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---

# ***The GAMLSS distributions***



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# 1

## *Continuous distributions on $(-\infty, \infty)$*

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This chapter gives summary tables and plots for the explicit **gamlss.dist** continuous distributions with range  $(-\infty, \infty)$ . These are discussed in Chapter ??.

## 1.1 Location-scale family of distributions

A continuous random variable  $Y$  defined on  $(-\infty, \infty)$  is said to have a location-scale family of distributions with location shift parameter  $\theta_1$  and scaling parameter  $\theta_2$  (for fixed values of all other parameters of the distribution) if

$$Z = \frac{Y - \theta_1}{\theta_2}$$

has a cdf which does not depend on  $\theta_1$  or  $\theta_2$ . Hence

$$F_Y(y) = F_Z\left(\frac{y - \theta_1}{\theta_2}\right)$$

and

$$f_Y(y) = \frac{1}{\theta_2} f_Z\left(\frac{y - \theta_1}{\theta_2}\right),$$

so  $F_Y(y)$  and  $\theta_2 f_Y(y)$  only depend on  $y$ ,  $\theta_1$  and  $\theta_2$  through the function  $z = (y - \theta_1)/\theta_2$ . Note  $Y = \theta_1 + \theta_2 Z$ .

*Example:* Let  $Y$  have a Gumbel distribution,  $Y \sim \text{GU}(\mu, \sigma)$ , then  $Y$  has a location-scale family of distributions with location shift parameter  $\mu$  and scaling parameter  $\sigma$ , since  $F_Y(y) = 1 - \exp[-\exp(\frac{y - \mu}{\sigma})]$ . Hence  $Z = (Y - \mu)/\sigma$  has cdf  $F_Z(z) = 1 - \exp[-\exp(z)]$  which does not depend on either  $\mu$  or  $\sigma$ . Note  $Z \sim \text{GU}(0, 1)$ .

All distributions with range  $(-\infty, \infty)$  in **gamlss.dist** are location-scale families of distributions with location shift parameter  $\mu$  and scaling parameter  $\sigma$ , (for fixed values of all other parameters of the distribution), with the exception of **NO2**( $\mu, \sigma$ ), **NOF**( $\mu, \sigma, \nu$ ), and **exGAUS**( $\mu, \sigma, \nu$ ). Hence for these location-scale family distributions,  $Y = \mu + \sigma Z$  where the distribution of  $Z$  does not depend on  $\mu$  or  $\sigma$ . Hence, for fixed parameters  $\nu$  and  $\tau$ ,  $\text{Var}(Y)$  is proportional to  $\sigma^2$  and  $\text{SD}(Y)$  is proportional to  $\sigma$ , provided  $\text{Var}(Y)$  is finite.

For the location-scale family distributions plotted in Sections 1.3 and 1.4 we fix  $\mu = 0$  and  $\sigma = 1$ , since changing  $\sigma$  from 1 to say  $\sigma_1$  merely scales the horizontal axis in the figures by the factor  $\sigma_1$ , and scales the vertical axis by the factor  $1/\sigma_1$ . After this scaling, changing  $\mu$  from 0 to say  $\mu_1$  simply shifts the horizontal axis by  $\mu_1$ . (The effect of changing  $\mu$  and  $\sigma$  can be seen, for example, for the **NO**( $\mu, \sigma$ ) distribution in Figure 1.3.)

## 1.2 Continuous two-parameter distributions on $(-\infty, \infty)$

### 1.2.1 Gumbel: GU

The pdf of the Gumbel distribution (or reverse extreme value distribution), denoted by **GU**( $\mu, \sigma$ ), is given by

$$f_Y(y | \mu, \sigma) = \frac{1}{\sigma} \exp \left[ \left( \frac{y - \mu}{\sigma} \right) - \exp \left( \frac{y - \mu}{\sigma} \right) \right] \quad (1.1)$$



for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$  and  $\sigma > 0$ .

Note if  $Y \sim \text{GU}(\mu, \sigma)$  and  $W = -Y$  then  $W \sim \text{RG}(-\mu, \sigma)$ , from which the results in Table 1.1 were obtained. The Gumbel distribution is appropriate for moderately negatively skewed data.

TABLE 1.1: Gumbel distribution.

$\text{GU}(\mu, \sigma)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mode, location shift par.
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
Distribution measures	
mean	$\mu - C\sigma \approx \mu - 0.57722\sigma$
median	$\mu - 0.36651\sigma$
mode	$\mu$
variance	$\pi^2\sigma^2/6 \approx 1.64493\sigma^2$
skewness	$-1.13955$
excess kurtosis	$2.4$
MGF	$e^{\mu t}\Gamma(1 + \sigma t)$ , for $\sigma t  < 1$
pdf	$\frac{1}{\sigma} \exp\left[\left(\frac{y-\mu}{\sigma}\right) - \exp\left(\frac{y-\mu}{\sigma}\right)\right]$
cdf	$1 - \exp\left[-\exp\left(\frac{y-\mu}{\sigma}\right)\right]$
inverse cdf	$\mu + \sigma \log[-\log(1 - p)]$
Reference	Results derived from $Y = -W$ where $W \sim \text{RG}(-\mu, \sigma)$
Note	$C \approx 0.57722$ above is Euler's constant

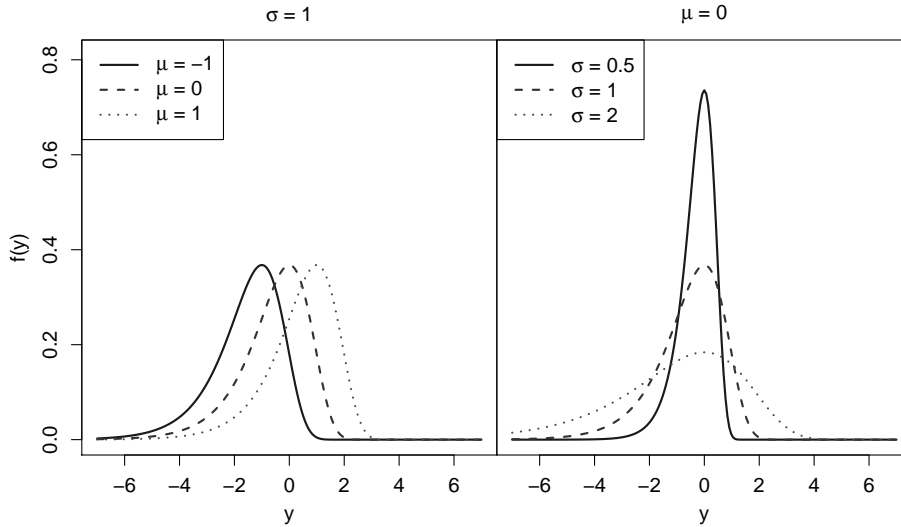


FIGURE 1.1: The Gumbel,  $\text{GU}(\mu, \sigma)$ , distribution with (left)  $\sigma = 1$  and  $\mu = -1, 0, 1$ , and (right)  $\mu = 0$  and  $\sigma = 0.5, 1, 2$ .

### 1.2.2 Logistic: L0

The pdf of the logistic distribution, denoted by  $L0(\mu, \sigma)$ , is given by

$$f_Y(y|\mu, \sigma) = \frac{1}{\sigma} \left\{ \exp \left[ - \left( \frac{y - \mu}{\sigma} \right) \right] \right\} \left\{ 1 + \exp \left[ - \left( \frac{y - \mu}{\sigma} \right) \right] \right\}^{-2} \quad (1.2)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$  and  $\sigma > 0$ . The logistic distribution is symmetric about  $\mu$ , and is appropriate for a moderately leptokurtic response variable.

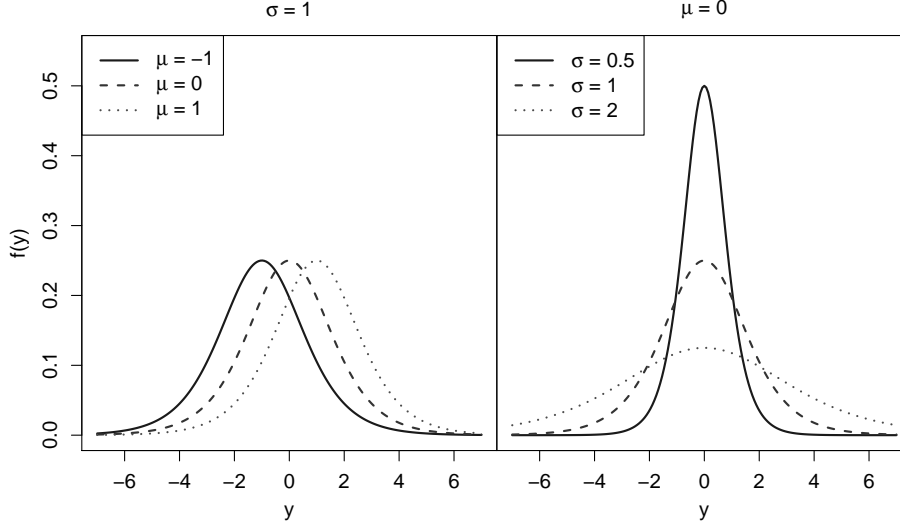


FIGURE 1.2: The logistic,  $L0(\mu, \sigma)$ , distribution, with (left)  $\sigma = 1$  and  $\mu = -1, 0, 1$ , and (right)  $\mu = 0$  and  $\sigma = 0.5, 1, 2$ .

TABLE 1.2: Logistic distribution.

$L0(\mu, \sigma)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mean, median, mode, location shift par.
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
Distribution measures	
mean <sup>a</sup>	$\mu$
median	$\mu$
mode	$\mu$
variance <sup>a</sup>	$\pi^2 \sigma^2 / 3$
skewness <sup>a</sup>	0
excess kurtosis <sup>a</sup>	1.2
MGF	$e^{\mu t} B(1 - \sigma t, 1 + \sigma t)$
pdf <sup>a</sup>	$\frac{1}{\sigma} \left\{ \exp \left[ - \left( \frac{y - \mu}{\sigma} \right) \right] \right\} \left\{ 1 + \exp \left[ - \left( \frac{y - \mu}{\sigma} \right) \right] \right\}^{-2}$
cdf <sup>a</sup>	$\left\{ 1 + \exp \left[ - \left( \frac{y - \mu}{\sigma} \right) \right] \right\}^{-1}$
inverse cdf	$\mu + \sigma \log \left( \frac{p}{1 - p} \right)$
Reference	<sup>a</sup> Johnson et al. [1995, p115-117] with $\alpha = \mu$ and $\beta = \sigma$

### 1.2.3 Normal (or Gaussian): NO, NO2

#### First parameterization, NO

The normal distribution is the default distribution of the `family` argument of the `gamlss()` function. The parameterization used for the normal (or Gaussian) pdf, denoted by  $\text{NO}(\mu, \sigma)$ , is

$$f_Y(y|\mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left[-\frac{(y-\mu)^2}{2\sigma^2}\right] \quad (1.3)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$  and  $\sigma > 0$ . The  $\text{NO}(\mu, \sigma)$  distribution is symmetric about  $\mu$ . Note, in Table 1.3,  $\Phi()$  and  $\Phi^{-1}()$  are the cdf and inverse cdf of a standard normal,  $\text{NO}(0, 1)$ , distribution.

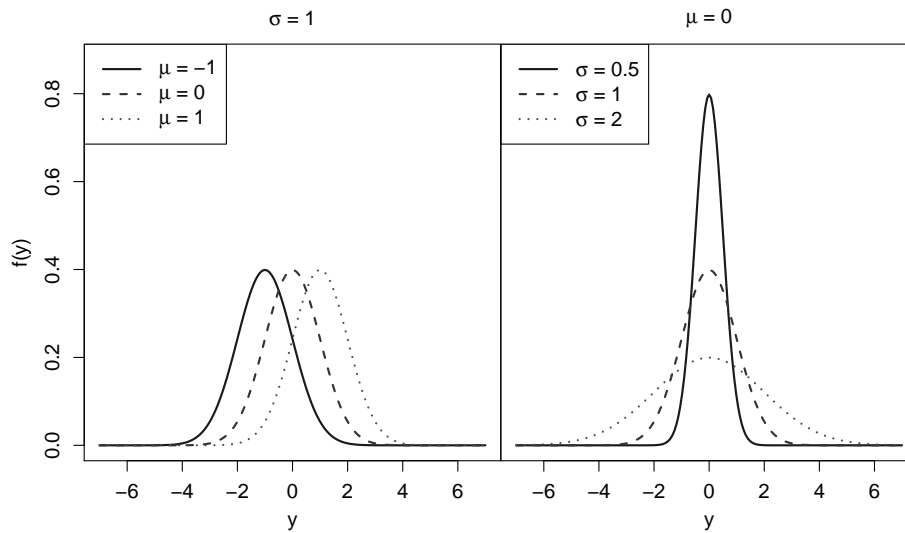


FIGURE 1.3: The normal,  $\text{NO}(\mu, \sigma)$ , distribution, with (left)  $\sigma = 1$  and  $\mu = -1, 0, 1$  and (right)  $\mu = 0$  and  $\sigma = 0.5, 1, 2$ .

TABLE 1.3: Normal distribution.

$\text{N0}(\mu, \sigma)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mean, median, mode, location shift par.
$\sigma$	$0 < \sigma < \infty$ , standard deviation, scaling parameter
Distribution measures	
mean	$\mu$
median	$\mu$
mode	$\mu$
variance	$\sigma^2$
skewness	0
excess kurtosis	0
MGF	$\exp(\mu t + \frac{1}{2}\sigma^2 t^2)$
pdf	$\frac{1}{\sqrt{2\pi}\sigma} \exp\left[-\frac{(y-\mu)^2}{2\sigma^2}\right]$
cdf	$\Phi[(y-\mu)/\sigma]$
inverse cdf	$\mu + \sigma z_p$ where $z_p = \Phi^{-1}(p)$
Reference	Johnson et al. [1994] Chapter 13, p80-89.

### Second parameterization, N02

The  $\text{N02}(\mu, \sigma)$  distribution is a parameterization of the normal distribution where  $\mu$  is the mean and  $\sigma$  is the variance of  $Y$ , with pdf given by

$$f_Y(y | \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left[-\frac{(y-\mu)^2}{2\sigma}\right].$$

The  $\text{N02}(\mu, \sigma)$  distribution is symmetric about  $\mu$ . Note  $\text{N02}(\mu, \sigma) = \text{N0}(\mu, \sigma^{1/2})$ .

#### 1.2.4 Reverse Gumbel: RG

The reverse Gumbel distribution, also known as the *type I extreme value distribution*, is a special case of the generalized extreme value distribution, see Johnson et al. [1995] p2, p11-13, and p75-76. The pdf of the reverse Gumbel distribution, denoted by  $\text{RG}(\mu, \sigma)$ , is given by

$$f_Y(y | \mu, \sigma) = \frac{1}{\sigma} \exp\left\{-\left(\frac{y-\mu}{\sigma}\right) - \exp\left[-\left(\frac{y-\mu}{\sigma}\right)\right]\right\} \quad (1.4)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$  and  $\sigma > 0$ .

Note that if  $Y \sim \text{RG}(\mu, \sigma)$  and  $W = -Y$ , then  $W \sim \text{GU}(-\mu, \sigma)$ . The reverse Gumbel distribution is appropriate for moderately positively skewed data.

Since the reverse Gumbel distribution is the type I extreme value distribution, it is the reparameterized limiting distribution of the standardized maximum of a sequence of independent and identically distributed random variables from an ‘exponential type distribution’, which includes the exponential and gamma.

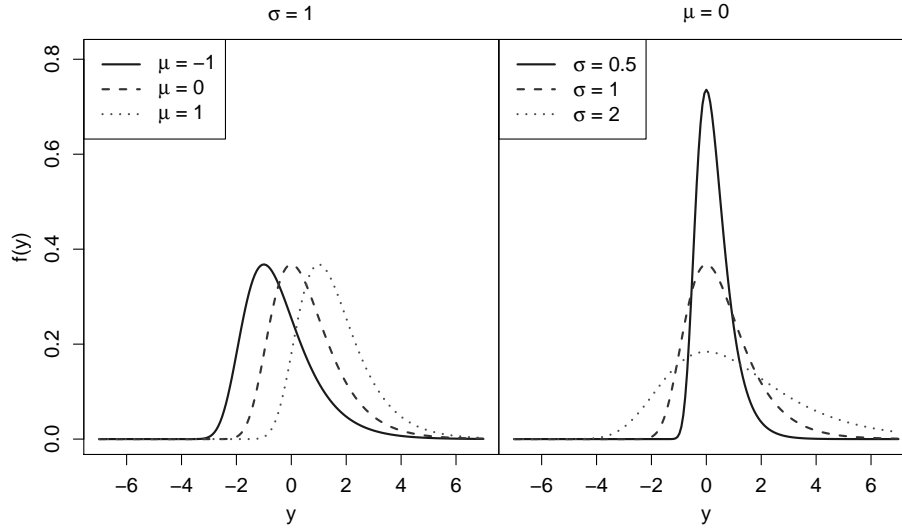


FIGURE 1.4: The reverse Gumbel,  $\text{RG}(\mu, \sigma)$ , distribution with (left)  $\sigma = 1$  and  $\mu = -1, 0, 1$  and (right)  $\mu = 0$  and  $\sigma = 0.5, 1, 2$ .

TABLE 1.4: Reverse Gumbel distribution.

$\text{RG}(\mu, \sigma)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mode, location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
Distribution measures	
mean	$\mu + C\sigma \approx \mu + 0.57722\sigma$
median	$\mu + 0.36651\sigma$
mode	$\mu$
variance	$\pi^2\sigma^2/6 \approx 1.64493\sigma^2$
skewness	1.13955
excess kurtosis	2.4
MGF	$e^{\mu t}\Gamma(1 - \sigma t)$ , for $\sigma t  < 1$
pdf	$\frac{1}{\sigma} \exp\left\{-\left(\frac{y - \mu}{\sigma}\right) - \exp\left[-\left(\frac{y - \mu}{\sigma}\right)\right]\right\}$
cdf	$\exp\left\{-\exp\left[-\left(\frac{y - \mu}{\sigma}\right)\right]\right\}$
inverse cdf	$\mu - \sigma \log[-\log p]$
Reference	Johnson et al. [1995] Chapter 22, p2, p11-13, with $\xi = \mu$ and $\theta = \sigma$ .
Note	$C \approx 0.57722$ above is Euler's constant.

### 1.3 Continuous three-parameter distributions on $(-\infty, \infty)$

#### 1.3.1 Exponential Gaussian: **exGAUS**

The pdf of the exponential Gaussian distribution, denoted by **exGAUS** $(\mu, \sigma, \nu)$ , is

$$f_Y(y | \mu, \sigma, \nu) = \frac{1}{\nu} \exp \left[ \frac{\mu - y}{\nu} + \frac{\sigma^2}{2\nu^2} \right] \Phi \left( \frac{y - \mu}{\sigma} - \frac{\sigma}{\nu} \right) \quad (1.5)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$  and  $\nu > 0$ , and  $\Phi(\cdot)$  is the cdf of the standard normal distribution. Note that  $Y$  is the sum of a normal and an exponential random variable, i.e.  $Y = Y_1 + Y_2$  where  $Y_1 \sim \text{NO}(\mu, \sigma)$  and  $Y_2 \sim \text{EXP}(\nu)$  are independent. This distribution has also been called the lagged normal distribution, Johnson et al. [1994], p172. See also Davis and Kutner [1976] and Lovison and Schindler [2014]. The **exGAUS** distribution is popular in psychology where it has been used to model response times.

