloading q() as we do it in this package, but so far have refused to do so, as they claim overloading q() was insane.

See Also

```
Distribution-class, q.r
```

```
require(distr)  N \leftarrow Norm() \\ q(N)(0.3) \\ \# \text{ in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)} \\ q.l(N)(0.3)
```

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g.r-methods	Methods for Function q.r in Package 'distr'
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Description

q.r-methods

Methods

```
return the right-continuous quantile function, i.e.; q.r(s) = \sup\{t \mid P(\texttt{object} \leq t) \leq s\} q.r signature(object = "DiscreteDistribution") q.r signature(object = "AbscontDistribution") q.r signature(object = "UnivarLebDecDistribution") q.r signature(object = "UnivarMixingDistribution")
```

See Also

DiscreteDistribution-class UnivarLebDecDistribution-class

qqbounds	Computation of confidence intervals for qqplot

Description

We compute confidence intervals for QQ plots. These can be simultaneous (to check whether the whole data set is compatible) or pointwise (to check whether each (single) data point is compatible);

Usage

Arguments

X	data to be checked for compatibility with distribution D.
D	$object\ of\ class\ "Univariate {\tt Distribution}",\ the\ assumed\ data\ distribution.$
alpha	confidence level
n	sample size
withConf.pw	logical; shall pointwise confidence lines be computed?
withConf.sim	logical; shall simultaneous confidence lines be computed?

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exact.pCI	logical; shall pointwise CIs be determined with exact Binomial distribution?
exact.sCI	logical; shall simultaneous CIs be determined with exact kolmogorov distribution?
nosym.pCI	logical; shall we use (shortest) asymmetric CIs?
debug	logical; if TRUE additional output to debug confidence bounds.

Details

Both simultaneous and pointwise confidence intervals come in a finite-sample and an asymptotic version; the finite sample versions will get quite slow for large data sets x, so in these cases the asymptotic version will be preferrable.

For simultaneous intervals, the finite sample version is based on C function "pkolmogorov2x" from package **stats**, while the asymptotic one uses R function pkstwo again from package **stats**, both taken from the code to ks.test.

Both finite sample and asymptotic versions use the fact, that the distribution of the supremal distance between the empirical distribution \hat{F}_n and the corresponding theoretical one F (assuming data from F) does not depend on F for continuous distribution F and leads to the Kolmogorov distribution (compare, e.g. Durbin(1973)). In case of F with jumps, the corresponding Kolmogorov distribution is used to produce conservative intervals.

For pointwise intervals, the finite sample version is based on corresponding binomial distributions, (compare e.g., Fisz(1963)), while the asymptotic one uses a CLT approximation for this binomial distribution. In fact, this approximation is only valid for distributions with strictly positive density at the evaluation quantiles.

In the finite sample version, the binomial distributions will in general not be symmetric, so that, by setting nosym.pCI to TRUE we may produce shortest asymmetric confidence intervals (albeit with a considerable computational effort).

The symmetric intervals returned by default will be conservative (which also applies to distributions with jumps in this case).

For distributions with jumps or with density (nearly) equal to 0 at the corresponding quantile, we use the approximation of (D-E(D))/sd(D) by the standard normal at these points; this latter approximation is only available if package **distrEx** is installed; otherwise the corresponding columns will be filled with NA.

Value

A list with components crit — a matrix with the lower and upper confidence bounds, and err a logical vector of length 2.

Component crit is a matrix with length(x) rows and four columns c("sim.left", "sim.right", "pw.left", "pw.right' Entries will be set to NA if the corresponding x component is not in support(D) or if the computation method returned an error or if the corresponding parts have not been required (if withConf.pw or withConf.sim is FALSE).

err has components pw —do we have a non-error return value for the computation of pointwise CI's (FALSE if withConf.pw is FALSE)— and sim —do we have a non-error return value for the computation of simultaneous CI's (FALSE if withConf.sim is FALSE).

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Author(s)

References

Durbin, J. (1973) Distribution theory for tests based on the sample distribution function. SIAM. Fisz, M. (1963). Probability Theory and Mathematical Statistics. 3rd ed. Wiley, New York.

See Also

qqplot from package **stats** – the standard QQ plot function, ks.test again from package **stats** for the implementation of the Kolmogorov distributions; qqplot from package **distr** for comparisons of distributions, and qqplot from package **distrMod** for comparisons of data with models, as well as qqplot for checking of corresponding robust esimators.

Examples

qqplot

Methods for Function applot in Package 'distr'

Description

We generalize function qqplot from package stats to be applicable to distribution objects. In this context, qqplot produces a QQ plot of two distributions, i.e.; argument x is the distribution to be checked for compatibility, and y is the model (H_0 -)distribution. Graphical parameters may be given as arguments to qqplot. The stats function is just the method for signature x=ANY, y=ANY. In all title and axis label arguments, if withSubst is TRUE, the following patterns are substituted:

```
"%C" class of argument x"%A" deparsed argument x"%D" time/date-string when the plot was generated
```

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Usage

```
qqplot(x, y, ...)
## S4 method for signature 'UnivariateDistribution,UnivariateDistribution'
qqplot(x, y,
    n = 30, withIdLine = TRUE, withConf = TRUE,
    withConf.pw = withConf, withConf.sim = withConf,
    plot.it = TRUE, xlab = deparse(substitute(x)),
    ylab = deparse(substitute(y)), ...,
    width = 10, height = 5.5, withSweave = getdistrOption("withSweave"),
   mfColRow = TRUE, n.CI = n, col.IdL = "red", lty.IdL = 2, lwd.IdL = 2,
   alpha.CI = .95, exact.pCI = (n<100), exact.sCI = (n<100), nosym.pCI = FALSE,
    col.pCI = "orange", lty.pCI = 3, lwd.pCI = 2, pch.pCI = par("pch"),
    cex.pCI = par("cex"),
    col.sCI = "tomato2", lty.sCI = 4, lwd.sCI = 2, pch.sCI = par("pch"),
    cex.sCI = par("cex"),
    cex.pch = par("cex"), col.pch = par("col"),
    jit.fac = 0, check.NotInSupport = TRUE,
    col.NotInSupport = "red", with.legend = TRUE, legend.bg = "white",
    legend.pos = "topleft", legend.cex = 0.8, legend.pref = "",
   legend.postf = "", legend.alpha = alpha.CI, debug = FALSE, withSubst = TRUE)
## S4 method for signature 'ANY, ANY'
qqplot(x, y,
    plot.it = TRUE, xlab = deparse(substitute(x)),
    ylab = deparse(substitute(y)), ...)
```

Arguments

Х	object of class "ANY" (stats -method) or of code "UnivariateDistribution"; to be compared to y.
У	object of class "ANY" (stats-method) or of class "UnivariateDistribution".
n	numeric; number of quantiles at which to do the comparison.
withIdLine	logical; shall line $y = x$ be plotted in?
withConf	logical; shall confidence lines be plotted?
withConf.pw	logical; shall pointwise confidence lines be plotted?
withConf.sim	logical; shall simultaneous confidence lines be plotted?
plot.it	logical; shall be plotted at all (inherited from qqplot)?
xlab	x-label
ylab	y-label
• • •	further parameters for function plot
width	width (in inches) of the graphics device opened
height	height (in inches) of the graphics device opened
withSweave	logical: if TRUE (for working with Sweave) no extra device is opened and height/width are not set
mfColRow	shall default partition in panels be used — defaults to TRUE

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n.CI	numeric; number of points to be used for confidence interval
col.IdL	color for the identity line
lty.IdL	line type for the identity line
lwd.IdL	line width for the identity line
alpha.CI	confidence level
exact.pCI	logical; shall pointwise CIs be determined with exact Binomial distribution?
exact.sCI	logical; shall simultaneous CIs be determined with exact kolmogorov distribution?
nosym.pCI	logical; shall we use (shortest) asymmetric CIs?
col.pCI	color for the pointwise CI
lty.pCI	line type for the pointwise CI
lwd.pCI	line width for the pointwise CI
pch.pCI	symbol for points (for discrete mass points) in pointwise CI
cex.pCI	magnification factor for points (for discrete mass points) in pointwise CI
col.sCI	color for the simultaneous CI
lty.sCI	line type for the simultaneous CI
lwd.sCI	line width for the simultaneous CI
pch.sCI	symbol for points (for discrete mass points) in simultaneous CI
cex.sCI	magnification factor for points (for discrete mass points) in simultaneous CI
cex.pch	magnification factor for the plotted symbols
col.pch	color for the plotted symbols
jit.fac	jittering factor used for discrete distributions
check.NotInSup	
col.NotInSuppo	logical; shall we check if all x-quantiles lie in support(y)?
сот. Мостизарро	logical; if preceding check TRUE color of x-quantiles if not in support(y)
with.legend	logical; shall a legend be plotted?
legend.bg	background color for the legend
legend.pos	position for the legend
legend.cex	magnification factor for the legend
legend.pref	character to be prepended to legend text
legend.postf	character to be appended to legend text
legend.alpha	nominal coverage probability
debug	logical; if TRUE additional output to debug confidence bounds.
withSubst	logical; if TRUE (default) pattern substitution for titles and lables is used; otherwise no substitution is used.