Note that if  $Y \sim \text{exGAUS}(\mu, \sigma, \nu)$  then  $Y_0 = a + bY \sim \text{exGAUS}(a + b\mu, b\sigma, b\nu)$ . So  $Z = Y - \mu \sim \text{exGAUS}(0, \sigma, \nu)$ . Hence, for fixed  $\sigma$  and  $\nu$ , the **exGAUS** $(\mu, \sigma, \nu)$  distribution is a location family of distributions with location shift parameter  $\mu$ . Also **exGAUS** $(\mu, \sigma, \nu)$  is a location-scale family of distributions, but  $\sigma$  is not the scaling parameter. If **exGAUS** $(\mu, \sigma, \nu)$  is reparameterized by setting  $\alpha_1 = \sigma + \nu$  and  $\alpha_2 = \sigma/\nu$  then the resulting **exGAUS2** $(\mu, \alpha_1, \alpha_2)$  distribution is a location-scale family of distributions, for fixed  $\alpha_2$ , with location shift parameter  $\mu$  and scaling parameter  $\alpha_1$ , since if  $Y \sim \text{exGAUS2}(\mu, \alpha_1, \alpha_2)$  then  $Z = (Y - \mu)/\alpha_1 \sim \text{exGAUS2}(0, 1, \alpha_2)$ .

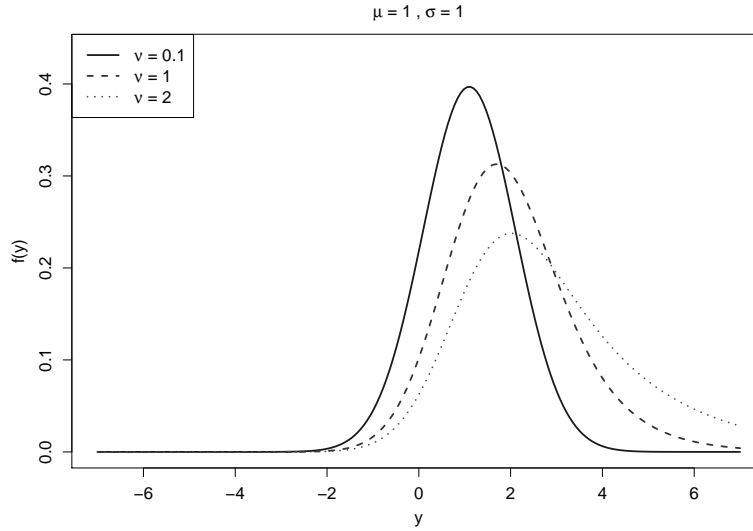


FIGURE 1.5: The exponential Gaussian, **exGAUS** $(\mu, \sigma, \nu)$ , distribution, with  $\mu = 1$ ,  $\sigma = 1$ , and  $\nu = 0.1, 1, 2$ .

TABLE 1.5: Exponential Gaussian distribution.

$\text{exGAUS}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mean of normal comp., location shift par.
$\sigma$	$0 < \sigma < \infty$ , standard deviation of normal component
$\nu$	$0 < \nu < \infty$ , mean of exponential component
Distribution measures	
mean <sup>a</sup>	$\mu + \nu$
variance <sup>a</sup>	$\sigma^2 + \nu^2$
skewness <sup>a</sup>	$2 \left(1 + \frac{\sigma^2}{\nu^2}\right)^{-1.5}$
excess kurtosis <sup>a</sup>	$6 \left(1 + \frac{\sigma^2}{\nu^2}\right)^{-2}$
MGF	$(1 - \nu t)^{-1} \exp(\mu t + \frac{1}{2} \sigma^2 t^2)$
pdf <sup>a</sup>	$\frac{1}{\nu} \exp\left(\frac{\mu - y}{\nu} + \frac{\sigma^2}{2\nu^2}\right) \Phi\left(\frac{y - \mu}{\sigma} - \frac{\sigma}{\nu}\right)$
Reference	<sup>a</sup> Lovison and Schindler [2014]

### 1.3.2 Normal family of variance-mean relationships: NOF

$\text{NOF}(\mu, \sigma, \nu)$  defines a normal distribution family with three parameters. The third parameter  $\nu$  allows the variance of the distribution to be proportional to a power of the mean. The mean of  $\text{NOF}(\mu, \sigma, \nu)$  is  $\mu$ , while the variance is  $\text{Var}(Y) = \sigma^2 \mu^\nu$ , so the standard deviation is  $\sigma \mu^{\nu/2}$ . The pdf of the  $\text{NOF}(\mu, \sigma, \nu)$  distribution is

$$f_Y(y | \mu, \sigma, \nu) = \frac{1}{\sqrt{2\pi} \sigma \mu^{\nu/2}} \exp \left[ -\frac{(y - \mu)^2}{2\sigma^2 \mu^\nu} \right] \quad (1.6)$$

for  $-\infty < y < \infty$ , where  $\mu > 0$ ,  $\sigma > 0$  and  $-\infty < \nu < \infty$ . The  $\text{NOF}(\mu, \sigma, \nu)$  distribution is symmetric about  $\mu$ . Note that if  $Y \sim \text{NOF}(\mu, \sigma, \nu)$ , then  $Y \sim \text{NO}(\mu, \sigma \mu^{\nu/2})$ .

$\text{NOF}(\mu, \sigma, \nu)$  is appropriate for normally distributed regression type models where the variance of the response variable is proportional to a power of the mean. Models of this type are related to the “pseudo likelihood” models of Carroll and Ruppert [1988], but here a proper likelihood is maximized. The  $\nu$  parameter is usually modeled as a constant, used as a device to model the variance-mean relationship. Note that, due to the high correlation between the  $\sigma$  and  $\nu$  parameters, the `method=mixed()` and `c.crit=0.0001` method arguments are strongly recommended in the `gamlss()` fitting function to speed the convergence and avoid converging too early. Alternatively a constant  $\nu$  can be estimated from its profile function, obtained using the `gamlss` function `prof.dev()`.

TABLE 1.6: Normal family (of variance-mean relationships) distribution.

NOF( $\mu, \sigma, \nu$ )	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$0 < \mu < \infty$ , mean, median, mode
$\sigma$	$0 < \sigma < \infty$
$\nu$	$-\infty < \nu < \infty$
Distribution measures	
mean	$\mu$
median	$\mu$
mode	$\mu$
variance	$\sigma^2 \mu^\nu$
skewness	0
excess kurtosis	0
MGF	$\exp(\mu t + \frac{1}{2} \sigma^2 \mu^\nu t^2)$
pdf	$\frac{1}{\sqrt{2\pi} \sigma \mu^{\nu/2}} \exp\left[-\frac{(y-\mu)^2}{2\sigma^2 \mu^\nu}\right]$
cdf	$\Phi[(y-\mu)/(\sigma \mu^{\nu/2})]$
inverse cdf	$\mu + \sigma \mu^{\nu/2} z_p$ where $z_p = \Phi^{-1}(p)$
Reference	Reparameterize $\sigma$ to $\sigma \mu^{\nu/2}$ in NO( $\mu, \sigma$ )

### 1.3.3 Power exponential: PE, PE2

#### First parameterization, PE( $\mu, \sigma, \nu$ )

The pdf of the power exponential family distribution, denoted by PE( $\mu, \sigma, \nu$ ), is given by

$$f_Y(y | \mu, \sigma, \nu) = \frac{\nu \exp[-|z|^\nu]}{2c\sigma\Gamma(\frac{1}{\nu})} \quad (1.7)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $\nu > 0$  and where  $z = (y - \mu)/(c\sigma)$  and  $c^2 = \Gamma(1/\nu)[\Gamma(3/\nu)]^{-1}$ . Note  $S = |Z|^\nu \sim \text{GA}(\nu^{-1}, \nu^{1/2})$ , where  $Z = (Y - \mu)/(c\sigma)$ . Note PE( $\mu, \sigma, \nu$ ) = PE2( $\mu, c\sigma, \nu$ ).

In the parameterization (1.7), used by Nelson [1991],  $E(Y) = \mu$  and  $\text{Var}(Y) = \sigma^2$ . The PE( $\mu, \sigma, \nu$ ) distribution includes the Laplace (i.e. two-sided exponential) and normal, NO( $\mu, \sigma$ ), distributions as special cases  $\nu = 1$  and  $\nu = 2$ , respectively, while the uniform distribution is the limiting case as  $\nu \rightarrow \infty$ . The PE( $\mu, \sigma, \nu$ ) distribution is symmetric about  $\mu$ , moment leptokurtic for  $0 < \nu < 2$ , and moment platykurtic for  $\nu > 2$ .



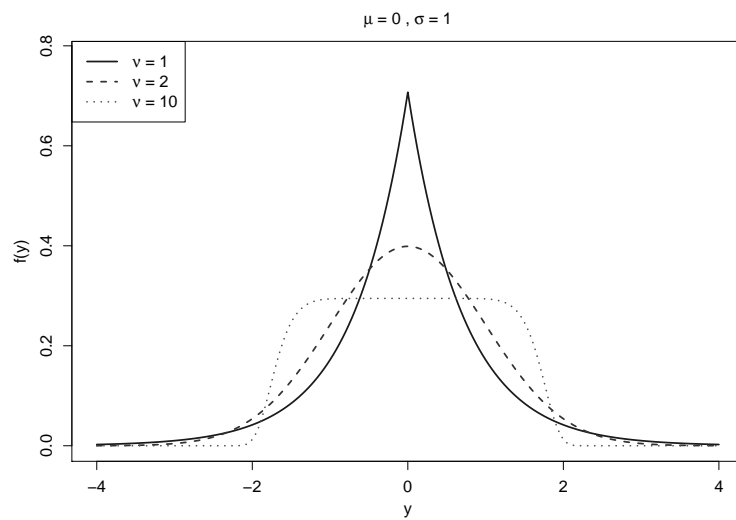


FIGURE 1.6: The power exponential,  $\text{PE}(\mu, \sigma, \nu)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ , and  $\nu = 1, 2, 10$ .

TABLE 1.7: Power exponential distribution.

$\text{PE}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mean, median, mode, location shift par.
$\sigma$	$0 < \sigma < \infty$ , standard deviation, scaling parameter
$\nu$	$0 < \nu < \infty$ , a primary true moment kurtosis parameter
Distribution measures	
mean	$\mu$
median	$\mu$
mode	$\mu$
variance	$\sigma^2$
skewness	0
excess kurtosis	$\frac{\Gamma(5\nu^{-1}) \Gamma(\nu^{-1})}{[\Gamma(3\nu^{-1})]^2} - 3$
pdf	$\frac{\nu \exp[- z ^\nu]}{2c\sigma\Gamma(\nu^{-1})}$ where $c^2 = \Gamma(\nu^{-1})[\Gamma(3\nu^{-1})]^{-1}$ and $z = (y - \mu)/(c\sigma)$
cdf	$\frac{1}{2} \left[ 1 + \frac{\gamma(\nu^{-1},  z ^\nu)}{\Gamma(\nu^{-1})} \text{sign}(y - \mu) \right]$
inverse cdf	$\begin{cases} \mu - c\sigma [F_S^{-1}(1 - 2p)]^{1/\nu} & \text{if } p \leq 0.5 \\ \mu + c\sigma [F_S^{-1}(2p - 1)]^{1/\nu} & \text{if } p > 0.5 \end{cases}$ where $S \sim \text{GA}(\nu^{-1}, \nu^{1/2})$
Reference	Reparameterize $\sigma$ to $c\sigma$ in $\text{PE2}(\mu, \sigma, \nu)$
Note	$\gamma(a, x) = \int_0^x t^{a-1} e^{-t} dt$ is the incomplete gamma function

**Second parameterization, PE2**

An alternative parameterization, the power exponential type 2 distribution, denoted by  $\text{PE2}(\mu, \sigma, \nu)$ , has pdf

$$f_Y(y | \mu, \sigma, \nu) = \frac{\nu \exp[-|z|^\nu]}{2\sigma\Gamma(\nu^{-1})} \quad (1.8)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$  and  $\nu > 0$  and where  $z = (y - \mu)/\sigma$ . Note  $\text{PE2}(\mu, \sigma, \nu) = \text{PE}(\mu, \sigma/c, \nu)$ .

This is a reparameterization of a version by Subbotin [1923] given in Johnson et al. [1995] Section 24.6, p195-196, equation (24.83). The cdf is given by

$$F_Y(y) = \frac{1}{2} [1 + F_S(s) \text{sign}(z)]$$

where  $S = |Z|^\nu$  has a gamma,  $\text{GA}(\nu^{-1}, \nu^{1/2})$ , distribution with pdf  $f_S(s) = s^{(1/\nu)-1} \exp(-s)/\Gamma(\nu^{-1})$  and  $Z = (Y - \mu)/\sigma$ , from which the cdf and inverse cdf results in Table 1.8 was obtained.

The  $\text{PE2}(\mu, \sigma, \nu)$  distribution is symmetric about  $\mu$ . It includes the (reparameterized) normal and Laplace (i.e. two-sided exponential) distributions as special cases when  $\nu = 2$  and  $\nu = 1$ , respectively, and the uniform distribution as a limiting case as  $\nu \rightarrow \infty$ . The  $\text{PE2}(\mu, \sigma, \nu)$  distribution is moment leptokurtic for  $0 < \nu < 2$  and moment platykurtic for  $\nu > 2$ .

TABLE 1.8: Second parameterization of power exponential distribution.

$\text{PE2}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mean, median, mode, location shift par.
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$0 < \nu < \infty$ , a primary true moment kurtosis parameter
Distribution measures	
mean	$\mu$
median	$\mu$
mode	$\mu$
variance <sup>a</sup>	$\frac{\sigma^2}{c^2}$ where $c^2 = \Gamma(\nu^{-1})[\Gamma(3\nu^{-1})]^{-1}$
skewness	0
excess kurtosis <sup>a</sup>	$\frac{\Gamma(5\nu^{-1}) \Gamma(\nu^{-1})}{[\Gamma(3\nu^{-1})]^2} - 3$
pdf <sup>a</sup>	$\frac{\nu \exp[- z ^\nu]}{2\sigma\Gamma(\nu^{-1})}$
cdf	$\frac{1}{2} \left[ 1 + \frac{\gamma(\nu^{-1},  z ^\nu)}{\Gamma(\nu^{-1})} \text{sign}(y - \mu) \right]$ where $z = \frac{y - \mu}{\sigma}$
inverse cdf	$\begin{cases} \mu - \sigma [F_S^{-1}(1 - 2p)]^{1/\nu} & \text{if } p \leq 0.5 \\ \mu + \sigma [F_S^{-1}(2p - 1)]^{1/\nu} & \text{if } p > 0.5 \end{cases}$ where $S \sim \mathbf{GA}(\nu^{-1}, \nu^{1/2})$
Reference	<sup>a</sup> Johnson et al. [1995] Section 24.6, p195-196, equation (24.83), reparameterized by $\theta = \mu$ , $\phi = 2^{-1/\nu}\sigma$ and $\delta = 2/\nu$ and hence $\mu = \theta$ , $\sigma = \phi 2^{\delta/2}$ and $\nu = 2/\delta$ .

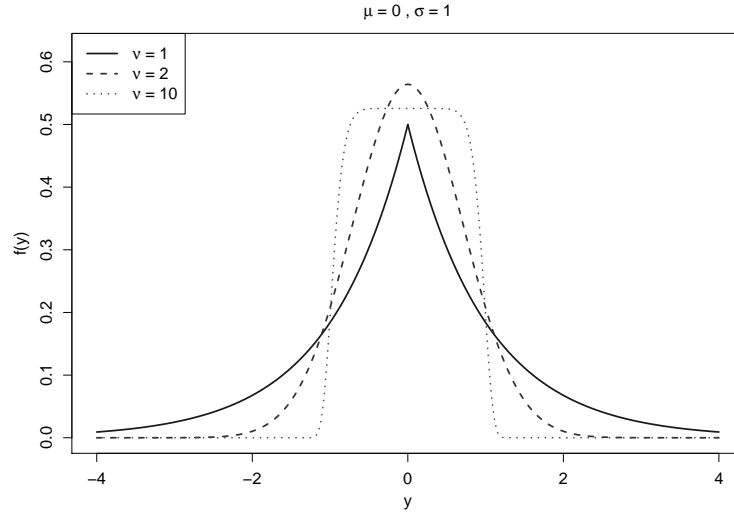


FIGURE 1.7: The power exponential type 2,  $\text{PE2}(\mu, \sigma, \nu)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ , and  $\nu = 1, 2, 10$ .

#### 1.3.4 Skew normal type 1: SN1

The pdf of a skew normal type 1 distribution, denoted by  $\text{SN1}(\mu, \sigma, \nu)$ , is given by

$$f_Y(y | \mu, \sigma, \nu) = \frac{2}{\sigma} \phi(z) \Phi(\nu z) \quad (1.9)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$  and  $-\infty < \nu < \infty$ , and where  $z = (y - \mu)/\sigma$  and  $\phi(\cdot)$  and  $\Phi(\cdot)$  are the pdf and cdf of a standard normal  $\text{NO}(0, 1)$  variable, respectively [Azzalini, 1985]. See also Section ???. The skew normal type 1 distribution is a special case of the skew exponential power type 1 distribution where  $\tau = 2$ , i.e.  $\text{SN1}(\mu, \sigma, \nu) = \text{SEP1}(\mu, \sigma, \nu, 2)$ .

The  $\text{SN1}(\mu, \sigma, \nu)$  distribution includes the normal  $\text{NO}(\mu, \sigma)$  as a special case when  $\nu = 0$ , the half normal as a limiting case as  $\nu \rightarrow \infty$  and the reflected half normal (i.e.  $Y < \mu$ ) as a limiting case as  $\nu \rightarrow -\infty$ . The  $\text{SN1}(\mu, \sigma, \nu)$  distribution is positively moment skewed if  $\nu > 0$ , and negatively moment skewed if  $\nu < 0$ .

Note if  $Y \sim \text{SN1}(\mu, \sigma, \nu)$  then  $-Y \sim \text{SN1}(-\mu, \sigma, -\nu)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{SN1}(\mu, \sigma, -\nu)$  is a reflection of the distribution of  $Y$  about  $\mu$ .

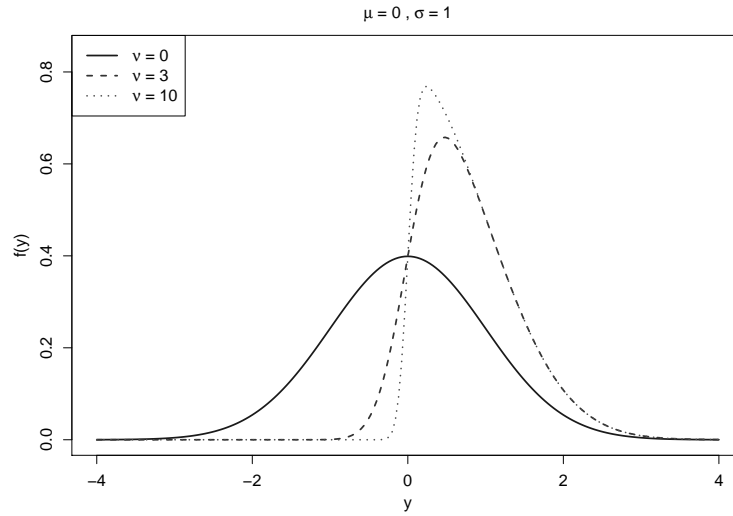


FIGURE 1.8: The skew normal type 1,  $\text{SN1}(\mu, \sigma, \nu)$ , distribution with  $\mu = 0$ ,  $\sigma = 1$ , and  $\nu = 0, 3, 10$ . It is symmetric if  $\nu = 0$ . Changing  $\nu$  to  $-\nu$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

TABLE 1.9: Skew normal type 1 distribution.

$\text{SN1}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$-\infty < \nu < \infty$ , a primary true moment skewness parameter
Distribution measures	
mean	$\mu + \sigma\nu [2(1 + \nu^2)^{-1}\pi^{-1}]^{1/2}$
variance	$\sigma^2 [1 - 2\nu^2(1 + \nu^2)^{-1}\pi^{-1}]$
skewness	$\frac{1}{2}(4 - \pi) \left[ \frac{\pi}{2}(1 + \nu^{-2}) - 1 \right]^{-3/2} \text{sign}(\nu)$
excess kurtosis	$2(\pi - 3) \left[ \frac{\pi}{2}(1 + \nu^{-2}) - 1 \right]^{-2}$
MGF	$2 \exp\left(\mu t + \frac{1}{2}\sigma^2 t^2\right) \Phi\left(\frac{\sigma\nu t}{\sqrt{1 + \nu^2}}\right)$
pdf	$\frac{2}{\sigma}\phi(z)\Phi(\nu z)$ where $z = (y - \mu)/\sigma$
Reference	From Azzalini [1985], p172 and p174, where $\lambda = \nu$ and here $Y = \mu + \sigma Z$

### 1.3.5 Skew normal type 2: SN2

The pdf of the skew normal type 2 distribution, denoted by  $\text{SN2}(\mu, \sigma, \nu)$ , is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \begin{cases} \frac{c}{\sigma} \exp \left[ -\frac{1}{2}(\nu z)^2 \right] & \text{if } y < \mu \\ \frac{c}{\sigma} \exp \left[ -\frac{1}{2} \left( \frac{z}{\nu} \right)^2 \right] & \text{if } y \geq \mu \end{cases} \quad (1.10)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$  and  $\nu > 0$ , and where  $z = (y - \mu)/\sigma$  and  $c = \sqrt{2\nu}/[\sqrt{\pi}(1 + \nu^2)]$ . This distribution is also called the two-piece normal distribution [Johnson et al., 1994, Section 10.3, p173]. **SN2** is a ‘scale-spliced’ distribution, see Section ??.

The skew normal type 2 distribution is a special case of the skew exponential power type 3 distribution where  $\tau = 2$ , i.e.  $\text{SN2}(\mu, \sigma, \nu) = \text{SEP3}(\mu, \sigma, \nu, 2)$ . Also  $\text{SN2}(\mu, \sigma, \nu)$  is the limiting case of  $\text{ST3}(\mu, \sigma, \nu, \tau)$  as  $\tau \rightarrow \infty$ . The  $\text{SN2}(\mu, \sigma, \nu)$  distribution includes the normal  $\text{N0}(\mu, \sigma)$  as a special case when  $\nu = 1$ , and is positively moment skewed if  $\nu > 1$  and negatively moment skewed if  $0 < \nu < 1$ .

Note if  $Y \sim \text{SN2}(\mu, \sigma, \nu)$  then  $-Y \sim \text{SN2}(-\mu, \sigma, \nu^{-1})$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{SN2}(\mu, \sigma, \nu^{-1})$  is a reflection of the distribution of  $Y$  about  $\mu$ .

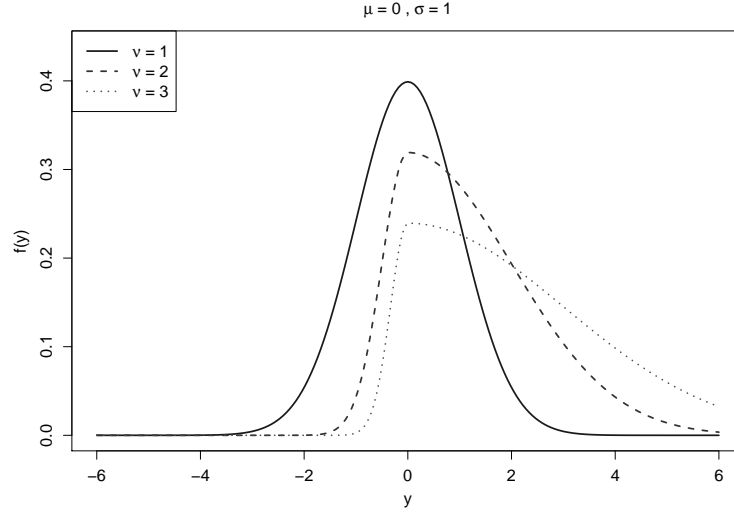


FIGURE 1.9: The skew normal type 2,  $\text{SN2}(\mu, \sigma, \nu)$ , distribution with  $\mu = 0$ ,  $\sigma = 1$ , and  $\nu = 1, 2, 3$ . It is symmetric if  $\nu = 1$ . Changing  $\nu$  to  $1/\nu$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

TABLE 1.10: Skew normal type 2 distribution.

SN2( $\mu, \sigma, \nu$ )	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mode, location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$0 < \nu < \infty$ , skewness parameter
Distribution measures	
mean <sup>a</sup>	$\mu + \sigma E(Z) = \mu + \sigma \frac{\sqrt{2}}{\sqrt{\pi}}(\nu - \nu^{-1})$ where $Z = (Y - \mu)/\sigma$
median <sup>a2</sup>	$\begin{cases} \mu + \frac{\sigma}{\nu} \Phi^{-1} \left( \frac{1 + \nu^2}{2} \right) & \text{if } \nu \leq 1 \\ \mu + \sigma \nu \Phi^{-1} \left( \frac{3\nu^2 - 1}{4\nu^2} \right) & \text{if } \nu > 1 \end{cases}$
mode	$\mu$
variance <sup>a</sup>	$\sigma^2 \text{Var}(Z) = \sigma^2 \{(\nu^2 + \nu^{-2} - 1) - [E(Z)]^2\}$
skewness <sup>a</sup>	$\begin{cases} \mu_{3Y}/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_{3Y} = \sigma^3 \mu_{3Z} = \sigma^3 \{ \mu'_{3Z} - 3\text{Var}(Z)E(Z) - [E(Z)]^3 \} \\ \mu'_{3Z} = E(Z^3) = \frac{2\sqrt{2}(\nu^4 - \nu^{-4})}{\sqrt{\pi}(\nu + \nu^{-1})} \end{cases}$
excess kurtosis <sup>a</sup>	$\begin{cases} \mu_{4Y}/[\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_{4Y} = \sigma^4 \mu_{4Z} = \sigma^4 \{ \mu'_{4Z} - 4\mu'_{3Z}E(Z) + 6\text{Var}(Z)[E(Z)]^2 \\ + 3[E(Z)]^4 \} \\ \mu'_{4Z} = E(Z^4) = 3(\nu^5 + \nu^{-5})/(\nu + \nu^{-1}) \end{cases}$
pdf <sup>a</sup>	$\begin{cases} \frac{c}{\sigma} \exp \left[ -\frac{1}{2}(\nu z)^2 \right] & \text{if } y < \mu \\ \frac{c}{\sigma} \exp \left[ -\frac{1}{2} \left( \frac{z}{\nu} \right)^2 \right] & \text{if } y \geq \mu \\ \text{where } z = (y - \mu)/\sigma \text{ and } c = \frac{\sqrt{2}\nu}{\sqrt{\pi}(1 + \nu^2)} \end{cases}$
cdf <sup>a2</sup>	$\begin{cases} \frac{2\Phi[\nu(y - \mu)/\sigma]}{(1 + \nu^2)} & \text{if } y < \mu \\ \frac{1}{(1 + \nu^2)} \{ 1 - \nu^2 + 2\nu^2 \Phi[(y - \mu)/(\sigma\nu)] \} & \text{if } y \geq \mu \end{cases}$
inverse cdf <sup>a2</sup>	$\begin{cases} \mu + \frac{\sigma}{\nu} \Phi^{-1} \left[ \frac{p(1 + \nu^2)}{2} \right] & \text{if } p \leq (1 + \nu^2)^{-1} \\ \mu + \sigma \nu \Phi^{-1} \left[ \frac{p(1 + \nu^2) - 1 + \nu^2}{2\nu^2} \right] & \text{if } p > (1 + \nu^2)^{-1} \end{cases}$
Note	<sup>a</sup> Set $\tau = 2$ in SEP3( $\mu, \sigma, \nu, \tau$ ) <sup>a2</sup> Set $\tau \rightarrow \infty$ in ST3( $\mu, \sigma, \nu, \tau$ )

### 1.3.6 $t$ family: TF

The pdf of the  $t$  family distribution, denoted by  $\text{TF}(\mu, \sigma, \nu)$ , is given by

$$f_Y(y | \mu, \sigma, \nu) = \frac{1}{\sigma B(1/2, \nu/2) \nu^{1/2}} \left[ 1 + \frac{(y - \mu)^2}{\sigma^2 \nu} \right]^{-(\nu+1)/2} \quad (1.11)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$  and  $\nu > 0$ , where  $B(a, b) = \Gamma(a)\Gamma(b)/\Gamma(a+b)$  is the beta function. Note that  $T = (Y - \mu)/\sigma$  has a standard  $t$  distribution with  $\nu$  degrees of freedom, i.e.  $T \sim \text{TF}(0, 1, \nu) = t_\nu$ , with pdf given by Johnson et al. [1995], p363, equation (28.2). Note if  $T \sim \text{TF}(0, 1, \nu) = t_\nu$  then  $W = \nu/(\nu + T^2) \sim \text{BEo}(\nu/2, 1/2)$  and  $1 - W = T^2/(\nu + T^2) \sim \text{BEo}(1/2, \nu/2)$ .

The  $\text{TF}(\mu, \sigma, \nu)$  distribution is symmetric about  $\mu$ . It is suitable for modeling leptokurtic data, since it has higher kurtosis than the normal distribution. See Lange et al. [1989] for modeling a response variable using the  $\text{TF}(\mu, \sigma, \nu)$  distribution, including parameter estimation.

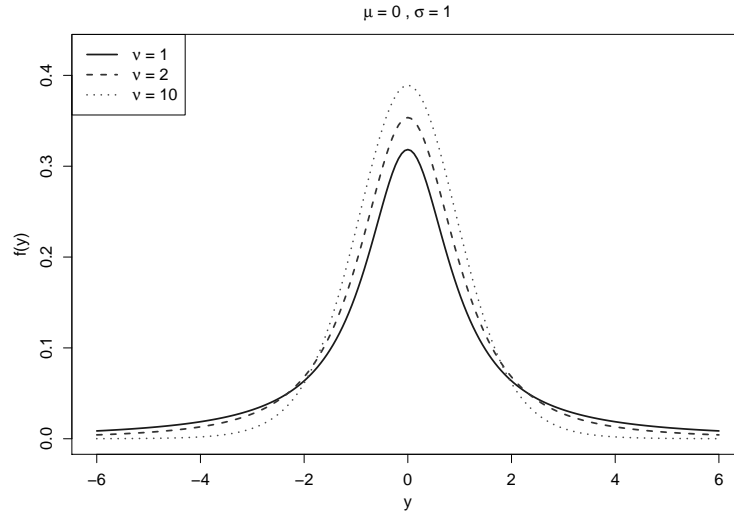


FIGURE 1.10: The  $t$  family,  $\text{TF}(\mu, \sigma, \nu)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ , and  $\nu = 1, 2, 10$ .



TABLE 1.11:  $t$  family distribution.

$\text{TF}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mean, median, mode, location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$\begin{cases} 0 < \nu < \infty, \nu \text{ is a primary true moment kurtosis parameter} \\ (\text{for } \nu > 4), \text{ and the degrees of freedom parameter} \end{cases}$
Distribution measures	
mean	$\begin{cases} \mu & \text{if } \nu > 1, \\ \text{undefined} & \text{if } \nu \leq 1 \end{cases}$
median	$\mu$
mode	$\mu$
variance <sup>a</sup>	$\begin{cases} \frac{\sigma^2 \nu}{\nu - 2} & \text{if } \nu > 2 \\ \infty & \text{if } 1 < \nu \leq 2 \\ \text{undefined} & \text{if } \nu \leq 1 \end{cases}$
skewness	$\begin{cases} 0 & \text{if } \nu > 3 \\ \text{undefined} & \text{if } \nu \leq 3 \end{cases}$
excess kurtosis <sup>a</sup>	$\begin{cases} \frac{6}{\nu - 4} & \text{if } \nu > 4 \\ \infty & \text{if } 2 < \nu \leq 4 \\ \text{undefined} & \text{if } \nu \leq 2 \end{cases}$
pdf <sup>a</sup>	$\frac{1}{\sigma B(1/2, \nu/2) \nu^{1/2}} \left[ 1 + \frac{(y - \mu)^2}{\sigma^2 \nu} \right]^{-(\nu+1)/2}$
cdf <sup>a</sup>	$0.5 + \frac{B(1/2, \nu/2, z^2/[\nu + z^2])}{2B(1/2, \nu/2)} \text{sign}(z) \text{ where } z = \frac{(y - \mu)}{\sigma}$
inverse cdf	$\begin{cases} \mu + \sigma t_{p,\nu} \text{ where } t_{p,\nu} = F_T^{-1}(p) \text{ is the } p \text{ quantile or } 100p \text{ centile value} \\ \text{of } T \sim t_\nu, \text{ i.e. } P(T < t_{p,\nu}) = p \end{cases}$
Reference	<sup>a</sup> See Johnson et al. [1995], Section 28.2, p363-365.
Note	$B(a, b, x) = \int_0^x t^{a-1} (1-t)^{b-1} dt$ is the incomplete beta function.

### 1.3.7 $t$ family type 2: TF2

The pdf of the  $t$  family type 2 distribution, denoted by  $\text{TF2}(\mu, \sigma, \nu)$ , is

$$f_Y(y | \mu, \sigma, \nu) = \frac{1}{\sigma B(1/2, \nu/2) (\nu - 2)^{1/2}} \left[ 1 + \frac{(y - \mu)^2}{\sigma^2 (\nu - 2)} \right]^{-(\nu+1)/2} \quad (1.12)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$  and  $\nu > 2$ , where  $B(a, b) = \Gamma(a)\Gamma(b)/\Gamma(a+b)$  is the beta function. Note that since  $\nu > 2$ , the mean  $E(Y) = \mu$  and variance  $\text{Var}(Y) = \sigma^2$  of  $Y \sim \text{TF2}(\mu, \sigma, \nu)$  are always defined and finite.

The  $\text{TF2}(\mu, \sigma, \nu)$  distribution is symmetric about  $\mu$ . It is suitable for modeling leptokurtic data, since it has higher kurtosis than the normal distribution.

TABLE 1.12:  $t$  family type 2 distribution.

$\text{TF2}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mean, median, mode, location shift parameter
$\sigma$	$0 < \sigma < \infty$ , standard deviation, scaling parameter
$\nu$	$\begin{cases} 2 < \nu < \infty, \nu \text{ is a primary true moment kurtosis parameter} \\ (\text{for } \nu > 4), \text{ and the degrees of freedom parameter} \end{cases}$
Distribution measures	
mean	$\mu$
median	$\mu$
mode	$\mu$
variance	$\sigma^2$
skewness	$\begin{cases} 0 & \text{if } \nu > 3 \\ \text{undefined} & \text{if } 2 < \nu \leq 3 \end{cases}$
excess kurtosis	$\begin{cases} \frac{6}{\nu - 4} & \text{if } \nu > 4 \\ \infty & \text{if } 2 < \nu \leq 4 \end{cases}$
pdf	$\frac{1}{\sigma B(1/2, \nu/2) (\nu - 2)^{1/2}} \left[ 1 + \frac{(y - \mu)^2}{\sigma^2(\nu - 2)} \right]^{-(\nu+1)/2}$
cdf	$0.5 + \frac{B(1/2, \nu/2, z^2/[\nu + z^2])}{2B(1/2, \nu/2)} \text{sign}(z)$ where $z = \frac{(y - \mu)\nu^{1/2}}{\sigma(\nu - 2)^{1/2}}$
inverse cdf	$\mu + \sigma(\nu - 2)^{1/2}\nu^{-1/2}t_{p,\nu}$
Note	Reparameterize $\sigma$ to $\sigma(\nu - 2)^{1/2}\nu^{-1/2}$ in $\text{TF}(\mu, \sigma, \nu)$ .

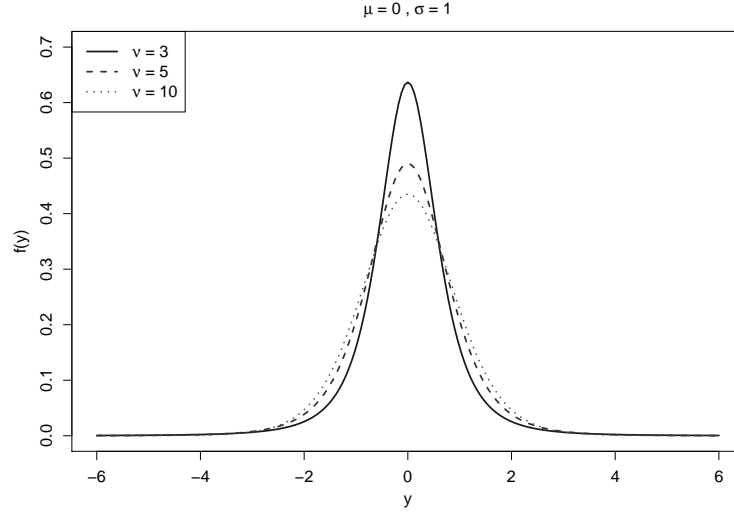


FIGURE 1.11: The  $t$  family type 2,  $\text{TF2}(\mu, \sigma, \nu)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ , and  $\nu = 3, 5, 10$ .

## 1.4 Continuous four-parameter distributions on $(-\infty, \infty)$

### 1.4.1 Exponential generalized beta type 2: EGB2

The pdf of the exponential generalized beta type 2 distribution, denoted by  $\text{EGB2}(\mu, \sigma, \nu, \tau)$ , is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = e^{\nu z} \{ |\sigma| B(\nu, \tau) [1 + e^z]^{\nu + \tau} \}^{-1} \quad (1.13)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $\nu > 0$  and  $\tau > 0$ , and where  $z = (y - \mu)/\sigma$ , [McDonald and Xu, 1995, p141]. Note that McDonald and Xu [1995] appear to allow  $\sigma < 0$ , however this is unnecessary since  $\text{EGB2}(\mu, -\sigma, \nu, \tau) = \text{EGB2}(\mu, \sigma, \tau, \nu)$ . So we assume  $\sigma > 0$  and  $|\sigma|$  can be replaced by  $\sigma$  in (1.13).