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Details

```
qqplot signature(x = "ANY",y = "ANY"): function qqplot from package stats.
qqplot signature(x = "UnivariateDistribution",y = "UnivariateDistribution"): produces
a QQ plot for two univariate distributions.
```

Value

A list of elements containing the information needed to compute the respective QQ plot, in particular it extends the elements of the return value of function qqplot from package **stats**, i.e., a list with components x and y for x and y coordinates of the plotted points; more specifically it contains

x The x coordinates of the points that were/would be plotted

y The corresponding quantiles of the second distribution, *including NAs*.

crit A matrix with the lower and upper confidence bounds (computed by qqbounds).

err logical vector of length 2.

(elements crit and err are taken from the return value(s) of qqbounds). The return value allows to recover all information used to produce the plot for later use in enhanced graphics (e.g. with ggplot).

Author(s)

Peter Ruckdeschel peter.ruckdeschel@uni-oldenburg.de>

References

Becker, R. A., Chambers, J. M. and Wilks, A. R. (1988) *The New S Language*. Wadsworth & Brooks/Cole.

See Also

qqplot from package **stats** – the standard QQ plot function and qqbounds, used by qqplot to produce confidence intervals.

Examples

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```
qqplot(mylist,mylist2,exact.pCI=FALSE,exact.sCI=FALSE)

## takes too much time for R CMD check --as-cran
qqplot(mylist,mylist2,nosym.pCI=TRUE)

## some ac. distribution with a gap
mylist3 <- UnivarMixingDistribution(Unif(0,0.3),Unif(0.6,1),mixCoeff=c(0.8,0.2))
gaps(mylist3)
mylist4 <- UnivarMixingDistribution(Unif(0,0.3),Unif(0.6,1),mixCoeff=c(0.6,0.4))
qqplot(mylist3,mylist4)
qqplot(mylist3,mylist4,nosym.pCI=TRUE)</pre>
```

r-methods

Methods for Function r in Package 'distr'

Description

r-methods

Methods

r signature(object = "Distribution"): generates random deviates according to the distribution

See Also

Distribution-class

rate-methods

Methods for Function rate in Package 'distr'

Description

rate-methods

Methods

rate signature(object = "ExpParameter"): returns the slot rate of the parameter of the distribution

rate<- signature(object = "ExpParameter"): modifies the slot rate of the parameter of the
 distribution</pre>

rate signature(object = "Exp"): returns the slot rate of the parameter of the distribution

rate<- signature(object = "Exp"): modifies the slot rate of the parameter of the distribution</pre>

rate signature(object = "DExp"): returns the slot rate of the parameter of the distribution

rate<- signature(object = "DExp"): modifies the slot rate of the parameter of the distribution

Reals-class 147

Reals-class

Class "Reals"

Description

Particular case of a one-dimensional Euclidean Space

Usage

Reals()

Objects from the Class

Objects could theoretically be created by calls of the form new("Reals", dimension, name). Usually an object of this class is not needed on its own. It is generated automatically when a univariate absolutly continuous distribution is instantiated.

Slots

```
dimension Object of class "character": the dimension of the space, by default = 1 name Object of class "character": the name of the space, by default = "Real Space"
```

Extends

```
Class "EuclideanSpace", directly.
Class "rSpace", by class "EuclideanSpace".
```

Methods

```
initialize signature(.Object = "Reals"): initialize method
```

Author(s)

```
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Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

EuclideanSpace-class Naturals-class AbscontDistribution-class

Examples

```
R <- Reals()
liesIn(R,c(0,0)) # FALSE</pre>
```

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rSpace-class

Class "rSpace"

Description

The distribution-classes contain a slot where the sample space is stored. Typically, discrete random variables take naturals as values. rSpace is the mother-class of the class EuclideanSpace.

Objects from the Class

A virtual Class: No objects may be created from it.

Slots

```
name Object of class "character": the name of the space
```

Methods

```
name signature(object = "rSpace"): returns the name of the space
name<- signature(object = "rSpace"): changes the name of the space</pre>
```

Author(s)

```
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Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

Lattice-class Naturals-class EuclideanSpace-class Distribution-class

RtoDPQ

Default procedure to fill slots d,p,q given r for a.c. distributions

Description

function to do get empirical density, cumulative distribution and quantile function from random numbers

Usage

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Arguments

r the random number generator

e 10^e numbers are generated, a higher number leads to a better result.

n The number of grid points used to create the approximated functions, a higher

number leads to a better result.

y a (numeric) vector or NULL

Details

RtoDPQ generates 10^e random numbers, by default

$$e = RtoDPQ.e$$

. Instead of using simulated grid points, we have an optional parameter y for using N. Horbenko's quantile trick: i.e.; on an equally spaced grid x.grid on [0,1], apply f(q(x)(x.grid)) and write the result to y and produce density and cdf from this value y given to RtoDPQ as argument (instead of simulating grid points).

The density is formed on the basis of n points using approxfun and density, by default

$$n = DefaultNrGridPoints$$

. The cumulative distribution function and the quantile function are also created on the basis of n points using approxfun and ecdf. Of course, the results are usually not exact as they rely on random numbers.

Value

RtoDPQ returns a list of functions.

dfun density

pfun cumulative distribution function

qfun quantile function

Note

Use RtoDPQ for absolutely continuous and RtoDPQ.d for discrete distributions.

Author(s)

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Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

UnivariateDistribution-class, density, approxfun, ecdf

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Examples

```
rn2 <- function(n){rnorm(n)^2}
x <- RtoDPQ(r = rn2, e = 4, n = 512)
# returns density, cumulative distribution and quantile function of
# squared standard normal distribution
x$dfun(4)
RtoDPQ(r = rn2, e = 5, n = 1024) # for a better result

rp2 <- function(n){rpois(n, lambda = 1)^2}
x <- RtoDPQ.d(r = rp2, e = 5)
# returns density, cumulative distribution and quantile function of
# squared Poisson distribution with parameter lambda=1</pre>
```

RtoDPQ.d

Default procedure to fill slots d,p,q given r for discrete distributions

Description

function to do get empirical density, cumulative distribution and quantile function from random numbers

Usage

```
RtoDPQ.d(r, e = getdistrOption("RtoDPQ.e"))
```

Arguments

r the random number generator

e 10^e numbers are generated, a higher number leads to a better result.

Details

RtoDPQ.d generates 10^e random numbers, by default e = RtoDPQ.e which are used to produce a density, cdf and quantile function. Of course, the results are usually not exact as they rely on random numbers.

Value

RtoDPQ returns a list of functions.

dfun density

pfun cumulative distribution function

qfun quantile function

Note

Use RtoDPQ for absolutely continuous and RtoDPQ.d for discrete distributions.

RtoDPQ.LC 151

Author(s)

```
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Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

UnivariateDistribution-class, density, approxfun, ecdf

Examples

```
rn2 <- function(n){rnorm(n)^2}
x <- RtoDPQ(r = rn2, e = 4, n = 512)
# returns density, cumulative distribution and quantile function of
# squared standard normal distribution

x$dfun(4)
RtoDPQ(r = rn2, e = 5, n = 1024) # for a better result

rp2 <- function(n){rpois(n, lambda = 1)^2}
x <- RtoDPQ.d(r = rp2, e = 5)
# returns density, cumulative distribution and quantile function of
# squared Poisson distribution with parameter lambda=1</pre>
```

RtoDPQ.LC

Default procedure to fill slots d,p,q given r for Lebesgue decomposed distributions

Description

function to do get empirical density, cumulative distribution and quantile function from random numbers

Usage

Arguments

r	the random number generator
е	10^e numbers are generated, a higher number leads to a better result.
n	The number of grid points used to create the approximated functions, a higher number leads to a better result.
٧	a (numeric) vector or NULL

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Details

RtoDPQ.LC generates 10^e random numbers, by default

$$e = RtoDPQ.e$$

. Replicates are assumed to be part of the discrete part, unique values to be part of the a.c. part of the distribution. For the replicated ones, we generate a discrete distribution by a call to DiscreteDistribution.

For the a.c. part, similarly to RtoDPQ we have an optional parameter y for using N. Horbenko's quantile trick: i.e.; on an equally spaced grid x.grid on [0,1], apply f(q(x)(x.grid)), write the result to y and use these values instead of simulated ones.