If  $Y \sim \text{EGB2}(\mu, \sigma, \nu, \tau)$ , then  $-Y \sim \text{EGB2}(-\mu, \sigma, \tau, \nu)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{EGB2}(\mu, \sigma, \tau, \nu)$  is a reflection the distribution of  $Y$  about  $\mu$ , changing the skewness from positive to negative, or vice-versa. The  $\text{EGB2}$  distribution is also called the type IV generalized logistic distribution [Johnson et al., 1995, Section 23.10, p142].

If  $Y \sim \text{EGB2}(\mu, \sigma, \nu, \tau)$  then  $R = \{1 + \exp[-(Y - \mu)/\sigma]\}^{-1} \sim \text{BEo}(\nu, \tau)$  from which the cdf in Table 1.13 is obtained. Also  $Z = (\tau/\nu) \exp[(Y - \mu)/\sigma] \sim F_{2\nu, 2\tau}$ , an  $F$  distribution, defined in equation (??). The  $\text{EGB2}(\mu, \sigma, \nu, \tau)$  distribution is symmetric if  $\nu = \tau$ , and is positively moment skewed if  $\nu > \tau$  and negatively moment skewed if  $\nu < \tau$ .  $\text{EGB2}(\mu, \sigma, \nu, \tau)$  is always moment leptokurtic with the normal distribution a limiting case [McDonald, 1996, p 437]. Johnson et al. [1995, p141] indicates that  $\sqrt{2/\nu}(Y - \mu)/\sigma$  has a standard normal limiting distribution as  $\nu = \tau \rightarrow \infty$ . Figures ??(e), ??(d)

and ??(d) show moment and centile kurtosis-skewness plots for  $\text{EGB2}(\mu, \sigma, \nu, \tau)$ . The figures indicate that the EGB2 distribution is restricted in kurtosis to be higher (but not extremely higher) than of the normal distribution.

TABLE 1.13: Exponential generalized beta type 2 distribution.

$\text{EGB2}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$0 < \nu < \infty$
$\tau$	$0 < \tau < \infty$
Distribution measures	
mean <sup>a2</sup>	$\mu + \sigma[\Psi(\nu) - \Psi(\tau)]$
mode	$\mu + \sigma \log(\nu/\tau)$
variance <sup>a2</sup>	$\sigma^2 [\Psi^{(1)}(\nu) + \Psi^{(1)}(\tau)]$
skewness <sup>a2</sup>	$\frac{\Psi^{(2)}(\nu) - \Psi^{(2)}(\tau)}{[\Psi^{(1)}(\nu) + \Psi^{(1)}(\tau)]^{1.5}}$
excess kurtosis <sup>a2</sup>	$\frac{\Psi^{(3)}(\nu) + \Psi^{(3)}(\tau)}{[\Psi^{(1)}(\nu) + \Psi^{(1)}(\tau)]^2}$
MGF <sup>a</sup>	$\frac{e^{\mu t} B(\nu + \sigma t, \tau - \sigma t)}{B(\nu, \tau)}$
pdf <sup>a</sup>	$e^{\nu z} \{ \sigma  B(\nu, \tau) [1 + e^z]^{\nu+\tau}\}^{-1}$ , where $z = (y - \mu)/\sigma$
cdf	$\frac{B(\nu, \tau, c)}{B(\nu, \tau)}$ , where $c = \{1 + \exp[-(y - \mu)/\sigma]\}^{-1}$
Reference	<sup>a</sup> McDonald and Xu [1995], p140-141, p150-151, where $\delta = \mu, \sigma = \sigma, p = \nu$ and $q = \tau$ . <sup>a2</sup> McDonald [1996], p436-437, where $\delta = \mu, \sigma = \sigma, p = \nu$ and $q = \tau$
Note	$\Psi^{(r)}(x) = d^{(r)}\Psi(x)/dx^{(r)}$ is the $r$ th derivative of the psi (or digamma) function $\Psi(x)$

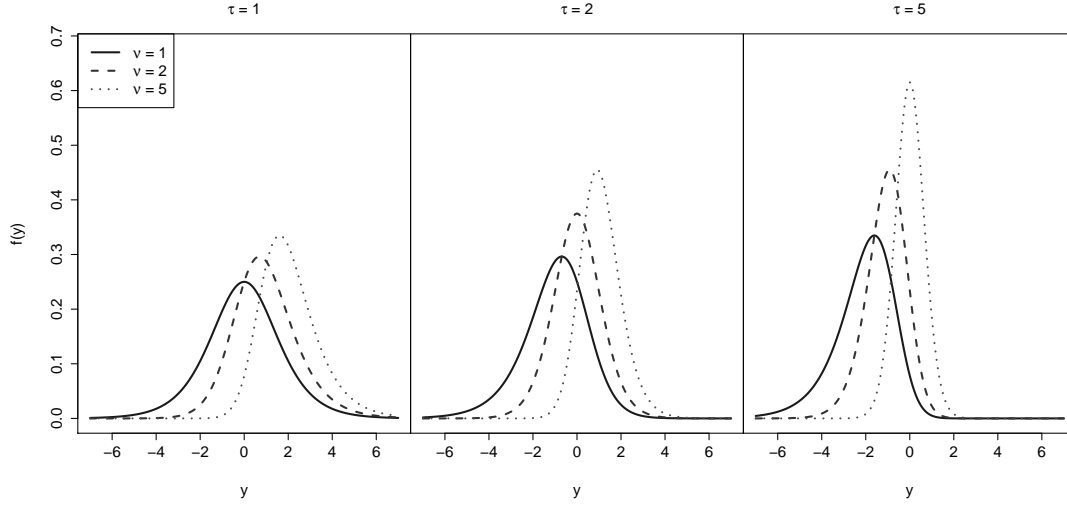


FIGURE 1.12: The exponential generalized beta type 2,  $\text{EGB2}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 1, 2, 5$ , and  $\tau = 1, 2, 5$ . It is symmetric if  $\nu = \tau$ . Interchanging  $\nu$  and  $\tau$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

#### 1.4.2 Generalized $t$ : GT

This pdf of the generalized  $t$  distribution, denoted by  $\text{GT}(\mu, \sigma, \nu, \tau)$ , is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \tau \left\{ 2\sigma\nu^{1/\tau} B(1/\tau, \nu) [1 + |z|^\tau/\nu]^{\nu+(1/\tau)} \right\}^{-1} \quad (1.14)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $\nu > 0$  and  $\tau > 0$ , and where  $z = (y - \mu)/\sigma$ , [McDonald and Newey [1988] p430, equation (2.1), where  $q = \nu$  and  $p = \tau$ ]. See also Butler et al. [1990] and McDonald [1991]. Note that the  $t$  family distribution,  $\text{TF}(\mu, \sigma, \nu)$ , is a special case of the generalized  $t$  distribution given by  $\text{GT}(\mu, \sqrt{2}\sigma, \nu/2, 2)$ . The power exponential distribution  $\text{PE2}(\mu, \sigma, \tau)$  is a limiting distribution of  $\text{GT}(\mu, \sigma, \nu, \tau)$  as  $\nu \rightarrow \infty$ .

The  $\text{GT}(\mu, \sigma, \nu, \tau)$  distribution is symmetric about  $\mu$  and can be moment leptokurtic or platykurtic. It has two kurtosis parameters  $\nu$  and  $\tau$ . Parameter  $\tau$  affects the peakedness around  $y = \mu$ , with  $\tau \leq 1$  resulting in a spike in the pdf at  $y = \mu$ , and  $\tau > 1$  resulting in a flat (i.e. zero derivative) pdf at  $y = \mu$ . For fixed  $\tau$ , decreasing  $\nu$  increases the tail heaviness (and vice-versa), since the pdf of  $\text{GT}(\mu, \sigma, \nu, \tau)$  has order  $O(|y|^{-\nu\tau-1})$  as  $|y| \rightarrow \infty$ , the same order as a  $t$  distribution with  $\nu\tau$  degrees of freedom, and so the tails are heavier as  $\nu\tau$  decreases and are always heavier than the normal distribution.

TABLE 1.14: Generalized  $t$  distribution.

$GT(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mean, median, mode, location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$0 < \nu < \infty$ , first kurtosis parameter, $\nu$ is a true moment kurtosis parameter for $\nu\tau > 4$
$\tau$	$0 < \tau < \infty$ , second kurtosis parameter, $\tau$ is a true moment kurtosis parameter for $\nu\tau > 4$
Distribution measures	
mean	$\begin{cases} \mu & \text{if } \nu\tau > 1 \\ \text{undefined} & \text{if } \nu\tau \leq 1 \end{cases}$
median	$\mu$
mode	$\mu$
variance <sup>a2</sup>	$\begin{cases} \frac{\sigma^2 \nu^{2/\tau} B(3\tau^{-1}, \nu - 2\tau^{-1})}{B(\tau^{-1}, \nu)} & \text{if } \nu\tau > 2 \\ \infty & \text{if } 1 < \nu\tau \leq 2 \\ \text{undefined} & \text{if } \nu\tau \leq 1 \end{cases}$
skewness	$\begin{cases} 0 & \text{if } \nu\tau > 3 \\ \text{undefined} & \text{if } \nu\tau \leq 3 \end{cases}$
excess kurtosis <sup>a2</sup>	$\begin{cases} \frac{B(5\tau^{-1}, \nu - 4\tau^{-1})B(\tau^{-1}, \nu)}{[B(3\tau^{-1}, \nu - 2\tau^{-1})]^2} - 3 & \text{if } \nu\tau > 4 \\ \infty & \text{if } 2 < \nu\tau \leq 4 \\ \text{undefined} & \text{if } \nu\tau \leq 2 \end{cases}$
pdf <sup>a</sup>	$\tau \{2\sigma\nu^{1/\tau} B(1/\tau, \nu) [1 +  z ^\tau/\nu]^{\nu+(1/\tau)}\}^{-1}$ , where $z = (y - \mu)/\sigma$
Reference	<sup>a</sup> McDonald and Newey [1988], p430, equation (2.1), where $q = \nu$ and $p = \tau$ . <sup>a2</sup> McDonald [1991], p 274, where $q = \nu$ and $p = \tau$ .

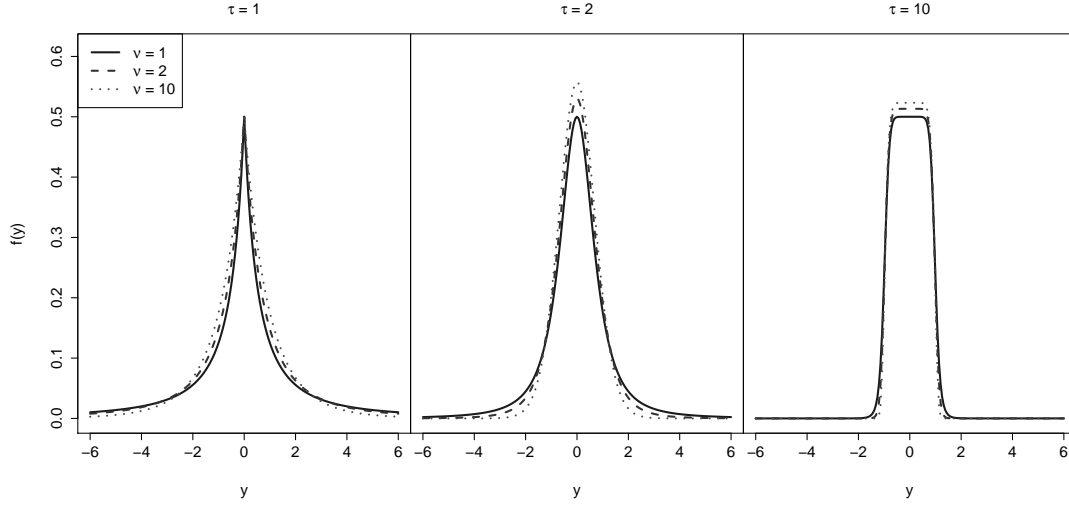


FIGURE 1.13: The generalized  $t$ ,  $\text{GT}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 1, 2, 10$ , and  $\tau = 1, 2, 10$ . It is always symmetric.

### 1.4.3 Johnson's SU: JSUo, JSU

#### First parameterization, JSUo

This is the original parameterization of the Johnson's  $S_u$  distribution [Johnson, 1949] and is denoted by  $\text{JSUo}(\mu, \sigma, \nu, \tau)$ . Its pdf is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \frac{\tau}{\sigma(s^2 + 1)^{1/2} \sqrt{2\pi}} \exp \left[ -\frac{1}{2} z^2 \right] \quad (1.15)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $-\infty < \nu < \infty$  and  $\tau > 0$ , and where

$$z = \nu + \tau \sinh^{-1}(s) = \nu + \tau \log \left[ s + (s^2 + 1)^{1/2} \right], \quad (1.16)$$

where  $s = (y - \mu)/\sigma$ , [Johnson [1949] p162, equation (33) and p152, where  $\xi = \mu, \lambda = \sigma, \gamma = \nu, \delta = \tau$  and  $x = y, y = s, z = z$ ]. Hence  $s = \sinh[(z - \nu)/\tau] = \frac{1}{2} \{ \exp[(z - \nu)/\tau] - \exp[-(z - \nu)/\tau] \}$  and  $y = \mu + \sigma s$ . Note that  $Z \sim \text{N}(0, 1)$ , where  $Z = \nu + \tau \sinh^{-1}[(Y - \mu)/\sigma]$ , from which the results for the cdf, inverse cdf, and median in Table 1.15 are obtained. Also

$$\text{E} \left[ \frac{(Y - \mu)^r}{\sigma^r} \right] = \frac{1}{2^r} \sum_{j=0}^r (-1)^{r-j} C_j^r \exp \left[ \frac{1}{2\tau^2} (r - 2j)^2 + \frac{\nu}{\tau} (r - 2j) \right] \quad (1.17)$$

for  $r = 1, 2, 3, \dots$ , where  $C_j^r = r!/[j!(r-j)!]$ .

The parameter  $\nu$  affects the skewness of the distribution, which is symmetric if  $\nu = 0$ , positively (moment, centile, and van Zwet) skew if  $\nu < 0$ , and negatively skew if  $\nu > 0$ . Parameter  $\nu$  is a true van Zwet skewness parameter (see Section ??) and hence a true centile skewness parameter and a true moment skewness parameter. Decreasing  $\nu$  (for fixed  $\tau$ ) increases the moment and centile skewness. Chapter ?? shows moment and

centile kurtosis-skewness plots for  $\text{JSU}(\mu, \sigma, \nu, \tau)$ . The plots for  $\text{JSUo}(\mu, \sigma, -\nu, \tau)$  are the same.

The distribution is always (centile and Balanda-MacGillivray) leptokurtic. The parameter  $\tau$  affects the kurtosis of the distribution and as  $\tau \rightarrow \infty$  the distribution tends to the normal distribution. Parameter  $\tau$  is a primary true Balanda-MacGillivray kurtosis parameter (see Section ??) and hence it is a primary true centile kurtosis parameter. Increasing  $\tau$  decreases the centile (and Balanda-MacGillivray) kurtosis.

If  $Y \sim \text{JSUo}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{JSUo}(-\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{JSUo}(\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about  $\mu$ , changing the skewness from positive to negative (or vice-versa).

TABLE 1.15: Original parameterization Johnson's  $S_u$  distribution.

$\text{JSUo}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$-\infty < \nu < \infty$ , true van Zwet skewness parameter
$\tau$	$0 < \tau < \infty$ , primary true Balanda-MacGillivray kurtosis parameter
Distribution measures	
mean <sup>a</sup>	$\mu - \sigma\omega^{1/2} \sinh(\nu/\tau)$ , where $w = \exp(1/\tau^2)$
median	$\mu - \sigma \sinh(\nu/\tau)$
variance <sup>a</sup>	$\frac{1}{2}\sigma^2(\omega - 1)[\omega \cosh(2\nu/\tau) + 1]$
skewness <sup>a</sup>	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_3 = -\frac{1}{4}\sigma^3\omega^{1/2}(\omega - 1)^2[\omega(\omega + 2) \sinh(3\nu/\tau) + 3 \sinh(\nu/\tau)] \end{cases}$
excess kurtosis <sup>a</sup>	$\begin{cases} \mu_4/[\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_4 = \frac{1}{8}\sigma^4(\omega - 1)^2[\omega^2(\omega^4 + 2\omega^3 + 3\omega^2 - 3) \cosh(4\nu/\tau) \\ + 4\omega^2(\omega + 2) \cosh(2\nu/\tau) + 3(2\omega + 1)] \end{cases}$
cdf	$\Phi(\nu + \tau \sinh^{-1}[(y - \mu)/\sigma])$
inverse cdf	$\mu + \sigma \sinh[(z_p - \nu)/\tau]$ where $z_p = \Phi^{-1}(p)$
Reference	<sup>a</sup> Johnson [1949], p163, equation (37), p152 and p162 where $\xi = \mu, \lambda = \sigma, \gamma = \nu, \delta = \tau$ and $x = y, y = s, z = z$ .



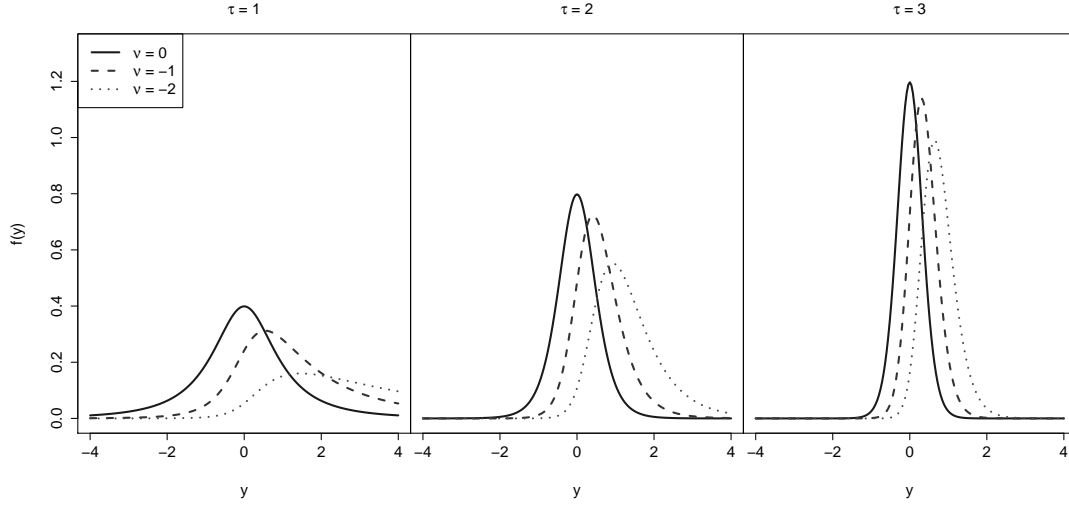


FIGURE 1.14: The original Johnson's  $S_u$ ,  $\text{JSUo}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 0, -1, -2$ , and  $\tau = 1, 2, 3$ . It is symmetric if  $\nu = 0$ . Changing  $\nu$  to  $-\nu$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

### Second parameterization, JSU

This is a reparameterization of the original Johnson's  $S_u$  distribution [Johnson, 1949], so that parameters  $\mu$  and  $\sigma$  are the mean and the standard deviation of the distribution. The  $\text{JSU}(\mu, \sigma, \nu, \tau)$  is obtained by reparameterizing  $\text{JSUo}(\mu_1, \sigma_1, \nu_1, \tau_1)$  to  $\mu = \mu_1 - \sigma_1 \omega^{1/2} \sinh(\nu_1/\tau_1)$ ,  $\sigma = \sigma_1/c$ ,  $\nu = -\nu_1$  and  $\tau = \tau_1$ , where  $c$  and  $\omega$  are defined in equations (1.20) and (1.21) below. Hence  $\mu_1 = \mu - c\sigma\omega^{1/2} \sinh(\nu/\tau)$ ,  $\sigma_1 = c\sigma$ ,  $\nu_1 = -\nu$  and  $\tau_1 = \tau$ .

The pdf of the reparameterized Johnson's  $S_u$ , denoted by  $\text{JSU}(\mu, \sigma, \nu, \tau)$ , is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \frac{\tau}{c\sigma(s^2 + 1)^{1/2}\sqrt{2\pi}} \exp\left[-\frac{1}{2}z^2\right] \quad (1.18)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $-\infty < \nu < \infty$ ,  $\tau > 0$ , and where

$$z = -\nu + \tau \sinh^{-1}(s) = -\nu + \tau \log\left[s + (s^2 + 1)^{1/2}\right] \quad (1.19)$$

$$s = \frac{y - \mu + c\sigma\omega^{1/2} \sinh(\nu/\tau)}{c\sigma}$$

$$c = \left\{ \frac{1}{2}(w - 1) [w \cosh(2\nu/\tau) + 1] \right\}^{-1/2} \quad (1.20)$$

$$w = \exp(1/\tau^2). \quad (1.21)$$

Note that  $Z \sim \text{N}(0, 1)$ , where  $Z$  is obtained from (1.19) with  $y$  replaced by  $Y$ . For  $Y \sim \text{JSU}(\mu, \sigma, \nu, \tau)$  then  $E(Y) = \mu$  and  $\text{Var}(Y) = \sigma^2$ .

Parameter  $\nu$  is a true van Zwet skewness parameter and hence a true centile skewness parameter and a true moment skewness parameter. Increasing  $\nu$  (for fixed  $\tau$ ) increases

the moment and centile skewness. The distribution is symmetric if  $\nu = 0$ , and positively (moment, centile, and van Zwet) skew if  $\nu > 0$ , and negatively skew if  $\nu < 0$ . As  $\nu \rightarrow \infty$ , the JSU distribution tends to the log normal. Chapter ?? shows moment and centile kurtosis-skewness plots for  $\text{JSU}(\mu, \sigma, \nu, \tau)$ , see Figures ??(d), ??(c) and ??(c). The distribution is always (centile and Balanda-MacGillivray) leptokurtic. The parameter  $\tau$  affects the kurtosis of the distribution, and as  $\tau \rightarrow \infty$  the distribution tends to the normal. Parameter  $\tau$  is a primary true Balanda-MacGillivray kurtosis parameter, see Section ??, and hence a primary true centile kurtosis parameter. Increasing  $\tau$  decreases the centile (and Balanda-MacGillivray) kurtosis.

If  $Y \sim \text{JSU}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{JSU}(-\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{JSU}(\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about  $\mu$ .

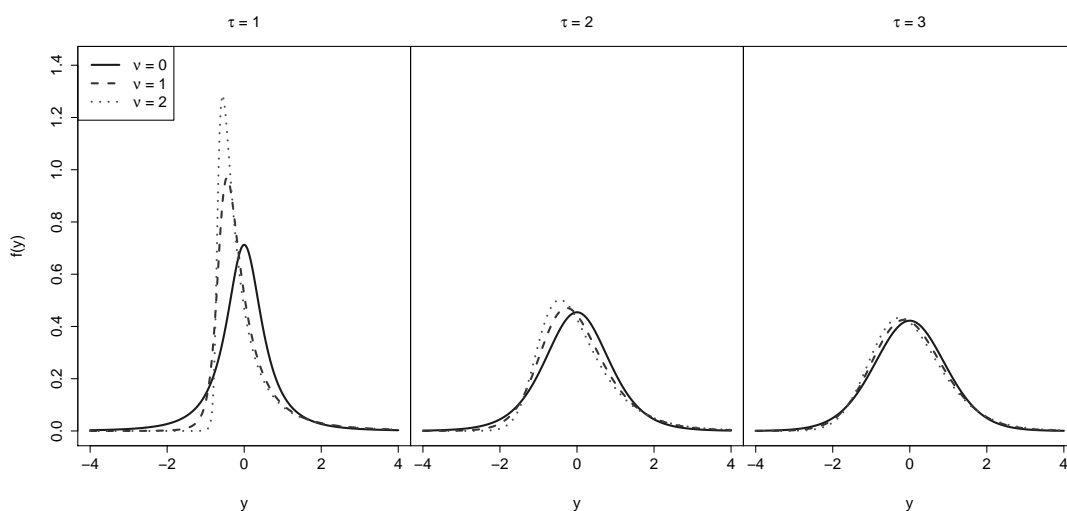


FIGURE 1.15: The reparameterized Johnson  $S_u$ ,  $\text{JSU}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 0, 1, 2$ , and  $\tau = 1, 2, 3$ . It is symmetric if  $\nu = 0$ . Changing  $\nu$  to  $-\nu$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

TABLE 1.16: Second parameterization Johnson's  $S_u$  distribution.

$\text{JSU}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mean, location shift parameter
$\sigma$	$0 < \sigma < \infty$ , standard deviation, scaling parameter
$\nu$	$-\infty < \nu < \infty$ , true van Zwet skewness parameter
$\tau$	$0 < \tau < \infty$ , primary true Balanda-MacGillivray kurtosis parameter
Distribution measures	
mean	$\mu$
median	$\begin{cases} \mu_1 + c\sigma \sinh(\nu/\tau) \text{ where} \\ \mu_1 = \mu - c\sigma\omega^{1/2} \sinh(\nu/\tau) \text{ , } \omega = \exp(1/\tau^2) \text{ and } c \text{ is given by (1.20)} \end{cases}$
variance	$\sigma^2$
skewness	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_3 = \frac{1}{4}c^3\sigma^3\omega^{1/2}(\omega - 1)^2[\omega(\omega + 2) \sinh(3\nu/\tau) + 3 \sinh(\nu/\tau)] \end{cases}$
excess kurtosis	$\begin{cases} \mu_4/[\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_4 = \frac{1}{8}c^4\sigma^4(\omega - 1)^2[\omega^2(\omega^4 + 2\omega^3 + 3\omega^2 - 3) \cosh(4\nu/\tau) \\ + 4\omega^2(\omega + 2) \cosh(2\nu/\tau) + 3(2\omega + 1)] \end{cases}$
cdf	$\Phi(-\nu + \tau \sinh^{-1}[(y - \mu_1)/(c\sigma)])$
inverse cdf	$\mu_1 + c\sigma \sinh[(z_p + \nu)/\tau]$ where $z_p = \Phi^{-1}(p)$
Note	Reparameterize $\mu_1, \sigma_1, \nu_1, \tau_1$ in $\text{JSUo}(\mu_1, \sigma_1, \nu_1, \tau_1)$ by letting $\mu_1 = \mu - c\sigma\omega^{1/2} \sinh(\nu/\tau)$ , $\sigma_1 = c\sigma$ , $\nu_1 = -\nu$ and $\tau_1 = \tau$ to give $\text{JSU}(\mu, \sigma, \nu, \tau)$ .

#### 1.4.4 Normal-exponential- $t$ : NET

The NET is a four-parameter continuous distribution, although in **gamlss** it is used as a two-parameter distribution ( $\mu$  and  $\sigma$ ) with the other two parameters ( $\nu$  and  $\tau$ ) fixed as constants, by default  $\nu = 1.5$  and  $\tau = 2$ . (These values can be changed by the user.) The NET distribution is symmetric about its mean, median, and mode  $\mu$ . If  $Y \sim \text{NET}(\mu, \sigma, \nu, \tau)$ , then  $Z = (Y - \mu)/\sigma$  has a standardized  $\text{NET}(0, 1, \nu, \tau)$  distribution, with pdf  $f_Z(z)$ , which is standard normal for  $|z| \leq \nu$ , exponential with mean  $1/\nu$  for  $\nu < |z| \leq \tau$ , and has  $t$  distribution with  $(\nu\tau - 1)$  degrees of freedom type tails for  $|z| > \tau$ , where  $z = (y - \mu)/\sigma$ . In **gamlss**,  $\mu$  and  $\sigma$  can be modeled. Parameters  $\nu$  and  $\tau$  may be chosen as fixed constants by the user; alternatively estimates of  $\nu$  and  $\tau$  can be obtained using the `prof.dev()` function.

The normal-exponential- $t$  distribution, NET, was introduced by Rigby and Stasinopoulos [1994] as a robust method of fitting the location and scale parameters of a symmetric distribution as functions of explanatory variables. That is, the distribution is appropriate if the response variable is contaminated and the user wants to robustify the fitting of the mean and variance models. Note that the Huber ‘proposal 2’ robust estimators of  $\mu$  and  $\sigma$  [Huber, 1964, 1967], are equivalent to using a normal-exponential distribution for the response variable when fitting  $\mu$  and a normal-Student- $t$  distribution when fit-

ting  $\sigma$ , and alternating between the fits. (Huber also includes a bias correction for the estimator of  $\sigma$ , which NET does not do.) NET combines these into one distribution. Figure 1.16 (left plot) shows a typical standardized  $\text{NET}(0, 1, \nu, \tau)$  distribution with  $\nu = 1.5$  and  $\tau = 2$ . The distribution in the interval  $(-1.5, 1.5)$  behaves like a normal distribution, in the intervals  $(-2, -1.5)$  and  $(1.5, 2)$  it behaves like an exponential distribution, while in the intervals  $(-\infty, -2)$  and  $(2, \infty)$  it behaves like a  $t$  distribution. The parameters  $\nu$  and  $\tau$  are the breakpoints of the NET distribution and they are *not* modeled in **gamlss**.

The pdf of the  $\text{NET}(\mu, \sigma, \nu, \tau)$  distribution is given by Rigby and Stasinopoulos [1994] as

$$f_Y(y | \mu, \sigma, \nu, \tau) = \frac{c}{\sigma} \begin{cases} \exp\left(-\frac{z^2}{2}\right) & \text{if } |z| \leq \nu \\ \exp\left(-\nu|z| + \frac{\nu^2}{2}\right) & \text{if } \nu < |z| \leq \tau \\ \exp\left(-\nu\tau \log(|z|/\tau) - \nu\tau + \frac{\nu^2}{2}\right) & \text{if } |z| > \tau \end{cases} \quad (1.22)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $\nu > 0$ ,  $\tau > \max(\nu, \nu^{-1})$ ,  $z = (y - \mu)/\sigma$  and  $c = (c_1 + c_2 + c_3)^{-1}$ , where

$$\begin{aligned} c_1 &= \sqrt{2\pi}[2\Phi(\nu) - 1] \\ c_2 &= \frac{2}{\nu} \exp\left\{-\frac{\nu^2}{2}\right\} \\ c_3 &= \frac{2}{\nu(\nu\tau - 1)} \exp\left\{-\nu\tau + \frac{\nu^2}{2}\right\}. \end{aligned} \quad (1.23)$$

The  $\text{NET}(\mu, \sigma, \nu, \tau)$  is symmetric about  $\mu$  and is leptokurtic. The pdf of  $\text{NET}(\mu, \sigma, \nu, \tau)$  has order  $O(|y|^{-\nu\tau})$  as  $|y| \rightarrow \infty$ , and so the tails are heavier as  $\nu\tau$  decreases. The excess kurtosis is  $\gamma_2 = \mu_4/[\text{Var}(Y)]^2 - 3$  where

$$\mu_4 = 2\sigma^4 c \left[ 3\sqrt{2\pi}[\Phi(\nu) - 0.5] + \left(\nu + \frac{12}{\nu} + \frac{24}{\nu^3} + \frac{24}{\nu^5}\right) e^{-\nu^2/2} + \left(\frac{\tau^5}{\nu\tau - 5} - \frac{\tau^4}{\nu} - \frac{4\tau^3}{\nu^2} - \frac{12\tau^2}{\nu^3} - \frac{24\tau}{\nu^4} - \frac{24}{\nu^5}\right) e^{-\nu\tau + \nu^2/2} \right], \quad (1.24)$$

for  $\nu\tau > 5$ .

The cdf of  $Y \sim \text{NET}(\mu, \sigma, \nu, \tau)$  is given by  $F_Y(y) = F_Z(z)$  where  $Z = (Y - \mu)/\sigma$ ,  $z = (y - \mu)/\sigma$  and

$$F_Z(z) = \begin{cases} \frac{c\tau^{\nu\tau}|z|^{-\nu\tau+1}}{(\nu\tau - 1)} \exp(-\nu\tau + \nu^2/2) & \text{if } z < -\tau \\ \frac{c}{\nu(\nu\tau - 1)} \exp(-\nu\tau + \nu^2/2) + \frac{c}{\nu} \exp(-\nu|z| + \nu^2/2) & \text{if } -\tau \leq z < -\nu \\ \frac{c}{\nu(\nu\tau - 1)} \exp(-\nu\tau + \nu^2/2) + \frac{c}{\nu} \exp(-\nu^2/2) & \text{if } -\nu \leq z \leq 0 \\ + c\sqrt{2\pi}[\Phi(z) - \Phi(-\nu)] & \text{if } -\nu \leq z \leq 0 \\ 1 - F_Z(-z) & \text{if } z > 0. \end{cases} \quad (1.25)$$

The inverse cdf of  $Y \sim \text{NET}(\mu, \sigma, \nu, \tau)$  is given by

$$y_p = \mu + \sigma z_p \text{ where } z_p = \begin{cases} -\left(\frac{b\nu\tau^{\nu\tau}}{p}\right)^{1/(\nu\tau-1)} & \text{if } p \leq \nu\tau b \\ -\frac{\nu}{2} + \frac{1}{\nu} \log \left[ \frac{\nu}{c}(p-b) \right] & \text{if } \nu\tau b < p \leq b + \frac{c}{\nu} \exp(-\nu^2/2) \\ \Phi^{-1} \left\{ \Phi(-\nu) + \frac{1}{\sqrt{2\pi}} \left[ \frac{(p-b)}{c} - \frac{1}{\nu} \exp(-\nu^2/2) \right] \right\} & \text{if } b + \frac{c}{\nu} \exp(-\nu^2/2) < p \leq \frac{1}{2} \\ -z_{1-p} & \text{if } p > \frac{1}{2}, \end{cases} \quad (1.26)$$

where  $b = \frac{c}{\nu(\nu\tau-1)} \exp(-\nu\tau + \nu^2/2)$ .

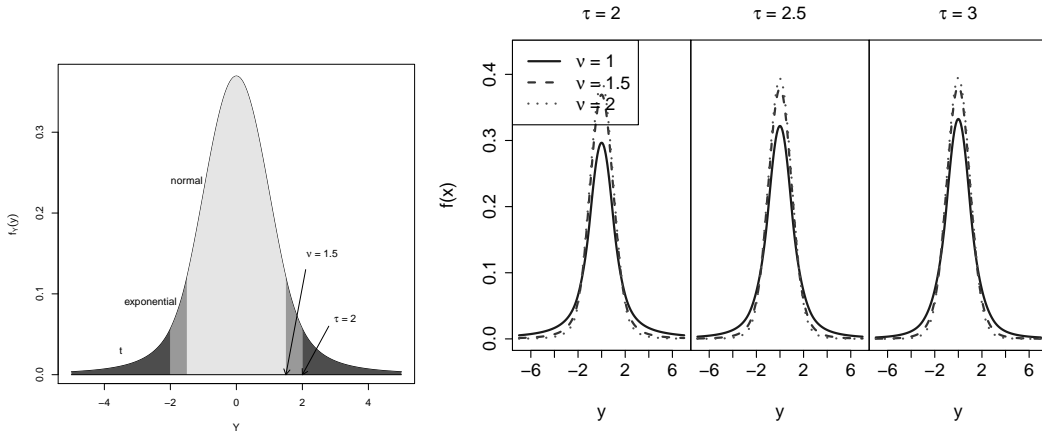


FIGURE 1.16: Left: schematic diagram of the  $\text{NET}(0, 1, 1.5, 2)$  distribution. Right: the  $\text{NET}(\mu, \sigma, \nu, \tau)$  distribution with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 1, 1.5, 2$ , and  $\tau = 2, 2.5, 3$ . Parameters  $\nu$  and  $\tau$  exist to make the distribution fitting robust and cannot be modeled as functions of explanatory variables. The distribution is always symmetric.

TABLE 1.17: Normal-exponential-Student- $t$  distribution.

$\text{NET}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mean, median, mode, location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$0 < \nu < \infty$ , first kurtosis parameter (fixed constant)
$\tau$	$\max(\nu, \nu^{-1}) < \tau < \infty$ , second kurtosis parameter (fixed constant)
Distribution measures	
mean	$\begin{cases} \mu & \text{if } \nu\tau > 2 \\ \text{undefined} & \text{if } \nu\tau \leq 2 \end{cases}$
median	$\mu$
mode	$\mu$
variance	$\begin{cases} 2\sigma^2 c \left\{ \sqrt{2\pi} [\Phi(\nu) - 0.5] \right. \\ \quad + (2/\nu + 2/\nu^3) \exp(-\nu^2/2) \\ \quad \left. + \frac{(\nu^2\tau^2 + 4\nu\tau + 6)}{\nu^3(\nu\tau - 3)} \exp(-\nu\tau + \nu^2/2) \right\} & \text{if } \nu\tau > 3 \\ \infty & \text{if } 2 < \nu\tau \leq 3 \\ \text{undefined} & \text{if } \nu\tau \leq 2 \end{cases}$ where $c$ is given by (1.23)
skewness	$\begin{cases} 0 & \text{if } \nu\tau > 4 \\ \text{undefined,} & \text{if } \nu\tau \leq 4 \end{cases}$
excess kurtosis	see equation (1.24)
pdf	$\frac{c}{\sigma} \begin{cases} \exp(-z^2/2) & \text{if }  z  \leq \nu \\ \exp(-\nu z  + \nu^2/2) & \text{if } \nu <  z  \leq \tau \\ \exp[-\nu\tau \log( z /\tau) - \nu\tau + \nu^2/2] & \text{if }  z  > \tau \end{cases}$
cdf	see equation (1.25)
inverse cdf	see equation (1.26)

#### 1.4.5 Sinh-arcsinh: SHASH

The pdf of the sinh-arcsinh distribution [Jones, 2005], denoted by  $\text{SHASH}(\mu, \sigma, \nu, \tau)$ , is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \frac{c}{\sqrt{2\pi}\sigma(1+z^2)^{1/2}} \exp(-r^2/2) \quad (1.27)$$

where

$$\begin{aligned} r &= \frac{1}{2} \left\{ \exp[\tau \sinh^{-1}(z)] - \exp[-\nu \sinh^{-1}(z)] \right\} \\ c &= \frac{1}{2} \left\{ \tau \exp[\tau \sinh^{-1}(z)] + \nu \exp[-\nu \sinh^{-1}(z)] \right\} \end{aligned} \quad (1.28)$$

and  $z = (y - \mu)/\sigma$  for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $\nu > 0$  and  $\tau > 0$ . [Note  $\sinh^{-1}(z) = \log(u)$  where  $u = z + (z^2 + 1)^{1/2}$ . Hence  $r = (u^\tau - u^{-\nu})/2$ .] Note that  $R \sim \text{N}(0, 1)$  where  $R$  is obtained from (1.28) and  $Z = (Y - \mu)/\sigma$ . Hence  $\mu$  is the

median of  $Y$  (since  $y = \mu$  gives  $z = 0$ ,  $u = 1$ ,  $\sinh^{-1}(z) = 0$  and hence  $r = 0$ ). Note also  $R$  is the normalized quantile residual (or  $Z$  score).