The a.c. density is formed on the basis of n points using approxfun and density (applied to the unique values), by default

$$n = DefaultNrGridPoints$$

. The cumulative distribution function is based on all random variables, and, as well as the quantile function, is also created on the basis of n points using approxfun and ecdf. Of course, the results are usually not exact as they rely on random numbers.

Value

RtoDPQ.LC returns an object of class UnivarLebDecDistribution.

Note

Use RtoDPQ for absolutely continuous and RtoDPQ. d for discrete distributions.

Author(s)

Peter Ruckdeschel peter.ruckdeschel@uni-oldenburg.de>

See Also

UnivariateDistribution-class, density, approxfun, ecdf

Examples

```
rn2 <- function(n)ifelse(rbinom(n,1,0.3),rnorm(n)^2,rbinom(n,4,.3)) x <- RtoDPQ.LC(r = rn2, e = 4, n = 512) plot(x) # returns density, cumulative distribution and quantile function of # squared standard normal distribution d.discrete(x)(4) x2 <- RtoDPQ.LC(r = rn2, e = 5, n = 1024) # for a better result plot(x2)
```

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scale-methods

Methods for Function scale in Package 'distr'

Description

scale-methods

Methods

- scale signature(object = "GammaParameter"): returns the slot scale of the parameter of the
 distribution
- scale<- signature(object = "GammaParameter"): modifies the slot scale of the parameter of
 the distribution</pre>
- scale signature(object = "Gammad"): returns the slot scale of the parameter of the distribution
- scale<- signature(object = "Gammad"): modifies the slot scale of the parameter of the distribution
- scale signature(object = "LogisParameter"): returns the slot scale of the parameter of the
 distribution
- scale<- signature(object = "LogisParameter"): modifies the slot scale of the parameter of
 the distribution</pre>
- scale signature(object = "Logis"): returns the slot scale of the parameter of the distribution
- scale<- signature(object = "Logis"): modifies the slot scale of the parameter of the distribution
- scale signature(object = "WeibullParameter"): returns the slot scale of the parameter of the
 distribution
- scale<- signature(object = "WeibullParameter"): modifies the slot scale of the parameter of
 the distribution</pre>
- scale signature(object = "Weibull"): returns the slot scale of the parameter of the distribution
- scale<- signature(object = "Weibull"): modifies the slot scale of the parameter of the distribution
- scale signature(object = "CauchyParameter"): returns the slot scale of the parameter of the
 distribution
- scale<- signature(object = "CauchyParameter"): modifies the slot scale of the parameter of the distribution
- scale signature(object = "Cauchy"): returns the slot scale of the parameter of the distribution
- scale<- signature(object = "Cauchy"): modifies the slot scale of the parameter of the distribution
- **scale** signature(object = "Chisq"): if ncp(object) is 0, a Chi-squared distribution is also a Gamma distribution; in this case, scale returns 2 else an error;

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sd-methods

Methods for Function sd in Package 'distr'

Description

sd-methods

Methods

```
sd signature(x = "Any"): see sd
```

sd signature(x = "NormParameter"): returns the slot sd of the parameter of the distribution

sd<- signature(object = "NormParameter"): modifies the slot sd of the parameter of the distribution

sd signature(x = "Norm"): returns the slot sd of the parameter of the distribution

sd<- signature(object = "Norm"): modifies the slot sd of the parameter of the distribution</pre>

See Also

sd

sdlog-methods

Methods for Function sdlog in Package 'distr'

Description

sdlog-methods

Methods

sdlog signature(object = "LnormParameter"): returns the slot sdlog of the parameter of the
 distribution

sdlog<- signature(object = "LnormParameter"): modifies the slot sdlog of the parameter of
the distribution</pre>

sdlog signature(object = "Lnorm"): returns the slot sdlog of the parameter of the distribution

sdlog<- signature(object = "Lnorm"): modifies the slot sdlog of the parameter of the distribution shape-methods 155

shape-methods

Methods for Function shape in Package 'distr'

Description

shape-methods

Methods

- shape signature(object = "GammaParameter"): returns the slot shape of a parameter of a Gamma
 distribution
- shape<- signature(object = "GammaParameter"): modifies the slot shape of a parameter of a
 Gamma distribution</pre>
- shape signature(object = "Gammad"): returns the slot shape of the parameter slot of a Gamma
 distribution
- shape<- signature(object = "Gammad"): modifies the slot shape of the parameter slot of a Gamma
 distribution</pre>
- shape signature(object = "WeibullParameter"): returns the slot shape of a parameter of a
 Weibull distribution
- shape<- signature(object = "WeibullParameter"): modifies the slot shape of a parameter of
 a Weibull distribution</pre>
- shape signature(object = "Weibull"): returns the slot shape of the parameter slot of the distribution
- shape<- signature(object = "Weibull"): modifies the slot shape of the parameter slot of the
 distribution</pre>
- shape signature(object = "Chisq"): if ncp(object) is 0, a Chi-squared distribution is also a
 Gamma distribution; in this case, shape returns df(object)/2 else an error;
- shape signature(object = "Exp"): returns the slot shape of the parameter slot of the Exp distribution (=1)

shape1-methods

Methods for Function shape1 in Package 'distr'

Description

shape-methods

156 simplifyD-methods

Methods

shape1 signature(object = "BetaParameter"): returns the slot shape1 of the parameter of the
 distribution

shape1<- signature(object = "BetaParameter"): modifies the slot shape1 of the parameter of
the distribution</pre>

shape1 signature(object = "Beta"): returns the slot shape1 of the parameter of the distribution

shape1<- signature(object = "Beta"): modifies the slot shape1 of the parameter of the distribution

shape2-methods

Methods for Function shape2 in Package 'distr'

Description

shape-methods

Methods

shape2 signature(object = "BetaParameter"): returns the slot shape2 of the parameter of the
distribution

shape2<- signature(object = "BetaParameter"): modifies the slot shape2 of the parameter of
the distribution</pre>

shape2 signature(object = "Beta"): returns the slot shape2 of the parameter of the distribution

shape2<- signature(object = "Beta"): modifies the slot shape2 of the parameter of the distribution

simplifyD-methods

Methods for function simplifyD in Package 'distr'

Description

simplifyD-methods

Usage

simplifyD(object)

Arguments

object

distribution object

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Details

generating functions UnivarMixingDistribution Minimum, Maximum, Truncate, and Huberize have an argument withSimplify which decides whether the respective result is filtered by/piped through a call to simplifyD. By default this argument is set to the distr-option getdistrOption("simplifyD" (for the inspection and modification of such global options see distroptions). Depending on whether or not this option is TRUE, also arithmetic operations "+", "*", "/", "^" and group Math give results filtered by/piped through a call to simplifyD.

Value

the corresponding, possibly simplified distribution

Methods

```
simplifyD signature(object = "AbscontDistribution"): returns object unchanged
simplifyD signature(object = "DiscreteDistribution"): returns object unchanged
simplifyD signature(object = "UnivarLebDecDistribution"): checks whether acWeight or
    discreteWeight is approximately (i.e.; up to getdistrOption("TruncQuantile")) zero
    and if so, accordingly returns discretePart(object) or acPart(object), respectively.

simplifyD signature(object = "UnivarMixingDistribution"): returns the flattened version
    of object (using flat.mix). before doing so, it checks whether any component carries weight
    approximately (i.e.; up to getdistrOption("TruncQuantile")) one (in slot mixCoeff) and
    if so, returns this component; else, if not all weights are below getdistrOption("TruncQuantile")),
    it filters out those components with weight less than getdistrOption("TruncQuantile")).
```

See Also

Huberize, Minimum

Examples

158 size-methods

simplifyr-methods

Methods for Function simplifyr in Package 'distr'

Description

simplifyr-methods

Methods

simplifyr signature(.0bject = "UnivariateDistribution"): After several transformations of a given distribution it may take quite a long time to generate random numbers from the resulting distribution. simplifyr generates a certain number, by default 10⁵, of random numbers once. This pool of random numbers forms the basis for further uses of the r-method. That is, random numbers are generated by sampling with replacement out of this pool.

Note

If you want to generate many random numbers, you should use simplifyr with a big size to be sure, that your numbers are really random.

See Also

Distribution-class

Examples

```
F \leftarrow (Norm() + Binom() + Pois() + Exp()) * 2 - 10

System.time(r(F)(10^6))

System.time(r(F)(10^6))
```

size-methods

Methods for Function size in Package 'distr'

Description

size-methods

Methods

```
size signature(object = "BinomParameter"): returns the slot size of the parameter of the dis-
tribution
```

size<- signature(object = "BinomParameter"): modifies the slot size of the parameter of the
 distribution</pre>

size signature(object = "Binom"): returns the slot size of the parameter of the distribution

solve-methods 159

```
size<- signature(object = "Binom"): modifies the slot size of the parameter of the distribution
size signature(object = "NbinomParameter"): returns the slot size of the parameter of the distribution
size<- signature(object = "NbinomParameter"): modifies the slot size of the parameter of the distribution
size signature(object = "Nbinom"): returns the slot size of the parameter of the distribution
size<- signature(object = "Nbinom"): modifies the slot size of the parameter of the distribution
size signature(object = "Geom"): returns the slot size of the parameter of the distribution</pre>
```

solve-methods

Methods for Function solve in Package 'distr'

Description

solve-methods using generalized inverses for various types of matrices

Usage

```
solve(a,b, ...)
## S4 method for signature 'ANY,ANY'
solve(a, b, generalized =
getdistrOption("use.generalized.inverse.by.default"), tol = 1e-10)
## S4 method for signature 'PosSemDefSymmMatrix,ANY'
solve(a, b, generalized =
getdistrOption("use.generalized.inverse.by.default"), tol = 1e-10)
## S4 method for signature 'PosDefSymmMatrix,ANY'
solve(a, b, tol = 1e-10)
```

Arguments

a	matrix to be inverted / to be solved for RHS.
b	a numeric or complex vector or matrix giving the right-hand side(s) of the linear system. If missing, b is taken to be an identity matrix and solve will return the inverse of a.
	further arguments to be passed to specific methods (see solve).
generalized	logical: should generalized / Moore-Penrose inverses be used? By default uses the corresponding global option to be set by distroptions.
tol	the tolerance for detecting linear dependencies in the columns of a. Default is .Machine\$double.eps.

SphericalSymmetry

Details

The method for the Moore-Penrose inverse for signature(a = "PosSemDefSymmMatrix",b = "ANY") uses eigen to find the eigenvalue decomposition of a and then simply "pseudo-inverts" the corresponding diagonal matrix built from eigen(a)\$values, while for signature(a = "ANY",b = "ANY") it uses the svd decomposition of a and then simply "pseudo-inverts" the corresponding diagonal matrix built from svd(a)\$d.

Methods

solve signature(a = "ANY", b = "ANY"): tries to evaluate solve.default method from **base** in classical way; if this gives an error, this one is returned if generalized is TRUE, else it will then return a^-b where a^- is the pseudo or Moore-Penrose inverse of a.

solve signature(a = "PosSemDefSymmMatrix", b = "ANY"): evaluates a^-b where a^- is the pseudo or Moore-Penrose inverse of a.

solve signature(a = "PosDefSymmMatrix",b = "ANY"): evaluates solve method from **base** in classical way.

Author(s)

Peter Ruckdeschel peter.ruckdeschel@uni-oldenburg.de>

See Also

solve for the default method, eigen and svd for the pseudo inversion

SphericalSymmetry

Generating function for SphericalSymmetry-class

Description

Generates an object of class "SphericalSymmetry".

Usage

```
SphericalSymmetry(SymmCenter = 0)
```

Arguments

SymmCenter numeric: center of symmetry

Value

Object of class "SphericalSymmetry"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

```
SphericalSymmetry-class, DistributionSymmetry-class
```

Examples

```
SphericalSymmetry()
## The function is currently defined as
function(SymmCenter = 0){
    new("SphericalSymmetry", SymmCenter = SymmCenter)
}
```

SphericalSymmetry-class

Class for Spherical Symmetric Distributions

Description

Class for spherical symmetric distributions.

Objects from the Class

Objects can be created by calls of the form new("SphericalSymmetry"). More frequently they are created via the generating function SphericalSymmetry. Spherical symmetry for instance leads to a simplification for the computation of optimally robust influence curves.

Slots

```
type Object of class "character": contains "spherical symmetric distribution" SymmCenter Object of class "numeric": center of symmetry
```

Extends

```
Class "EllipticalSymmetry", directly.
Class "DistributionSymmetry", by class "EllipticalSymmetry".
Class "Symmetry", by class "EllipticalSymmetry".
```

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

SphericalSymmetry, DistributionSymmetry-class

Examples

```
new("SphericalSymmetry")
```

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sqrt-methods

Methods for Function sqrt in Package 'distr'

Description

sqrt-methods using generalized inverses for p.s.d. matrices

Usage

```
## S4 method for signature 'PosSemDefSymmMatrix'
sqrt(x)
```

Arguments

Х

a p.s.d. matrix (of class PosSemDefSymmMatrix

Methods

```
sqrt signature(x = "PosSemDefSymmMatrix"): produces a symmetric, p.s.d. matrix y such that x = y^2.
```

Author(s)

Peter Ruckdeschel peter.ruckdeschel@uni-oldenburg.de>

See Also

solve

standardMethods

Utility to automatically generate accessor and replacement functions

Description

Creates definitions for accessor and replacement functions of an given class.

Usage

```
standardMethods(class, writetofile = FALSE, directory)
```

Arguments

class the class for which accessor and replacement functions are to be produced, given

as a string

writetofile logical value, indicating wheter output is to be written to a file

directory if writetofile = TRUE, the output is written to a file in the given directory,

the name of the file starting with "classname" and ending with "StandardMeth-

ods.txt"

support-methods 163

Value

no value is returned

Author(s)

Thomas Stabla <statho@web.de>

Examples

```
setClass("testclass", representation(a = "numeric", b = "character"))
standardMethods("testclass")
```

support-methods

Methods for Function support in Package 'distr'

Description

support-methods

Methods

```
support signature(object = "DiscreteDistribution"): returns the support
```

Symmetry-class

Class of Symmetries

Description

Class of symmetries of various objects.

Objects from the Class

A virtual Class: No objects may be created from it.

Slots

```
type Object of class "character": discribes type of symmetry.

SymmCenter Object of class "ANY": center of symmetry.
```

Methods

```
type signature(object = "Symmetry"): accessor function for slot type
SymmCenter signature(object = "Symmetry"): accessor function for slot SymmCenter
show signature(object = "Symmetry")
```

164 Td-class

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

DistributionSymmetry-class, OptionalNumeric-class

Td-class

Class "Td"

Description

The t distribution with $df = \nu$ degrees of freedom has density

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

for all real x. It has mean 0 (for $\nu > 1$) and variance $\frac{\nu}{\nu - 2}$ (for $\nu > 2$). C.f. rt

Objects from the Class

Objects can be created by calls of the form Td(df). This object is a t distribution.

Slots

img Object of class "Reals": The domain of this distribution has got dimension 1 and the name "Real Space".

param Object of class "TParameter": the parameter of this distribution (df), declared at its instantiation

- r Object of class "function": generates random numbers (calls function rt)
- d Object of class "function": density function (calls function dt)
- p Object of class "function": cumulative function (calls function pt)
- q Object of class "function": inverse of the cumulative function (calls function qt)
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Td-class 165

Extends

```
Class "AbscontDistribution", directly.
Class "UnivariateDistribution", by class "AbscontDistribution".
Class "Distribution", by class "AbscontDistribution".
```

Methods

```
initialize signature(.Object = "Td"): initialize method

df signature(object = "Td"): returns the slot df of the parameter of the distribution

df<- signature(object = "Td"): modifies the slot df of the parameter of the distribution

ncp signature(object = "Td"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "Td"): modifies the slot ncp of the parameter of the distribution</pre>
```

Ad hoc methods

For R Version <2.3.0 ad hoc methods are provided for slots q, r if ncp!=0; for R Version >=2.3.0 the methods from package **stats** are used.

Note

```
The general non-central t with parameters (\nu, \delta) = (df, ncp) is defined as a the distribution of T_{\nu}(\delta) := \frac{U+\delta}{\chi_{\nu}/\sqrt{\nu}} where U and \chi_{\nu} are independent random variables, U \sim \mathcal{N}(0,1), and \chi_{\nu}^2 is chi-squared, see rchisq.
```

The most used applications are power calculations for t-tests:

Let $T = \frac{\bar{X} - \mu_0}{S/\sqrt{n}}$ where \bar{X} is the mean and S the sample standard deviation (sd) of X_1, X_2, \ldots, X_n which are i.i.d.

 $N(\mu, \sigma^2)$. Then T is distributed as non-centrally t with df= n-1 degrees of freedom and non-centrality parameter ncp= $(\mu - \mu_0)\sqrt{n}/\sigma$.