The parameter  $\nu$  controls the left tail heaviness, with the left tail being heavier than the normal distribution if  $\nu < 1$  and lighter if  $\nu > 1$ . Similarly  $\tau$  controls the right tail. The distribution is symmetric if  $\nu = \tau$ .

If  $Y \sim \text{SHASH}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{SHASH}(-\mu, \sigma, \tau, \nu)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{SHASH}(\mu, \sigma, \tau, \nu)$  is a reflection of the distribution of  $Y$  about  $\mu$ .

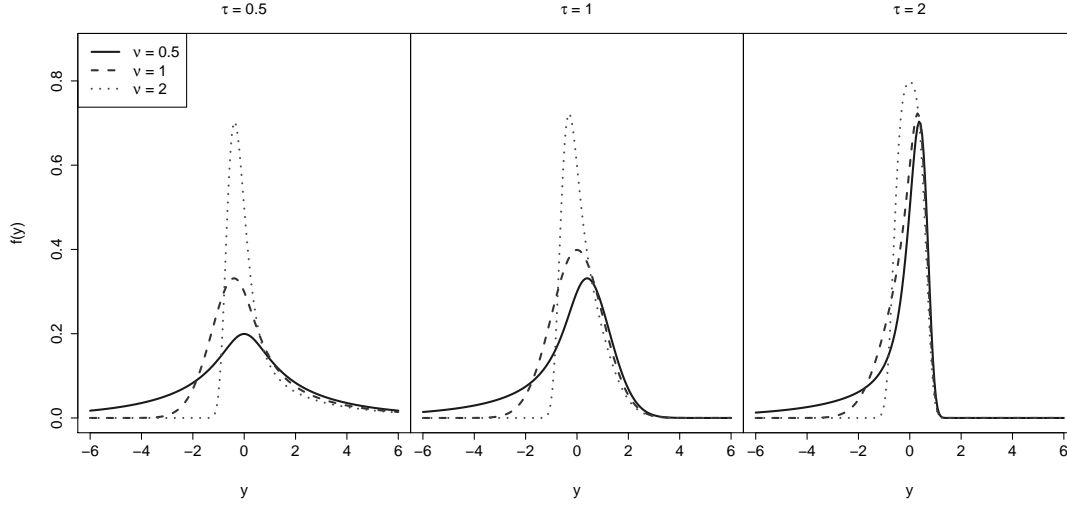


FIGURE 1.17: The sinh-arcsinh,  $\text{SHASH}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 0.5, 1, 2$  and  $\tau = 0.5, 1, 2$ . It is symmetric if  $\nu = \tau$ . Interchanging  $\nu$  and  $\tau$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

TABLE 1.18: Sinh-arcsinh distribution.

$\text{SHASH}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , median, location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$0 < \nu < \infty$ , left tail heaviness parameter
$\tau$	$0 < \tau < \infty$ , right tail heaviness parameter
Distribution measures	
median	$\mu$
pdf	$\begin{cases} \frac{c}{\sigma\sqrt{2\pi}(1+z^2)^{1/2}} \exp(-r^2/2) \\ \text{where } r = \frac{1}{2} \{ \exp[\tau \sinh^{-1}(z)] - \exp[-\nu \sinh^{-1}(z)] \} \text{ and} \\ z = \frac{y - \mu}{\sigma}, c = \frac{1}{2} \{ \tau \exp[\tau \sinh^{-1}(z)] + \nu \exp[-\nu \sinh^{-1}(z)] \} \end{cases}$
cdf	$\Phi(r)$
Reference	Jones and Pewsey [2009], page 777 with $(\xi, \eta, \gamma, \delta, x, z)$ replaced by $(\mu, \sigma, \nu, \tau, z, r)$ .

### 1.4.6 Sinh-arcsinh original: SHASHo, SHASHo2

#### First parameterization, SHASHo

The original sinh-arcsinh distribution, developed by Jones and Pewsey [2009] is denoted by  $\text{SHASHo}(\mu, \sigma, \nu, \tau)$ , with pdf given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \frac{\tau c}{\sigma \sqrt{2\pi} (1 + z^2)^{1/2}} \exp\left(-\frac{1}{2} r^2\right) \quad (1.29)$$

where  $r = \sinh[\tau \sinh^{-1}(z) - \nu]$ ,  $c = \cosh[\tau \sinh^{-1}(z) - \nu]$  and  $z = (y - \mu)/\sigma$  for  $-\infty < y < \infty$ ,  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $-\infty < \nu < \infty$  and  $\tau > 0$ . Note that  $c^2 - r^2 = 1$ . Note also that  $\sinh^{-1}(z) = \log(u)$  where  $u = z + (z^2 + 1)^{1/2}$ . Hence  $z = \frac{1}{2}(u - u^{-1})$ . Note also that  $R = \sinh[\tau \sinh^{-1}(Z) - \nu] \sim \text{NO}(0, 1)$  where  $Z = (Y - \mu)/\sigma$ . Hence  $R$  is the normalized quantile residual (or z-score).

Parameter  $\nu$  is a true van Zwet skewness parameter, [see Jones and Pewsey, 2009, p763 and Section 14.5], with  $\nu > 0$  and  $\nu < 0$  corresponding to positive and negative (moment, centile, and van Zwet) skewness, respectively, and  $\nu = 0$  corresponding to a symmetrical distribution. Hence it is a true centile skewness parameter and a true moment skewness parameter, see Section ???. Increasing  $\nu$  (for fixed  $\tau$ ) increases the (moment, centile, and van Zwet) skewness.

Parameter  $\tau$  is a primary true Balanda-MacGillivray kurtosis parameter, see Section ??, and hence a primary true centile kurtosis parameter, with  $\tau < 1$  and  $\tau > 1$  corresponding to heavier and lighter tails than the normal distribution, respectively [Jones and Pewsey, 2009, p762]. Increasing  $\tau$  decreases the centile (and Balanda-MacGillivray) kurtosis. Figures ??(a), ??(a), and ??(a) show moment and centile kurtosis-skewness plots, for  $\text{SHASHo}(\mu, \sigma, \nu, \tau)$ . If  $Y \sim \text{SHASHo}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{SHASHo}(-\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{SHASHo}(\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about  $\mu$ .

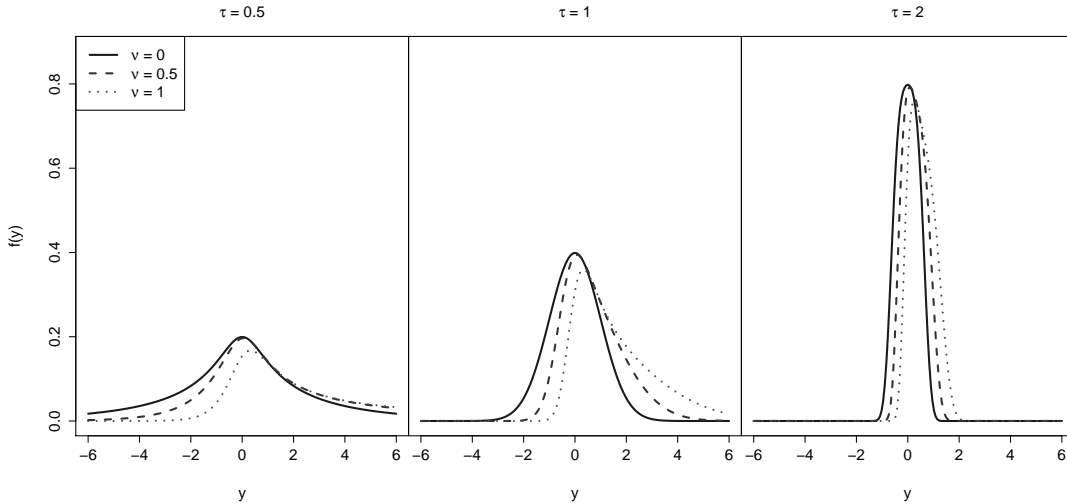


FIGURE 1.18: The original sinh-arcsinh,  $\text{SHASHo}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 0, 0.5, 1$ , and  $\tau = 0.5, 1, 2$ . It is symmetric if  $\nu = 0$ . Changing  $\nu$  to  $-\nu$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.



TABLE 1.19: Sinh-arcsinh original distribution.

SHASHo( $\mu, \sigma, \nu, \tau$ )	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$-\infty < \nu < \infty$ , true van Zwet skewness parameter
$\tau$	$0 < \tau < \infty$ , primary true Balanda-MacGillivray kurtosis parameter
Distribution measures	
mean	$\begin{cases} \mu + \sigma E(Z) = \mu + \sigma \sinh(\nu/\tau) P_{1/\tau} \text{ where } Z = (Y - \mu)/\sigma \text{ and} \\ P_q = \frac{\exp(0.25)}{(8\pi)^{0.5}} [K_{(q+1)/2}(0.25) + K_{(q-1)/2}(0.25)] \end{cases}$
median	$\mu + \sigma \sinh(\nu/\tau) = \mu + \frac{\sigma}{2} [\exp(\nu/\tau) - \exp(-\nu/\tau)]$
mode	$\mu$ only when $\nu = 0$
variance	$\sigma^2 \text{Var}(Z) = \frac{\sigma^2}{2} [\cosh(2\nu/\tau) P_{2/\tau} - 1] - \sigma^2 [\sinh(\nu/\tau) P_{1/\tau}]^2$
skewness	$\begin{cases} \mu_{3Y}/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_{3Y} = \sigma^3 \mu_{3Z} = \sigma^3 \{\mu'_{3Z} - 3\text{Var}(Z)E(Z) - [E(Z)]^3\} \\ \mu'_{3Z} = E(Z^3) = \frac{1}{4} [\sinh(3\nu/\tau) P_{3/\tau} - 3 \sinh(\nu/\tau) P_{1/\tau}] \end{cases}$
excess kurtosis	$\begin{cases} \mu_{4Y}/[\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_{4Y} = \sigma^4 \mu_{4Z} = \sigma^4 \{\mu'_{4Z} - 4\mu'_{3Z}E(Z) + 6\text{Var}(Z)[E(Z)]^2 + 3[E(Z)]^4\} \\ \mu'_{4Z} = E(Z^4) = \frac{1}{8} [\cosh(4\nu/\tau) P_{4/\tau} - 4 \cosh(2\nu/\tau) P_{2/\tau} + 3] \end{cases}$
pdf	$\begin{cases} \frac{\tau c}{\sigma \sqrt{2\pi} (1 + z^2)^{1/2}} \exp(-r^2/2) \\ \text{where } r = \sinh[\tau \sinh^{-1}(z) - \nu] \\ \text{and } z = (y - \mu)/\sigma \text{ and } c = \cosh[\tau \sinh^{-1}(z) - \nu] \end{cases}$
cdf	$\Phi(r)$
inverse cdf	$\mu + \sigma \sinh \left\{ \frac{\nu}{\tau} + \frac{1}{\tau} \sinh^{-1} [\Phi^{-1}(p)] \right\}$
Reference	Jones and Pewsey [2009], page 762-764, with $(\xi, \eta, \epsilon, \delta, x, z)$ replaced by $(\mu, \sigma, \nu, \tau, z, r)$ .
Note	$K_\lambda(t)$ is a modified Bessel function of the second kind

### Second parameterization, SHASHo2

Jones and Pewsey [2009, p768] suggest reparameterizing  $\text{SHASHo}(\mu, \sigma, \nu, \tau)$  in order to provide a more orthogonal parameterization,  $\text{SHASHo2}(\mu, \sigma, \nu, \tau)$ , with pdf given by (1.29) with  $\sigma$  replaced by  $\sigma\tau$ . This solves numerical problems encountered in their original parameterization, i.e.  $\text{SHASHo}(\mu, \sigma, \nu, \tau)$ , when  $\tau > 1$ . The summary table for  $\text{SHASHo2}(\mu, \sigma, \nu, \tau)$  is given by replacing  $\sigma$  by  $\sigma\tau$  in Table 1.19.

### 1.4.7 Skew exponential power type 1: SEP1

The pdf of the skew exponential power type 1 distribution, denoted by  $\text{SEP1}(\mu, \sigma, \nu, \tau)$ , is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \frac{2}{\sigma} f_{Z_1}(z) F_{Z_1}(\nu z) \quad (1.30)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $-\infty < \nu < \infty$  and  $\tau > 0$ , and where  $z = (y - \mu)/\sigma$  and  $f_{Z_1}(\cdot)$  and  $F_{Z_1}(\cdot)$  are the pdf and cdf of  $Z_1 \sim \text{PE2}(0, \tau^{1/\tau}, \tau)$ , given in Table 1.8. The  $\text{SEP1}(\mu, \sigma, \nu, \tau)$  distribution was introduced by Azzalini [1986] as his type I distribution. See Section ?? . The skew normal type 1 distribution,  $\text{SN1}(\mu, \sigma, \nu)$ , is a special case of  $\text{SEP1}(\mu, \sigma, \nu, \tau)$  given by  $\tau = 2$ .

The  $\text{SEP1}(\mu, \sigma, \nu, \tau)$  distribution is symmetric if  $\nu = 0$ . However from Figures 1 and 2 of Azzalini [1986], for fixed  $\tau > 2$ , the moment skewness of  $\text{SEP1}(\mu, \sigma, \nu, \tau)$  can be positive or negative, but is not always positive if  $\nu > 0$  (and not always negative if  $\nu < 0$ ) and is not always monotonically increasing with  $\nu$ . The parameter  $\tau$  affects the moment kurtosis of the distribution, with increasing  $\tau$  (for fixed  $\nu$ ) appearing to decrease the moment kurtosis, which can be moment leptokurtosis or platykurtosis. However the shape of the distribution is very flexible.

If  $Y \sim \text{SEP1}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{SEP1}(-\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{SEP1}(\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about  $\mu$ . As  $\nu \rightarrow \infty$  the  $\text{SEP1}(\mu, \sigma, \nu, \tau)$  distribution tends to a half power exponential type 2 distribution, i.e. a half  $\text{PE2}(\mu, \sigma\tau^{1/\tau}, \tau)$ , (see Table 1.8). Also  $\text{SEP1}(\mu, \sigma, 0, \tau) \equiv \text{PE2}(\mu, \sigma\tau^{1/\tau}, \tau)$ .

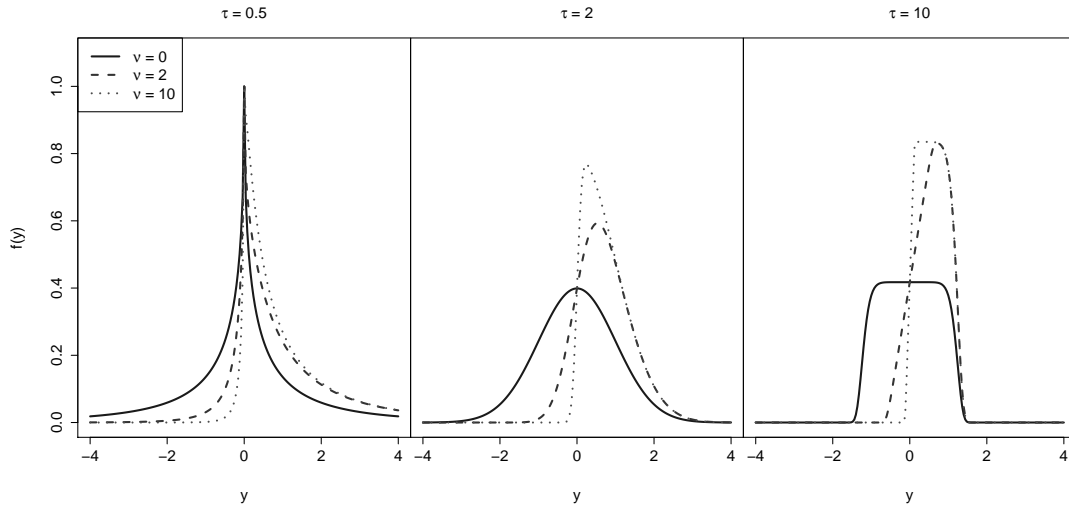


FIGURE 1.19: The skew exponential power type 1,  $\text{SEP1}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 0, 2, 10$ , and  $\tau = 0.5, 2, 10$ . It is symmetric if  $\nu = 0$ . Changing  $\nu$  to  $-\nu$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

TABLE 1.20: Skew exponential power type 1 distribution.

$\text{SEP1}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$-\infty < \nu < \infty$ , skewness parameter
$\tau$	$0 < \tau < \infty$ , kurtosis parameter
Distribution measures	
mean	$\begin{cases} \mu + \sigma E(Z) = \mu + \frac{\sigma \text{sign}(\nu) \tau^{1/\tau} \Gamma(2\tau^{-1}) B(\tau^{-1}, 2\tau^{-1}, \nu^\tau / [1 + \nu^\tau])}{\Gamma(\tau^{-1}) B(\tau^{-1}, 2\tau^{-1})} \\ \text{where } Z = (Y - \mu) / \sigma \end{cases}$
variance	$\sigma^2 \text{Var}(Z) = \sigma^2 \left\{ \frac{\tau^{2/\tau} \Gamma(3\tau^{-1})}{\Gamma(\tau^{-1})} - [E(Z)]^2 \right\}$
skewness	$\begin{cases} \mu_{3Y} / [\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_{3Y} = \sigma^3 \mu_{3Z} = \sigma^3 \{ \mu'_{3Z} - 3\text{Var}(Z)E(Z) - [E(Z)]^3 \} \\ \mu'_{3Z} = E(Z^3) = \frac{\text{sign}(\nu) \tau^{3/\tau} \Gamma(4\tau^{-1}) B(\tau^{-1}, 4\tau^{-1}, \nu^\tau / [1 + \nu^\tau])}{\Gamma(\tau^{-1}) B(\tau^{-1}, 4\tau^{-1})} \end{cases}$
excess kurtosis	$\begin{cases} \mu_{4Y} / [\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_{4Y} = \sigma^4 \mu_{4Z} = \sigma^4 \{ \mu'_{4Z} - 4\mu'_{3Z}E(Z) + 6\text{Var}(Z)[E(Z)]^2 + 3[E(Z)]^4 \} \\ \mu'_{4Z} = E(Z^4) = \frac{\tau^{4/\tau} \Gamma(5\tau^{-1})}{\Gamma(\tau^{-1})} \end{cases}$
pdf	$\begin{cases} \frac{2}{\sigma} f_{Z_1}(z) F_{Z_1}(\nu z) \\ \text{where } z = (y - \mu) / \sigma \text{ and } Z_1 \sim \text{PE2}(0, \tau^{1/\tau}, \tau) \end{cases}$
Reference	Azzalini [1986], page 202-203, with $(\lambda, \omega)$ replaced by $(\nu, \tau)$ giving the pdf and moments of $Z$ .

#### 1.4.8 Skew exponential power type 2: SEP2

The pdf of the skew exponential power type 2 distribution, denoted by  $\text{SEP2}(\mu, \sigma, \nu, \tau)$ , is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \frac{2}{\sigma} f_{Z_1}(z) \Phi(\omega) \quad (1.31)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $-\infty < \nu < \infty$ , and  $\tau > 0$ , and where  $z = (y - \mu) / \sigma$ ;  $\omega = \text{sign}(z) |z|^{\tau/2} \nu \sqrt{2/\tau}$ ;  $f_{Z_1}(\cdot)$  is the pdf of  $Z_1 \sim \text{PE2}(0, \tau^{1/\tau}, \tau)$  and  $\Phi(\cdot)$  is the standard normal cdf.

This distribution was introduced by Azzalini [1986] as his type II distribution and developed by DiCiccio and Monti [2004]. See Section ?? . The  $\text{SEP2}(\mu, \sigma, \nu, \tau)$  distribution is symmetric if  $\nu = 0$ . However from Figures 3 and 4 of Azzalini [1986], for fixed  $\tau > 2$ , the moment skewness of  $\text{SEP2}(\mu, \sigma, \nu, \tau)$  is not always positive if  $\nu > 0$  (and not always negative if  $\nu < 0$ ) and is not always monotonically increasing with  $\nu$ . The parameter  $\tau$

affects the moment kurtosis of the distribution, with increasing  $\tau$  (for fixed  $\nu$ ) appearing to decrease the moment kurtosis, which can be moment leptokurtosis or platykurtosis. However the shape of the distribution is very flexible.

If  $Y \sim \text{SEP2}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{SEP2}(-\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{SEP2}(\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about  $\mu$ . We have  $E(Y) = \mu + \sigma E(Z)$  where  $Z = (Y - \mu)/\sigma$  and

$$E(Z) = \frac{2\tau^{1/\tau}\nu}{\sqrt{\pi}\Gamma(\tau^{-1})(1+\nu^2)^{(2/\tau)+0.5}} \sum_{n=0}^{\infty} \frac{\Gamma(2\tau^{-1} + n + 0.5)}{(2n+1)!!} \left(\frac{2\nu^2}{1+\nu^2}\right)^n \quad (1.32)$$

where  $(2n+1)!! = 1.3.5 \dots (2n+1)$ , and  $\mu'_{3Z} = E(Z^3)$  is given by

$$E(Z^3) = \frac{2\tau^{3/\tau}\nu}{\sqrt{\pi}\Gamma(\tau^{-1})(1+\nu^2)^{(4/\tau)+0.5}} \sum_{n=0}^{\infty} \frac{\Gamma(4\tau^{-1} + n + 0.5)}{(2n+1)!!} \left(\frac{2\nu^2}{1+\nu^2}\right)^n, \quad (1.33)$$

obtained from DiCiccio and Monti [2004, p440].

The  $\text{SEP2}(\mu, \sigma, \nu, 2)$  is the skew normal type 1,  $\text{SN1}(\mu, \sigma, \nu)$ , distribution, [Azzalini, 1985], while the  $\text{SEP2}(\mu, \sigma, 0, 2)$  is the normal distribution,  $\text{N0}(\mu, \sigma)$ . As  $\nu \rightarrow \infty$  the  $\text{SEP2}(\mu, \sigma, \nu, \tau)$  distribution tends to a half power exponential type 2 distribution, i.e. a half  $\text{PE2}(\mu, \sigma\tau^{1/\tau}, \tau)$ , (see Table 13.2). Also  $\text{SEP2}(\mu, \sigma, 0, \tau) = \text{PE2}(\mu, \sigma\tau^{1/\tau}, \tau)$ .

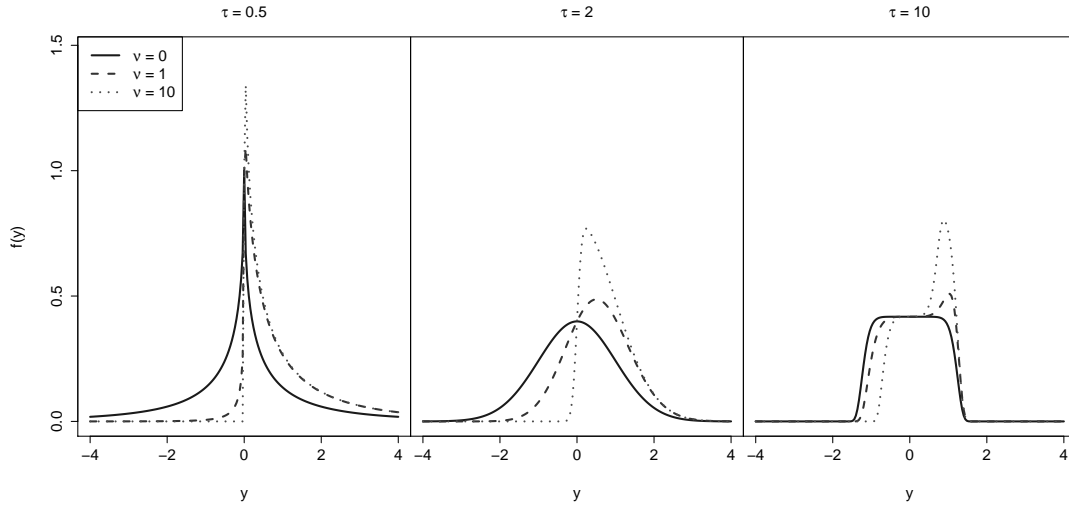


FIGURE 1.20: The skew exponential power type 2,  $\text{SEP2}(\mu, \sigma, \nu, \tau)$ , distribution with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 0, 1, 10$ , and  $\tau = 0.5, 2, 10$ . It is symmetric if  $\nu = 0$ . Changing  $\nu$  to  $-\nu$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

TABLE 1.21: Skew exponential power type 2 distribution.

SEP2( $\mu, \sigma, \nu, \tau$ )	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$-\infty < \nu < \infty$ , skewness parameter
$\tau$	$0 < \tau < \infty$ , kurtosis parameter
Distribution measures	
mean	$\begin{cases} \mu + \sigma E(Z) \\ \text{where } Z = (Y - \mu)/\sigma \text{ and } E(Z) \text{ is given by (1.32)} \end{cases}$
variance	$\sigma^2 \text{Var}(Z) = \sigma^2 \left\{ \frac{\tau^{2/\tau} \Gamma(3\tau^{-1})}{\Gamma(\tau^{-1})} - [E(Z)]^2 \right\}$
skewness	$\begin{cases} \mu_{3Y}/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_{3Y} = \sigma^3 \mu_{3Z} = \sigma^3 \{ \mu'_{3Z} - 3\text{Var}(Z)E(Z) - [E(Z)]^3 \} \\ \mu'_{3Z} \text{ is given by (1.33)} \end{cases}$
excess kurtosis	$\begin{cases} \mu_{4Y}/[\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_{4Y} = \sigma^4 \mu_{4Z} = \sigma^4 \{ \mu'_{4Z} - 4\mu'_{3Z}E(Z) + 6\text{Var}(Z)[E(Z)]^2 + 3[E(Z)]^4 \} \\ \mu'_{4Z} = E(Z^4) = \tau^{4/\tau} \Gamma(5\tau^{-1})/\Gamma(\tau^{-1}) \end{cases}$
pdf	$\begin{cases} \frac{2}{\sigma} f_{Z_1}(z) \Phi(\omega) \quad \text{where} \\ z = (y - \mu)/\sigma, Z_1 \sim \text{PE2}(0, \tau^{1/\tau}, \tau) \text{ and } \omega = \text{sign}(z) z ^{\tau/2} \nu \sqrt{2/\tau} \end{cases}$
Reference	DiCiccio and Monti [2004], page 439-440, with $(\lambda, \alpha)$ replaced by $(\nu, \tau)$ , giving the pdf and moments of $Z$ .

#### 1.4.9 Skew exponential power type 3: SEP3

This is a ‘scale-spliced’ distribution (see Section ??), denoted by  $\text{SEP3}(\mu, \sigma, \nu, \tau)$ , with pdf

$$f_Y(y | \mu, \sigma, \nu, \tau) = \begin{cases} \frac{c}{\sigma} \exp \left[ -\frac{1}{2} |\nu z|^\tau \right] & \text{if } y < \mu \\ \frac{c}{\sigma} \exp \left[ -\frac{1}{2} \left| \frac{z}{\nu} \right|^\tau \right] & \text{if } y \geq \mu, \end{cases} \quad (1.34)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $\nu > 0$ , and  $\tau > 0$ , and where  $z = (y - \mu)/\sigma$  and  $c = \nu\tau[(1 + \nu^2)2^{1/\tau}\Gamma(1/\tau)]^{-1}$ , [Fernandez et al., 1995, p 1333]. Note that  $\mu$  is the mode of  $Y$ .

The  $\text{SEP3}(\mu, \sigma, \nu, \tau)$  distribution is symmetric if  $\nu = 0$ . It is moment positively skew if  $\nu > 1$  and moment negatively skew if  $0 < \nu < 1$ , [Fernandez et al., 1995, p1334]. The distribution appears to be moment leptokurtic if  $\tau < 2$ , but can be moment platykurtic or leptokurtic if  $\tau > 2$ . Figures ??(b), ??(a) and ??(a) show moment and centile kurtosis-skewness plots for the  $\text{SEP3}$  distribution.

If  $Y \sim \text{SEP3}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{SEP3}(-\mu, \sigma, 1/\nu, \tau)$  is a reflection of the distri-

bution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{SEP3}(\mu, \sigma, 1/\nu, \tau)$  is a reflection of the distribution of  $Y$  about  $\mu$ . The skew normal type 2 (or two-piece normal) distribution,  $\text{SN2}(\mu, \sigma, \nu)$ , is the special case  $\text{SEP3}(\mu, \sigma, \nu, 2)$ . The PE2 distribution is a reparameterized special case of SEP3 given by  $\text{PE2}(\mu, \sigma, \nu) = \text{SEP3}(\mu, \sigma 2^{-1/\nu}, 1, \nu)$ . As  $\nu \rightarrow \infty$ , the SEP3 distribution tends to a half power exponential type 2 distribution, see Table ?? . Also  $\text{SEP3}(\mu, \sigma, 1, \tau) \equiv \text{PE2}(\mu, \sigma 2^{1/\tau}, \tau)$ . The shape of the distribution can be very flexible.

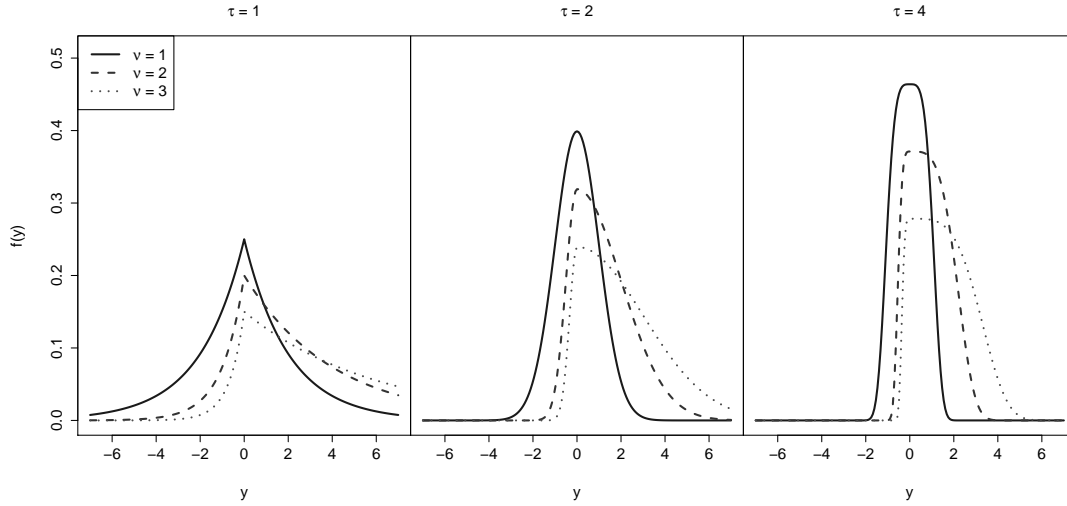


FIGURE 1.21: The skew exponential power type 3,  $\text{SEP3}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 1, 2, 3$ , and  $\tau = 1, 2, 4$ . It is symmetric if  $\nu = 1$ . Changing  $\nu$  to  $1/\nu$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

TABLE 1.22: Skew exponential power type 3 distribution.

$\text{SEP3}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mode, location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$0 < \nu < \infty$ , skewness parameter
$\tau$	$0 < \tau < \infty$ , kurtosis parameter
Distribution measures	
mean	$\begin{cases} \mu + \sigma E(Z) = \mu + \frac{\sigma 2^{1/\tau} \Gamma(2\tau^{-1})(\nu - \nu^{-1})}{\Gamma(\tau^{-1})} \\ \text{where } Z = (Y - \mu)/\sigma \end{cases}$
mode	$\mu$
variance	$\sigma^2 \text{Var}(Z) = \sigma^2 \left\{ \frac{2^{2/\tau} \Gamma(3\tau^{-1})(\nu^2 + \nu^{-2} - 1)}{\Gamma(\tau^{-1})} - [E(Z)]^2 \right\}$
skewness	$\begin{cases} \mu_{3Y}/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_{3Y} = \sigma^3 \mu_{3Z} = \sigma^3 \{ \mu'_{3Z} - 3\text{Var}(Z)E(Z) - [E(Z)]^3 \} \\ \mu'_{3Z} = E(Z^3) = \frac{2^{3/\tau} \Gamma(4\tau^{-1})(\nu^4 - \nu^{-4})}{\Gamma(\tau^{-1})(\nu + \nu^{-1})} \end{cases}$
excess kurtosis	$\begin{cases} \mu_{4Y}/[\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_{4Y} = \sigma^4 \mu_{4Z} = \sigma^4 \left\{ \mu'_{4Z} - 4\mu'_{3Z}E(Z) + 6\text{Var}(Z)[E(Z)]^2 + 3[E(Z)]^4 \right\} \\ \mu'_{4Z} = E(Z^4) = \frac{2^{4/\tau} \Gamma(5\tau^{-1})(\nu^5 + \nu^{-5})}{\Gamma(\tau^{-1})(\nu + \nu^{-1})} \end{cases}$
pdf	$\begin{cases} \frac{c}{\sigma} \exp\left(-\frac{1}{2} \nu z ^\tau\right) & \text{if } y < \mu \\ \frac{c}{\sigma} \exp\left(-\frac{1}{2}\left \frac{z}{\nu}\right ^\tau\right) & \text{if } y \geq \mu, \\ \text{where } z = (y - \mu)/\sigma \text{ and } c = \nu\tau \left[(1 + \nu^2)2^{1/\tau}\Gamma(1/\tau)\right]^{-1} \end{cases}$
cdf	$\begin{cases} \frac{1}{1 + \nu^2} \left[ \frac{\Gamma(\tau^{-1}, \alpha_1)}{\Gamma(\tau^{-1})} \right] & \text{if } y < \mu \\ 1 - \frac{\nu^2 \Gamma(\tau^{-1}, \alpha_2)}{(1 + \nu^2)\Gamma(\tau^{-1})} & \text{if } y \geq \mu \\ \text{where } \alpha_1 = \frac{\nu^2(\mu - y)^\tau}{2\sigma^\tau} \text{ and } \alpha_2 = \frac{(y - \mu)^\tau}{2\sigma^\tau \nu^\tau} \end{cases}$
Reference	Fernandez et al. [1995], p1333, equations (8) and (12), with $(\gamma, q)$ replaced by $(\nu, \tau)$ giving the pdf and moments of $Z$ .

#### 1.4.10 Skew exponential power type 4: SEP4

This is a ‘shape-spliced’ distribution (see Section ??), denoted by  $\text{SEP4}(\mu, \sigma, \nu, \tau)$ , with pdf

$$f_Y(y | \mu, \sigma, \nu, \tau) = \begin{cases} \frac{c}{\sigma} \exp[-|z|^\nu] & \text{if } y < \mu \\ \frac{c}{\sigma} \exp[-|z|^\tau] & \text{if } y \geq \mu \end{cases} \quad (1.35)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $\nu > 0$ , and  $\tau > 0$ , and where  $z = (y - \mu)/\sigma$  and  $c = [\Gamma(1 + \tau^{-1}) + \Gamma(1 + \nu^{-1})]^{-1}$ , [Jones, 2005]. Note that  $\mu$  is the mode of  $Y$ .

Parameters  $\nu$  and  $\tau$  affect the left- and right-tail heaviness, respectively, with  $0 < \nu < 2$  or  $0 < \tau < 2$  a heavier tail than the normal distribution, and  $\nu > 2$  or  $\tau > 2$  a lighter tail. The  $\text{SEP4}(\mu, \sigma, \nu, \tau)$  distribution is symmetric if  $\nu = \tau$  and  $\text{SEP4}(\mu, \sigma, \nu, \nu) = \text{PE2}(\mu, \sigma, \nu)$ . If  $Y \sim \text{SEP4}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{SEP4}(-\mu, \sigma, \tau, \nu)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{SEP4}(\mu, \sigma, \tau, \nu)$  is a reflection of the distribution of  $Y$  about  $\mu$ .

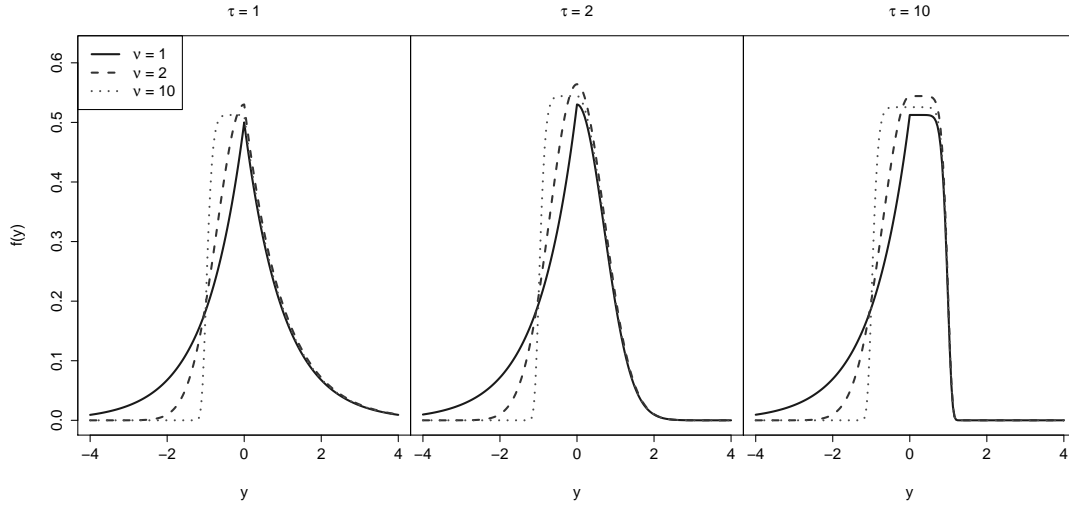


FIGURE 1.22: The skew exponential power type 4,  $\text{SEP4}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 1, 2, 10$ , and  $\tau = 1, 2, 10$ . It is symmetric if  $\nu = \tau$ . Interchanging  $\nu$  and  $\tau$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.