Author(s)

```
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Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

```
TParameter-class, AbscontDistribution-class, Reals-class, rt
```

Examples

```
T <- Td(df = 1) # T is a t distribution with df = 1. 
 r(T)(1) # one random number generated from this distribution, e.g. -0.09697573 
 d(T)(1) # Density of this distribution is 0.1591549 for x = 1. 
 p(T)(1) # Probability that x < 1 is 0.75. 
 q(T)(.1) # Probability that x < -3.077684 is 0.1.
```

TParameter-class

```
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.) df(T) # df of this distribution is 1. df(T) <- 2 # df of this distribution is now 2. Tn <- Td(df = 1, ncp = 5) # T is a noncentral t distribution with df = 1 and ncp = 5. d(Tn)(1) ## from R 2.3.0 on ncp no longer ignored...
```

TParameter-class

Class "TParameter"

Description

The parameter of a t distribution, used by Td-class

Objects from the Class

Objects can be created by calls of the form new("TParameter",df,ncp). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Td is instantiated.

Slots

```
df Object of class "numeric": the degrees of freedom of a T distribution ncp Object of class "numeric": the noncentrality parameter of a T distribution name Object of class "character": a name / comment for the parameters
```

Extends

Class "Parameter", directly.

Methods

```
initialize signature(.Object = "TParameter"): initialize method

df signature(object = "TParameter"): returns the slot df of the parameter of the distribution

df<- signature(object = "TParameter"): modifies the slot df of the parameter of the distribution

ncp signature(object = "TParameter"): returns the slot ncp of the parameter of the distribution

ncp<- signature(object = "TParameter"): modifies the slot ncp of the parameter of the distribution</pre>
```

Author(s)

```
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Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

Truncate-methods 167

See Also

```
Td-class Parameter-class
```

Examples

```
W <- new("TParameter", df=1, ncp = 0) df(W) # df of this distribution is 1. df(W) <- 2 # df of this distribution is now 2.
```

Truncate-methods

Methods for function Truncate in Package 'distr'

Description

Truncate-methods

Usage

Arguments

```
object distribution object
... not yet used; takes up lower, upper, withSimplify.
lower numeric; lower truncation point
upper numeric; upper truncation point
withSimplify logical; is result to be piped through a call to simplifyD?
```

Value

the corresponding distribution of the truncated random variable

Unif-class

Methods

Truncate signature(object = "AbscontDistribution"): returns the distribution of min(upper, max(X,lower)) conditioned to lower<=X<=upper, if X is distributed according to object; if slot .logExact of argument object is TRUE and if either there is only one-sided truncation or both truncation points lie on the same side of the median, we use this representation to enhance the range of applicability, in particular, for slot r, we profit from Peter Dalgaard's clever log-tricks as indicated in http://r.789695.n4.nabble.com/help-on-sampling-from-the-truncated-normal-gamma-distributed html#a868120. To this end we use the internal functions (i.e.; non exported to namespace) .trunc.up and .trunc.low which provide functional slots r,d,p,q for one-sided truncation. In case of two sided truncation, we simply use one-sided truncation successively — first left and then right in case we are right of the median, and the other way round else; the result is again of class "AbscontDistribution";

Truncate signature(object = "DiscreteDistribution"): returns the distribution of min(upper, max(X, lower)) conditioned to lower<=X<=upper, if X is distributed according to object; the result is again of class "DiscreteDistribution"

Truncate signature(object = "LatticeDistribution"): if length of the corresp. lattice is infinite and slot .logExact of argument object is TRUE, we proceed similarly as in case of AbscontDistribution, also using internal functions .trunc.up and .trunc.low; else we use the corresponding "DiscreteDistribution" method; the result is again of class "LatticeDistribution"

Truncate signature(object = "UnivarLebDecDistribution"): returns the distribution of min(upper, max(X, lower))
 conditioned to lower<=X<=upper, if X is distributed according to object; the result is again
 of class "UnivarLebDecDistribution"</pre>

See Also

Huberize, Minimum

Examples

```
plot(Truncate(Norm(),lower=-1,upper=2))
TN <- Truncate(Norm(),lower=15,upper=15.7) ### remarkably right!
plot(TN)
r(TN)(30)
TNG <- Truncate(Geom(prob=0.05),lower=325,upper=329) ### remarkably right!
plot(TNG)</pre>
```

Unif-class

Class "Unif"

Description

The uniform distribution has density

$$d(x) = \frac{1}{max - min}$$

for min, by default = $0, \le x \le max$, by default = 1. C.f. runif

Unif-class 169

Objects from the Class

Objects can be created by calls of the form Unif(Min, Max). This object is a uniform distribution.

Slots

img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param Object of class "UnifParameter": the parameter of this distribution (Min and Max), declared at its instantiation

- r Object of class "function": generates random numbers (calls function runif)
- d Object of class "function": density function (calls function dunif)
- p Object of class "function": cumulative function (calls function punif)
- q Object of class "function": inverse of the cumulative function (calls function qunif)
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "AbscontDistribution", directly.

Class "UnivariateDistribution", by class "AbscontDistribution".

Class "Distribution", by class "AbscontDistribution".

Is-Relations

By means of setIs, R "knows" that a distribution object obj of class "Unif" with Min 0 and Max 1 also is a Beta distribution with parameters shape1 = 1, shape2 = 1, ncp = 0.

Methods

initialize signature(.Object = "Unif"): initialize method

Min signature(object = "Unif"): returns the slot Min of the parameter of the distribution

Min<- signature(object = "Unif"): modifies the slot Min of the parameter of the distribution

Max signature(object = "Unif"): returns the slot Max of the parameter of the distribution

Max<- signature(object = "Unif"): modifies the slot Max of the parameter of the distribution

- * signature(e1 = "Unif", e2 = "numeric"): multiplication of this uniform distribution by an object of class 'numeric'
- + signature(e1 = "Unif", e2 = "numeric"): addition of this uniform distribution to an object of class 'numeric'

170 UnifParameter-class

Author(s)

```
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Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

UnifParameter-class AbscontDistribution-class Reals-class runif

Examples

```
U <- Unif(Min=0,Max=2) # U is a uniform distribution with Min=0 and Max=2.   
r(U)(1) # one random number generated from this distribution, e.g. 1.984357   
d(U)(1) # Density of this distribution is 0.5 for x=1.   
p(U)(1) # Probability that x<1 is 0.5.   
q(U)(.1) # Probability that x<0.2 is 0.1.   
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)   
Min(U) # Min of this distribution is 0.   
Min(U) <- 1 # Min of this distribution is now 1.   
Min(U) # Min of this distribution is 1.   
Min(U) <- 0   
is(U/2,"Beta") # yes   
V <- U/2; as(V,"Beta")
```

UnifParameter-class Class "UnifParameter"

Description

The parameter of a uniform distribution, used by Unif-class

Objects from the Class

Objects can be created by calls of the form new("UnifParameter", Max, Min). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Unif is instantiated.

Slots

```
Max Object of class "numeric": the Max of a uniform distribution

Min Object of class "numeric": the Min of a uniform distribution

name Object of class "character": a name / comment for the parameters
```

Extends

```
Class "Parameter", directly.
```

UniNormParameter-class 171

Methods

initialize signature(.Object = "UnifParameter"): initialize method

Min signature(object = "UnifParameter"): returns the slot Min of the parameter of the distribution

Min<- signature(object = "UnifParameter"): modifies the slot Min of the parameter of the
 distribution</pre>

Max signature(object = "UnifParameter"): returns the slot Max of the parameter of the distribution

Max<- signature(object = "UnifParameter"): modifies the slot Max of the parameter of the distribution

Author(s)

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Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

Unif-class Parameter-class

Examples

UniNormParameter-class

Class "UniNormParameter"

Description

The parameter of a univariate normal distribution, used by Norm-class

Objects from the Class

Objects can be created by calls of the form new("NormParameter", sd, mean). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Norm is instantiated.

Slots

```
sd Object of class "numeric": the sd of a univariate normal distribution mean Object of class "numeric": the mean of a univariate normal distribution name Object of class "character": a name / comment for the parameters
```

172 UnivarDistrList

Extends

Class "NormParameter", directly. Class "Parameter", by class "NormParameter".

Methods

```
initialize signature(.Object = "UniNormParameter"): initialize method
```

mean signature(object = "UniNormParameter"): returns the slot mean of the parameter of the
distribution

mean<- signature(object = "UniNormParameter"): modifies the slot mean of the parameter of the distribution

sd signature(object = "UniNormParameter"): returns the slot sd of the parameter of the distribution

sd<- signature(object = "UniNormParameter"): modifies the slot sd of the parameter of the
distribution</pre>

Author(s)

```
Thomas Stabla <statho3@web.de>,
Florian Camphausen <fcampi@gmx.de>,
Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

Norm-class NormParameter-class Parameter-class

Examples

```
W <- new("UniNormParameter", mean = 0, sd = 1) sd(W) # sd of this distribution is 1 sd(W) <- 2 # sd of this distribution is now 2
```

UnivarDistrList

Generating function for UnivarDistrList-class

Description

Generates an object of class "UnivarDistrList".

Usage

```
UnivarDistrList(..., Dlist)
```

UnivarDistrList-class 173

Arguments

... Objects of class "UnivariateDistribution" (or subclasses)

Dlist

an optional list or object of class "UnivarDistrList"; if not missing it is appended to argument ...; this way UnivarMixingDistribution may also be called with a list (or "UnivarDistrList"-object) as argument as suggested in

an e-mail by Krunoslav Sever (thank you!)

Value

Object of class "UnivarDistrList"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

 ${\tt DistrList-class}, {\tt UnivarDistrList-class}, {\tt UnivarDistrList}$

Examples

```
(DL <- UnivarDistrList(Norm(), Exp(), Pois()))
plot(DL)
as(Norm(), "UnivarDistrList")

## The function is currently defined as
function(...){
    new("UnivarDistrList", list(...))
}</pre>
```

UnivarDistrList-class List of univariate distributions

Description

Create a list of univariate distributions

Objects from the Class

Objects can be created by calls of the form new("UnivarDistrList",...). More frequently they are created via the generating function DistrList.

Slots

.Data Object of class "list". A list of univariate distributions.

Extends

```
Class "DistrList", directly.
Class "list", by class "DistrList".
Class "vector", by class "DistrList".
```

Methods

coerce signature(from = "UnivariateDistribution", to = "UnivarDistrList"): create a UnivarDistrList
 object from a univariate distribution

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

UnivarDistrList, DistrList-class, UnivariateDistribution-class

Examples

```
(DL <- new("UnivarDistrList", list(Norm(), Exp())))
plot(DL)
as(Norm(), "UnivarDistrList")</pre>
```

UnivariateDistribution-class

Class "UnivariateDistribution"

Description

The UnivariateDistribution-class is the mother-class of the classes AbscontDistribution and DiscreteDistribution.

Objects from the Class

Objects can be created by calls of the form new("UnivariateDistribution").

Slots

img Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"

param Object of class "Parameter": the parameter of this distribution

- r Object of class "function": generates random numbers
- d Object of class "function": density function
- p Object of class "function": cumulative distribution function
- q Object of class "function": quantile function

UnivariateDistribution-class 175

- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "Distribution", directly.

Methods

```
initialize signature(.Object = "UnivariateDistribution"):
     initialize method
dim signature(x = "UnivariateDistribution"):
     returns the dimension of the support of the distribution
- signature(e1 = "UnivariateDistribution"):
     application of '-' to this univariate distribution
* signature(e1 = "UnivariateDistribution",e2 = "numeric"):
     multiplication of this univariate distribution by an object of class 'numeric'
/ signature(e1 = "UnivariateDistribution",e2 = "numeric"):
     division of this univariate distribution by an object of class 'numeric'
+ signature(e1 = "UnivariateDistribution",e2 = "numeric"):
     addition of this univariate distribution to an object of class 'numeric'
- signature(e1 = "UnivariateDistribution",e2 = "numeric"):
     subtraction of an object of class 'numeric' from this univariate distribution
* signature(e1 = "numeric",e2 = "UnivariateDistribution"):
     multiplication of this univariate distribution by an object of class 'numeric'
+ signature(e1 = "numeric", e2 = "UnivariateDistribution"):
     addition of this univariate distribution to an object of class 'numeric'
- signature(e1 = "numeric",e2 = "UnivariateDistribution"):
     subtraction of this univariate distribution from an object of class 'numeric'
+ signature(e1 = "UnivariateDistribution",e2 = "UnivariateDistribution"):
     Convolution of two univariate distributions. The slots p, d and q are approximated by grids.
- signature(e1 = "UnivariateDistribution",e2 = "UnivariateDistribution"):
     Convolution of two univariate distributions. The slots p, d and q are approximated by grids.
simplifyr signature(object = "UnivariateDistribution"):
     simplifies the r-method of a distribution, see there for further information
print signature(object = "UnivariateDistribution"):
     returns the class of the object and its parameters
show signature(object = "UnivariateDistribution"): as print
```

UnivarLebDecDistribution

Author(s)

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See Also

Parameter-class Distribution-class AbscontDistribution-class DiscreteDistribution-class Reals-class RtoDPQ simplifyr-methods

 ${\tt UnivarLebDecDistribution}$

Generating function for Class "UnivarLebDecDistribution"

Description

Generates an object of class "UnivarLebDecDistribution".

Usage

```
UnivarLebDecDistribution(acPart, discretePart, acWeight, discreteWeight, r = NULL, e = NULL, n = NULL, y = NULL)
```

Arguments

acPart	Object of class "AbscontDistribution" (or subclasses); a.c. part of the distribution
discretePart	Object of class "AbscontDistribution" (or subclasses); discrete part of the distribution
acWeight	Object of class "numeric"; weight of the a.c. part of the distribution
discreteWeight	Object of class "numeric"; weight of the discrete part of the distribution
r	optional argument; if given, this is a random number generator as function r <-function(n){} to produce r.v.'s distributed according to the distribution; used in a call to RtoDPQ.LC if acPart and discretePart are missing.
е	optional argument; if argument r is given, this is the number of r.v.'s drawn to fill the empty slots of this object; if missing filled with getdistrOption("RtoDPQ.e").
n	optional argument; if argument r is given, this is the number gridpoints used in filling the empty p,d,q slots of this object; if missing filled with getdistrOption("DefaultNrGridPoint
у	a (numeric) vector or NULL

Details

At least one of arguments discretePart, acPart, or r must be given; if the first two are missing, slots are filled by a call to RtoDPQ.LC. For this purpose argument r is used together with arguments e and n. If the latter are missing they are filled with getdistrOption("RtoDPQ.e") and getdistrOption("DefaultNrGridPoints"), respectively. For the a.c. part, similarly to RtoDPQ we have an optional parameter y for using N. Horbenko's quantile trick: i.e.; on an equally spaced grid x.grid on [0,1], apply f(q(x)(x.grid)), write the result to y and use these values instead of simulated ones.

If argument discretePart is missing but acPart is not, discreteWeight is set to 0 and discretePart is set to Dirac(0). If argument acPart is missing but discretePart is not, acWeight is set to 0 and discretePart is set to Norm(). If both arguments acPart and discretePart are given, at least one of arguments discreteWeight and acWeight must be given and lie in [0,1], else an error is thrown. If only one argument acWeight or discreteWeight is given the other one is gotten as 1-[ac/discrete]Weight. Else if both are given, they must sum up to 1. If a weight is smaller than getdistrOption("TruncQuantile"), it is set to 0.

Value

Object of class "UnivarLebDecDistribution".

Author(s)

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See Also

UnivarLebDecDistribution-class, simplifyD

Examples

UnivarLebDecDistribution-class

Class "UnivarLebDecDistribution"

Description

UnivarLebDecDistribution-class is a class to formalize a Lebesgue decomposed distribution with a discrete and an absolutely continuous part; it is a subclass to class UnivarMixingDistribution.

Objects from the Class

Objects can be created by calls of the form new("UnivarLebDecDistribution",...). More frequently they are created via the generating function UnivarLebDecDistribution.

Slots

- mixCoeff Object of class "numeric": a vector of length 2 of probabilities for the respective a.c. and discrete part of the object
- mixDistr Object of class "UnivarDistrList": a list of univariate distributions containing the a.c. and discrete components; must be of length 2; the first component must be of class "AbscontDistribution", the second of class "DiscreteDistribution".
- img Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"
- param Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of a discrete distribution"
- r Object of class "function": generates random numbers
- d fixed to NULL
- p Object of class "function": cumulative distribution function
- q Object of class "function": quantile function
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

```
support numeric vector — the support slot of the discrete part gaps (numeric) matrix or NULL; — the gaps slot of the absolutely continuous part
```

Extends

Class "UnivarMixingDistribution", directly; class "UnivariateDistribution" by class "UnivarMixingDistribution class "Distribution" by class "UnivariateDistribution".

Methods

```
show signature(object = "UnivarLebDecDistribution")
plot signature(object = "UnivarLebDecDistribution")
acPart signature(object = "UnivarLebDecDistribution")
acPart<- signature(object = "UnivarLebDecDistribution")
discretePart signature(object = "UnivarLebDecDistribution")
discretePart<- signature(object = "UnivarLebDecDistribution")
acWeight signature(object = "UnivarLebDecDistribution")
acWeight<- signature(object = "UnivarLebDecDistribution")
discreteWeight signature(object = "UnivarLebDecDistribution")</pre>
```

discreteWeight<- signature(object = "UnivarLebDecDistribution")</pre>

- p.ac signature(object = "UnivarLebDecDistribution") accessor to slot p of acPart(object),
 possibly weighted by acWeight(object); it has an extra argument CondOrAbs with default
 value "cond" which if it does not partially match (by pmatch) "abs", returns exactly slot p of
 acPart(object) else weighted by acWeight(object).
- **d.ac** signature(object = "UnivarLebDecDistribution")accessor to slot d of the absolutely continuous part of the distribution, possibly weighted by acWeight(object); it has an extra argument CondOrAbs which acts as the one in p.ac.

q.ac signature(object = "UnivarLebDecDistribution") accessor to slot q of acPart(object).

rac signature(object = "UnivarLebDecDistribution") accessor to slot q of acPart(object).

- p.discrete signature(object = "UnivarLebDecDistribution") accessor to slot p of discretePart(object),
 possibly weighted by discreteWeight(object); it has an extra argument CondOrAbs which
 acts as the one in p.ac.
- d.discrete signature(object = "UnivarLebDecDistribution") accessor to slot d of discretePart(object),
 possibly weighted by discreteWeight(object); it has an extra argument CondOrAbs which
 acts as the one in p.ac.

q.discrete signature(object = "UnivarLebDecDistribution") accessor to slot q of discretePart(object).

r.discrete signature(object = "UnivarLebDecDistribution") accessor to slot r of discretePart(object).

- coerce signature(from = "AffLinUnivarLebDecDistribution", to = "UnivarLebDecDistribution"):
 create a "UnivarLebDecDistribution" object from a "AffLinUnivarLebDecDistribution"
 object
- coerce signature(from = "AbscontDistribution", to = "UnivarLebDecDistribution"): create a "UnivarLebDecDistribution" object from a "AbscontDistribution" object
- coerce signature(from = "DiscreteDistribution", to = "UnivarLebDecDistribution"): create a "UnivarLebDecDistribution" object from a "DiscreteDistribution" object

Math signature(x = "UnivarLebDecDistribution"): application of a mathematical function, e.g. sin or tan to this discrete distribution

- abs: signature(x = "UnivarLebDecDistribution"): exact image distribution of abs(x).
- exp: signature(x = "UnivarLebDecDistribution"): exact image distribution of exp(x).
- sign: signature(x = "UnivarLebDecDistribution"): exact image distribution of sign(x).
- sign: signature(x = "AcDcLcDistribution"): exact image distribution of sign(x).
- sqrt: signature(x = "AcDcLcDistribution"): exact image distribution of sqrt(x).
- log: signature(x = "UnivarLebDecDistribution"): (with optional further argument base, defaulting to exp(1)) exact image distribution of log(x).
- log10: signature(x = "UnivarLebDecDistribution"): exact image distribution of log10(x).
- sqrt: signature(x = "UnivarLebDecDistribution"): exact image distribution of sqrt(x).
- sqrt: signature(x = "AcDcLcDistribution"): exact image distribution of sqrt(x).
- signature(e1 = "UnivarLebDecDistribution"): application of '-' to this distribution
- * signature(e1 = "UnivarLebDecDistribution", e2 = "numeric"): multiplication of this distribution by an object of class 'numeric'
- / signature(e1 = "UnivarLebDecDistribution", e2 = "numeric"): division of this distribution by an object of class 'numeric'

- + signature(e1 = "UnivarLebDecDistribution",e2 = "numeric"): addition of this distribution to an object of class 'numeric'
- signature(e1 = "UnivarLebDecDistribution", e2 = "numeric"): subtraction of an object of class 'numeric' from this distribution
- * signature(e1 = "numeric",e2 = "UnivarLebDecDistribution"): multiplication of this distribution by an object of class 'numeric'
- + signature(e1 = "numeric",e2 = "UnivarLebDecDistribution"): addition of this distribution to an object of class 'numeric'
- signature(e1 = "numeric", e2 = "UnivarLebDecDistribution"): subtraction of this distribution from an object of class 'numeric'
- + signature(e1 = "UnivarLebDecDistribution", e2 = "UnivarLebDecDistribution"): Convolution of two Lebesgue decomposed distributions. Result is again of class "UnivarLebDecDistribution", but if option getdistrOption("withSimplify") is TRUE it is piped through a call to simplifyD, hence may also be of class AbscontDistribution or DiscreteDistribution.
- signature(e1 = "UnivarLebDecDistribution", e2 = "UnivarLebDecDistribution"): Convolution of two Lebesgue decomposed distributions. The same applies as for the preceding item.

Internal subclass "AffLinUnivarLebDecDistribution"

To enhance accuracy of several functionals on distributions, mainly from package **distrEx**, there is an internally used (but exported) subclass "AffLinUnivarLebDecDistribution" which has extra slots a, b (both of class "numeric"), and X0 (of class "UnivarLebDecDistribution"), to capture the fact that the object has the same distribution as a * X0 + b. This is the class of the return value of methods

```
signature(e1 = "UnivarLebDecDistribution")
* signature(e1 = "UnivarLebDecDistribution",e2 = "numeric")
/ signature(e1 = "UnivarLebDecDistribution",e2 = "numeric")
+ signature(e1 = "UnivarLebDecDistribution",e2 = "numeric")
- signature(e1 = "UnivarLebDecDistribution",e2 = "numeric")
* signature(e1 = "numeric",e2 = "UnivarLebDecDistribution")
+ signature(e1 = "numeric",e2 = "UnivarLebDecDistribution")
- signature(e1 = "numeric", e2 = "UnivarLebDecDistribution")
- signature(e1 = "AffLinUnivarLebDecDistribution")
* signature(e1 = "AffLinUnivarLebDecDistribution",e2 = "numeric")
/ signature(e1 = "AffLinUnivarLebDecDistribution",e2 = "numeric")
+ signature(e1 = "AffLinUnivarLebDecDistribution",e2 = "numeric")
- signature(e1 = "AffLinUnivarLebDecDistribution",e2 = "numeric")
* signature(e1 = "numeric",e2 = "AffLinUnivarLebDecDistribution")
+ signature(e1 = "numeric",e2 = "AffLinUnivarLebDecDistribution")
- signature(e1 = "numeric",e2 = "AffLinUnivarLebDecDistribution")
```

There also is a class union of "AffLinAbscontDistribution", "AffLinDiscreteDistribution", "AffLinUnivarLebDecDistribution" and called "AffLinDistribution" which is used for functionals.

Internal virtual superclass "AcDcLcDistribution"

As many operations should be valid no matter whether the operands are of class "AbscontDistribution", "DiscreteDistribution", or "UnivarLebDecDistribution", there is a class union of these classes called "AcDcLcDistribution"; in particular methods for "*", "/", "^" (see operatorsmethods) and methods Minimum, Maximum, Truncate, and Huberize, and convpow are defined for this class union.

Author(s)

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See Also

 $\label{lem:parameter-class} Parameter-class \ Univar Mixing Distribution-class \ Discrete Distribution-class \ Abscont Distribution-class \ simplify D \ flat. LCD$

Examples

```
wg <- flat.mix(UnivarMixingDistribution(Unif(0,1),Unif(4,5),</pre>
               withSimplify=FALSE))
myLC <- UnivarLebDecDistribution(discretePart=Binom(3,.3), acPart = wg,</pre>
          discreteWeight=.2)
myLC
p(myLC)(0.3)
r(myLC)(30)
q(myLC)(0.9)
## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.)
acPart(myLC)
plot(myLC)
d.discrete(myLC)(2)
p.ac(myLC)(0)
acWeight(myLC)
plot(acPart(myLC))
plot(discretePart(myLC))
gaps(myLC)
support(myLC)
plot(as(Norm(), "UnivarLebDecDistribution"))
```

UnivarMixingDistribution

Generating function for Class "UnivarMixingDistribution"

Description

Generates an object of class "UnivarMixingDistribution".

Usage

Arguments

Dlist an optional list or object of class "UnivarDistrList"; if not no pended to argument; this way UnivarMixingDistribution called with a list (or "UnivarDistrList"-object) as argument an e-mail by Krunoslav Sever (thank you!)	
	on may also be
mixCoeff Objects of class "numeric": a vector of probabilities for the nents (must be of same length as arguments in).	mixing compo-
withSimplify "logical": shall the return value be piped through a call to sim	nplifyD?

Details

If mixCoeff is missing, all elements in . . . are equally weighted.

Value

Object of class "UnivarMixingDistribution", or if argument withSimplify is TRUE and the resulting object would have one mixing component with probability (almost) 1, UnivarMixingDistribution will return this component.

Author(s)

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See Also

UnivarMixingDistribution-class, simplifyD

Examples

UnivarMixingDistribution-class

Class "UnivarMixingDistribution"

Description

UnivarMixingDistribution-class is a class to formalize univariate mixing distributions; it is a subclass to class UnivariateDistribution.

Objects from the Class

Objects can be created by calls of the form new("UnivarMixingDistribution",...). More frequently they are created via the generating function UnivarMixingDistribution.

Slots

mixCoeff Object of class "numeric": a vector of probabilities for the mixing components.

mixDistr Object of class "UnivarDistrList": a list of univariate distributions containing the mixing components; must be of same length as mixCoeff.

img Object of class "Reals": the space of the image of this distribution which has dimension 1 and the name "Real Space"

param Object of class "Parameter": the parameter of this distribution, having only the slot name "Parameter of a discrete distribution"

- r Object of class "function": generates random numbers
- d fixed to NULL
- p Object of class "function": cumulative distribution function
- q Object of class "function": quantile function
- support numeric vector the union of all support slots of components, if existing

gaps (numeric) matrix or NULL; the merged gaps slots of all components, if existing (else NULL)

- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy
- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function
- Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

Class "UnivariateDistribution" class "Distribution" by class "UnivariateDistribution".

Methods

show signature(object = "UnivarMixingDistribution") prints the object
mixCoeff<- signature(object = "UnivarMixingDistribution") replaces the corresponding slot
mixCoeff signature(object = "UnivarMixingDistribution") returns the corresponding slot
mixDistr<- signature(object = "UnivarMixingDistribution") replaces the corresponding slot
mixDistr signature(object = "UnivarMixingDistribution") returns the corresponding slot
support signature(object = "UnivarMixingDistribution") returns the corresponding slot
gaps signature(object = "UnivarMixingDistribution") returns the corresponding slot
.logExact signature(object = "Distribution"): returns slot .logExact if existing; else tries
to convert the object to a newer version of its class by conv2NewVersion and returns the
corresponding slot of the converted object.</pre>

.lowerExact signature(object = "Distribution"): returns slot .lowerExact if existing; else tries to convert the object to a newer version of its class by conv2NewVersion and returns the corresponding slot of the converted object.

Symmetry returns slot Symmetry if existing; else tries to convert the object to a newer version of its class by conv2NewVersion and returns the corresponding slot of the converted object.

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Author(s)

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See Also

Parameter-class, UnivariateDistribution-class, LatticeDistribution-class, AbscontDistribution-class, simplifyD, flat.mix

Examples

Version Management

Methods for Version Management in Package 'distr'

Description

Version-Management-methods

Usage

```
isOldVersion(object)
conv2NewVersion(object)
## S4 method for signature 'ANY'
isOldVersion(object)
## S4 method for signature 'ANY'
conv2NewVersion(object)
## S4 method for signature 'LatticeDistribution'
conv2NewVersion(object)
```

Arguments

```
object of class "ANY" (or subclasses)
```

Details

From version 1.9 of this package on, class "AbscontDistribution" has an extra slot gaps. As the addition of new slots will probably happen again in the future development of our packages, we provide the following two help functions isOldVersion and conv2NewVersion to check whether the object was generated by an older version of this package and to convert such an object to the new format, respectively. Also, the intermediate class "LatticeDistribution" is introduced at version 1.9 so that all subclasses of "DiscreteDistribution" like "Binom", "Nbinom" etc, now

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have an extra slot lattice. conv2NewVersion takes this up and provides a particular method for signature "LatticeDistribution" which fills slot lattice accordingly.

isOldVersion signature(object = "ANY"): throws an error if isClass(class(object)) is FALSE, i.e.; if the class of object is no formal (S4) class. Else it checks whether all slots of the actual class definition may be accessed and if so returns FALSE and else TRUE and issues a warning.

conv2NewVersion signature(object = "ANY"): Generates a valid copy of object (according to the actual class definition), using the slots of object where possible and for the slots which are not yet present in object (because it was generated by an older version of the class definition), it generates a prototype object of the class of object with new(class(object)) and uses the slot values of this prototype to fill the missing slots.

conv2NewVersion signature(object = "LatticeDistribution"): Generates a valid copy of object (according to the actual class definition, i.e.; with a corresponding lattice-slot), by generating a new instance of this object by new(class(object), list-of-parameters>.

Weibull-class

Class "Weibull"

Description

The Weibull distribution with shape parameter a, by default = 1, and scale parameter σ has density given by, by default = 1,

$$d(x) = (a/\sigma)(x/\sigma)^{a-1} \exp(-(x/\sigma)^a)$$

for x > 0.

C.f. rweibull

Objects from the Class

Objects can be created by calls of the form Weibull(shape, scale). This object is a Weibull distribution.

Slots

img Object of class "Reals": The space of the image of this distribution has got dimension 1 and the name "Real Space".

param Object of class "WeibullParameter": the parameter of this distribution (shape and scale), declared at its instantiation

- r Object of class "function": generates random numbers (calls function rweibull)
- d Object of class "function": density function (calls function dweibull)
- p Object of class "function": cumulative function (calls function pweibull)
- q Object of class "function": inverse of the cumulative function (calls function gweibull)
- .withArith logical: used internally to issue warnings as to interpretation of arithmetics
- .withSim logical: used internally to issue warnings as to accuracy

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- .logExact logical: used internally to flag the case where there are explicit formulae for the log version of density, cdf, and quantile function
- .lowerExact logical: used internally to flag the case where there are explicit formulae for the lower tail version of cdf and quantile function

Symmetry object of class "DistributionSymmetry"; used internally to avoid unnecessary calculations.

Extends

```
Class "AbscontDistribution", directly.
Class "UnivariateDistribution", by class "AbscontDistribution".
Class "Distribution", by class "AbscontDistribution".
```

Methods

```
initialize signature(.Object = "Weibull"): initialize method
scale signature(object = "Weibull"): returns the slot scale of the parameter of the distribution
scale<- signature(object = "Weibull"): modifies the slot scale of the parameter of the distribution
shape signature(object = "Weibull"): returns the slot shape of the parameter of the distribution</pre>
```

- shape<- signature(object = "Weibull"): modifies the slot shape of the parameter of the distribution
- * signature(e1 = "Weibull", e2 = "numeric"): For the Weibull distribution we use its closedness under positive scaling transformations.

Note

```
The density is d(x) = 0 for x < 0.
The cumulative is p(x) = 1 - \exp(-(x/\sigma)^a), the mean is E(X) = \sigma\Gamma(1 + 1/a), and the Var(X) = \sigma^2(\Gamma(1 + 2/a) - (\Gamma(1 + 1/a))^2).
```

Author(s)

```
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Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

WeibullParameter-class AbscontDistribution-class Reals-class rweibull

WeibullParameter-class 187

Examples

```
W <- Weibull(shape=1, scale=1) # W is a Weibull distribution with shape=1 and scale=1. r(W)(1) # one random number generated from this distribution, e.g. 0.5204105 d(W)(1) # Density of this distribution is 0.3678794 for x=1. p(W)(1) # Probability that x<1 is 0.6321206. q(W)(.1) # Probability that x<0.1053605 is 0.1. ## in RStudio or Jupyter IRKernel, use q.l(.)(.) instead of q(.)(.) shape(W) # shape of this distribution is 1. shape(W) <- 2 # shape of this distribution is now 2.
```

WeibullParameter-class

Class "WeibullParameter"

Description

The parameter of a Weibull distribution, used by Weibull-class

Objects from the Class

Objects can be created by calls of the form new("WeibullParameter", shape, scale). Usually an object of this class is not needed on its own, it is generated automatically when an object of the class Weibull is instantiated.

Slots

```
shape Object of class "numeric": the shape of a Weibull distribution scale Object of class "numeric": the scale of a Weibull distribution name Object of class "character": a name / comment for the parameters
```

Extends

Class "Parameter", directly.

Methods

```
initialize signature(.Object = "WeibullParameter"): initialize method
```

scale signature(object = "WeibullParameter"): returns the slot scale of a parameter of a
Weibull distribution

scale<- signature(object = "WeibullParameter"): modifies the slot scale of a parameter of a
Weibull distribution</pre>

shape signature(object = "WeibullParameter"): returns the slot shape of a parameter of a
Weibull distribution

shape<- signature(object = "WeibullParameter"): modifies the slot shape of a parameter of a Weibull distribution 188 width-methods

Author(s)

```
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Peter Ruckdeschel <peter.ruckdeschel@uni-oldenburg.de>,
Matthias Kohl <Matthias.Kohl@stamats.de>
```

See Also

```
Weibull-class Parameter-class
```

Examples

```
W <- new("WeibullParameter", shape=1, scale=1)
shape(W) # shape of this distribution is 1.
shape(W) <- 2 # shape of this distribution is now 2.</pre>
```

width-methods

Methods for Function width in Package 'distr'

Description

width-methods

Methods

```
width signature(object = "Lattice"): returns the slot width of the lattice
width<- signature(object = "Lattice"): modifies the slot width of the lattice
width signature(object = "LatticeDistribution"): returns the slot width of the lattice slot
    of the distribution
width<- signature(object = "LatticeDistribution"): modifies the slot width of the lattice
    slot of the distribution</pre>
```

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