TABLE 1.23: Skew exponential power type 4 distribution.

SEP4( $\mu, \sigma, \nu, \tau$ )	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mode, location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$0 < \nu < \infty$ , left tail heaviness parameter
$\tau$	$0 < \tau < \infty$ , right tail heaviness parameter
Distribution measures	
mean	$\begin{cases} \mu + \sigma E(Z) = \mu + \sigma c [\tau^{-1} \Gamma(2\tau^{-1}) - \nu^{-1} \Gamma(2\nu^{-1})] \\ \text{where } Z = (Y - \mu)/\sigma \text{ and } c = [\Gamma(1 + \tau^{-1}) + \Gamma(1 + \nu^{-1})]^{-1} \end{cases}$
mode	$\mu$
variance	$\sigma^2 \text{Var}(Z) = \sigma^2 \left\{ c [\tau^{-1} \Gamma(3\tau^{-1}) + \nu^{-1} \Gamma(3\nu^{-1})] - [E(Z)]^2 \right\}$
skewness	$\begin{cases} \mu_{3Y}/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_{3Y} = \sigma^3 \mu_{3Z} = \sigma^3 \{ \mu'_{3Z} - 3\text{Var}(Z)E(Z) - [E(Z)]^3 \} \\ \mu'_{3Z} = E(Z^3) = c [\tau^{-1} \Gamma(4\tau^{-1}) - \nu^{-1} \Gamma(4\nu^{-1})] \end{cases}$
excess kurtosis	$\begin{cases} \mu_{4Y}/[\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_{4Y} = \sigma^4 \mu_{4Z} = \sigma^4 \{ \mu'_{4Z} - 4\mu'_{3Z}E(Z) + 6\text{Var}(Z)[E(Z)]^2 + 3[E(Z)]^4 \} \\ \mu'_{4Z} = E(Z^4) = c [\tau^{-1} \Gamma(5\tau^{-1}) + \nu^{-1} \Gamma(5\nu^{-1})] \end{cases}$
pdf <sup>a</sup>	$\begin{cases} \frac{c}{\sigma} \exp(- z ^\nu) & \text{if } y < \mu \\ \frac{c}{\sigma} \exp(- z ^\tau) & \text{if } y \geq \mu, \\ \text{where } z = (y - \mu)/\sigma \end{cases}$
cdf	$\begin{cases} \frac{c}{\nu} \Gamma(\nu^{-1},  z ^\nu) & \text{if } y < \mu \\ 1 - \frac{c}{\tau} \Gamma(\tau^{-1},  z ^\tau) & \text{if } y \geq \mu \end{cases}$
Reference	<sup>a</sup> Jones [2005]

#### 1.4.11 Skew Student $t$ : SST

Würtz et al. [2006] reparameterized the ST3 distribution, [Fernandez and Steel, 1998], so that in the new parameterization  $\mu$  is the mean and  $\sigma$  is the standard deviation. They called this the skew Student  $t$  distribution, which we denote as SST.

Let  $Z_0 \sim \text{ST3}(0, 1, \nu, \tau)$  and  $Y = \mu + \sigma \left( \frac{Z_0 - m}{s} \right)$ , where

$$m = E(Z_0) = \frac{2\tau^{1/2}(\nu - \nu^{-1})}{(\tau - 1)B(1/2, \tau/2)} \quad \text{for } \tau > 1 \quad (1.36)$$

$$s^2 = \text{Var}(Z_0) = \frac{\tau}{(\tau - 2)}(\nu^2 + \nu^{-2} - 1) - m^2 \quad \text{for } \tau > 2. \quad (1.37)$$

Hence  $Y = \mu_0 + \sigma_0 Z_0$ , where  $\mu_0 = \mu - \sigma m/s$  and  $\sigma_0 = \sigma/s$ , and so  $Y \sim \text{ST3}(\mu_0, \sigma_0, \nu, \tau)$  with  $E(Y) = \mu$  and  $\text{Var}(Y) = \sigma^2$  for  $\tau > 2$ . Let  $Y \sim \text{SST}(\mu, \sigma, \nu, \tau) = \text{ST3}(\mu_0, \sigma_0, \nu, \tau)$ , for  $\tau > 2$ .

Hence the pdf of the skew Student  $t$  distribution, denoted by  $Y \sim \text{SST}(\mu, \sigma, \nu, \tau)$ , is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \begin{cases} \frac{c}{\sigma_0} \left( 1 + \frac{\nu^2 z^2}{\tau} \right)^{-(\tau+1)/2} & \text{if } y < \mu_0 \\ \frac{c}{\sigma_0} \left( 1 + \frac{z^2}{\nu^2 \tau} \right)^{-(\tau+1)/2} & \text{if } y \geq \mu_0, \end{cases}$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $\nu > 0$  and  $\tau > 2$  and where  $z = (y - \mu_0)/\sigma_0$ ,  $\mu_0 = \mu - \sigma m/s$ ,  $\sigma_0 = \sigma/s$  and  $c = 2\nu [(1 + \nu^2)B(1/2, \tau/2)\tau^{1/2}]^{-1}$ .

Note that  $E(Y) = \mu$  and  $\text{Var}(Y) = \sigma^2$  and the moment based skewness and excess kurtosis of  $\text{SST}(\mu, \sigma, \nu, \tau)$  are the same as for  $\text{ST3}(\mu_0, \sigma_0, \nu, \tau)$ , and hence the same as for  $\text{ST3}(0, 1, \nu, \tau)$ , depending only on  $\nu$  and  $\tau$ . In **gamlss.dist** the default link function for  $\tau$  is a shifted log link function,  $\log(\tau - 2)$ , which ensures that  $\tau$  is always in its valid range, i.e.  $\tau > 2$ .

Parameter  $\nu$  mainly affects the skewness, with symmetry when  $\nu = 1$ , while parameter  $\tau$  mainly affects the heaviness of the tails, with increasing  $\tau$  decreasing the heaviness of the tails.

If  $Y \sim \text{SST}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{SST}(-\mu, \sigma, 1/\nu, \tau)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{SST}(\mu, \sigma, 1/\nu, \tau)$  is a reflection of the distribution of  $Y$  about  $\mu$ . Also  $\text{SST}(\mu, \sigma, 1, \tau) = \text{TF2}(\mu, \sigma, \tau)$ .

TABLE 1.24: Skew Student  $t$  distribution.

$\text{SST}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mean, location shift parameter
$\sigma$	$0 < \sigma < \infty$ , standard deviation, scaling parameter
$\nu$	$0 < \nu < \infty$ , skewness parameter
$\tau$	$2 < \tau < \infty$ , kurtosis parameter
Distribution measures	
mean	$\mu$
median	$\begin{cases} \mu_0 + \frac{\sigma_0}{\nu} t_{\alpha_1, \tau} & \text{if } \nu \leq 1 \\ \mu_0 + \sigma_0 \nu t_{\alpha_2, \tau} & \text{if } \nu > 1 \end{cases}$ <p>where <math>\alpha_1 = \frac{(1+\nu^2)}{4}</math>, <math>\alpha_2 = \frac{(3\nu^2-1)}{4\nu^2}</math>  <math>t_{\alpha, \tau} = F_T^{-1}(\alpha)</math> where <math>T \sim t_\tau</math></p>
mode	$\mu_0$
variance	$\sigma^2$
skewness	equal to skewness of $\text{ST3}(0, 1, \nu, \tau)$
excess kurtosis	equal to excess kurtosis of $\text{ST3}(0, 1, \nu, \tau)$
pdf	$\begin{cases} \frac{c}{\sigma_0} \left[ 1 + \frac{\nu^2 z^2}{\tau} \right]^{-(\tau+1)/2} & \text{if } y < \mu_0 \\ \frac{c}{\sigma_0} \left[ 1 + \frac{z^2}{\nu^2 \tau} \right]^{-(\tau+1)/2} & \text{if } y \geq \mu_0, \end{cases}$ <p>where <math>z = (y - \mu_0)/\sigma_0</math> and  <math>c = 2\nu [(1 + \nu^2)B(1/2, \tau/2)\tau^{1/2}]^{-1}</math></p>
cdf	$\begin{cases} \frac{2}{(1 + \nu^2)} F_T[\nu(y - \mu_0)/(\sigma_0)] & \text{if } y < \mu_0 \\ \frac{1}{(1 + \nu^2)} \left\{ 1 + 2\nu^2 \left[ F_T\left(\frac{y - \mu_0}{\sigma_0 \nu}\right) - 0.5 \right] \right\} & \text{if } y \geq \mu_0 \end{cases}$ <p>where <math>T \sim t_\tau</math></p>
inverse cdf	$\begin{cases} \mu_0 + \frac{\sigma_0}{\nu} t_{\alpha_3, \tau} & \text{if } p \leq (1 + \nu^2)^{-1} \\ \mu_0 + \sigma_0 \nu t_{\alpha_4, \tau} & \text{if } p > (1 + \nu^2)^{-1} \end{cases}$ <p>where <math>\alpha_3 = \frac{p(1+\nu^2)}{2}</math> and <math>\alpha_4 = \frac{p(1+\nu^2)-1+\nu^2}{2\nu^2}</math></p>
Note	$\mu_0$ and $\sigma_0$ are defined below equation (1.37)

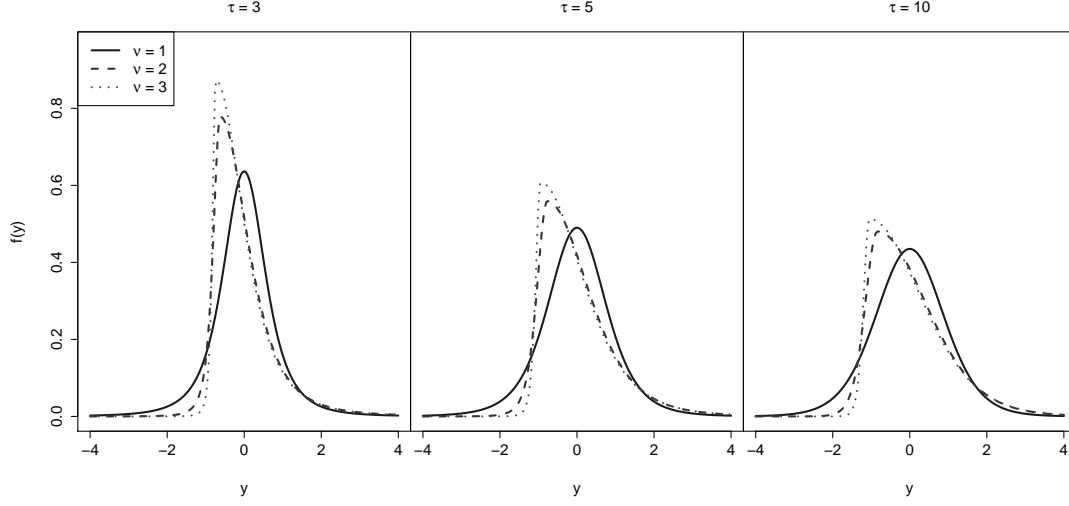


FIGURE 1.23: The skew Student  $t$ ,  $\text{SST}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 1, 2, 3$ , and  $\tau = 3, 5, 10$ . It is symmetric if  $\nu = 1$ . Changing  $\nu$  and  $1/\nu$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

#### 1.4.12 Skew $t$ type 1: ST1

The pdf of the skew  $t$  type 1 distribution, denoted by  $\text{ST1}(\mu, \sigma, \nu, \tau)$ , is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \frac{2}{\sigma} f_{Z_1}(z) F_{Z_1}(\nu z) \quad (1.38)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $-\infty < \nu < \infty$  and  $\tau > 0$ , and where  $z = (y - \mu)/\sigma$  and  $f_{Z_1}(\cdot)$  and  $F_{Z_1}(\cdot)$  are the pdf and cdf of  $Z_1 \sim \text{TF}(0, 1, \tau) = t_\tau$ , the  $t$  distribution with  $\tau > 0$  degrees of freedom, with  $\tau$  treated as a continuous parameter. This distribution is in the form of a type I distribution of Azzalini [1986], see Section ???. (No summary table is given for ST1.)

If  $Y \sim \text{ST1}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{ST1}(-\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{ST1}(\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about  $\mu$ .

As  $\nu \rightarrow \infty$ ,  $\text{ST1}(\mu, \sigma, \nu, \tau)$  tends to a half  $t$  family distribution, i.e. a half  $\text{TF}(\mu, \sigma, \tau)$ , see Table ??. Also  $\text{ST1}(\mu, \sigma, 0, \tau) \equiv \text{TF}(\mu, \sigma, \tau)$ .

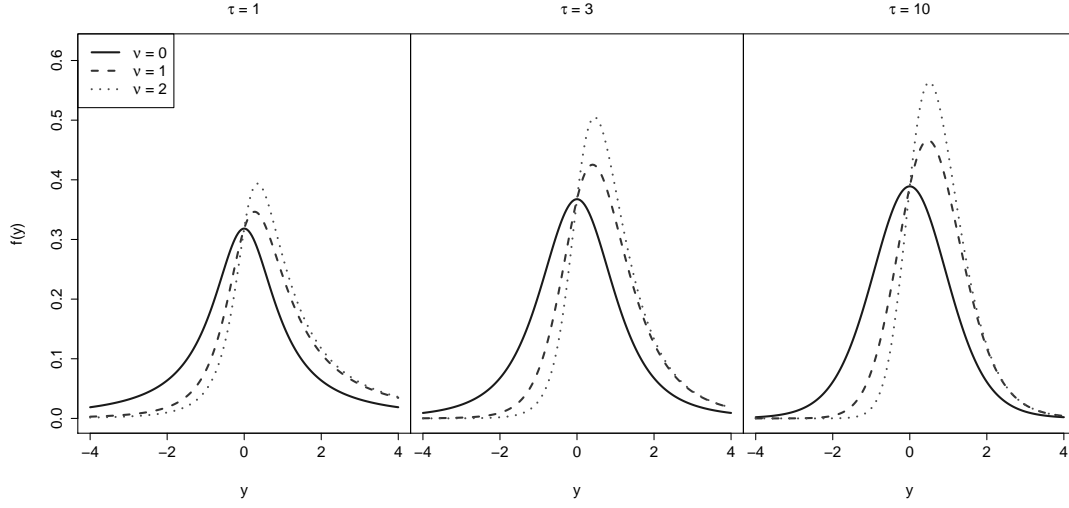


FIGURE 1.24: The skew  $t$  type 1,  $\text{ST1}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 0, 1, 2$ , and  $\tau = 1, 3, 10$ . It is symmetric if  $\nu = 0$ . Changing  $\nu$  and  $-\nu$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

#### 1.4.13 Skew $t$ type 2: ST2

The pdf of the skew  $t$  type 2 distribution, denoted by  $\text{ST2}(\mu, \sigma, \nu, \tau)$ , is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \frac{2}{\sigma} f_{Z_1}(z) F_{Z_2}(\omega) \quad (1.39)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $-\infty < \nu < \infty$ , and  $\tau > 0$ , and where  $z = (y - \mu)/\sigma$ ,  $\omega = \nu \lambda^{1/2} z$ ,  $\lambda = (\tau + 1)/(\tau + z^2)$ ,  $f_{Z_1}(\cdot)$  is the pdf of  $Z_1 \sim \text{TF}(0, 1, \tau) = t_\tau$  and  $F_{Z_2}(\cdot)$  is the cdf of  $Z_2 \sim \text{TF}(0, 1, \tau + 1) = t_{\tau+1}$ . This distribution is the univariate case of the multivariate skew  $t$  distribution introduced by Azzalini and Capitanio [2003, p380, equation (26)]. See Section ??.

If  $Y \sim \text{ST2}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{ST2}(-\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{ST2}(\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about  $\mu$ .

As  $\nu \rightarrow \infty$ ,  $\text{ST2}(\mu, \sigma, \nu, \tau)$  tends to a half  $t$  family distribution, i.e. a half  $\text{TF}(\mu, \sigma, \tau)$ , see Table 13.2. Also  $\text{ST2}(\mu, \sigma, 0, \tau) = \text{TF}(\mu, \sigma, \tau)$ .

TABLE 1.25: Skew  $t$  type 2 distribution.

ST2( $\mu, \sigma, \nu, \tau$ )	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$-\infty < \nu < \infty$ , skewness parameter
$\tau$	$0 < \tau < \infty$ , kurtosis parameter
Distribution measures	
mean	$\begin{cases} \mu + \sigma E(Z) \\ \text{where } Z = (Y - \mu)/\sigma \text{ and} \\ E(Z) = \frac{\nu \tau^{1/2} \Gamma([\tau - 1]/2)}{(1 + \nu^2)^{1/2} \pi^{1/2} \Gamma(\tau/2)}, \text{ for } \tau > 1 \end{cases}$
variance	$\sigma^2 \text{Var}(Z) = \sigma^2 \left\{ \left( \frac{\tau}{\tau - 2} \right) - [E(Z)]^2 \right\}, \text{ for } \tau > 2$
skewness	$\begin{cases} \mu_{3Y}/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_{3Y} = \sigma^3 \mu_{3Z} = \sigma^3 \{ \mu'_{3Z} - 3\text{Var}(Z)E(Z) - [E(Z)]^3 \} \\ \mu'_{3Z} = E(Z^3) = \frac{\tau(3 - \delta^2)}{(\tau - 3)} E(Z) \text{ for } \tau > 3 \\ \delta = \nu(1 + \nu^2)^{-1/2} \end{cases}$
excess kurtosis	$\begin{cases} \mu_{4Y}/[\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_{4Y} = \sigma^4 \mu_{4Z} = \sigma^4 \{ \mu'_{4Z} - 4\mu'_{3Z}E(Z) + 6\text{Var}(Z)[E(Z)]^2 + 3[E(Z)]^4 \} \\ \mu'_{4Z} = E(Z^4) = \frac{3\tau^2}{(\tau - 2)(\tau - 4)} \text{ for } \tau > 4 \end{cases}$
pdf	$\begin{cases} \frac{2}{\sigma} f_{Z_1}(z) F_{Z_2}(\omega) \\ \text{where } z = (y - \mu)/\sigma, \omega = \nu \lambda^{1/2} z, \lambda = (\tau + 1)/(\tau + z^2) \\ \text{and } Z_1 \sim t_\tau \text{ and } Z_2 \sim t_{\tau+1} \end{cases}$
Reference	Azzalini and Capitanio [2003], p380, equation (26) and p382 with dimension $d = 1$ and $(\xi, \omega, \alpha, \nu)$ and $\Omega$ replaced by $(\mu, \sigma, \nu, \tau)$ and $\sigma^2$ , respectively, giving the pdf of $Y$ and moments of $Z$ .

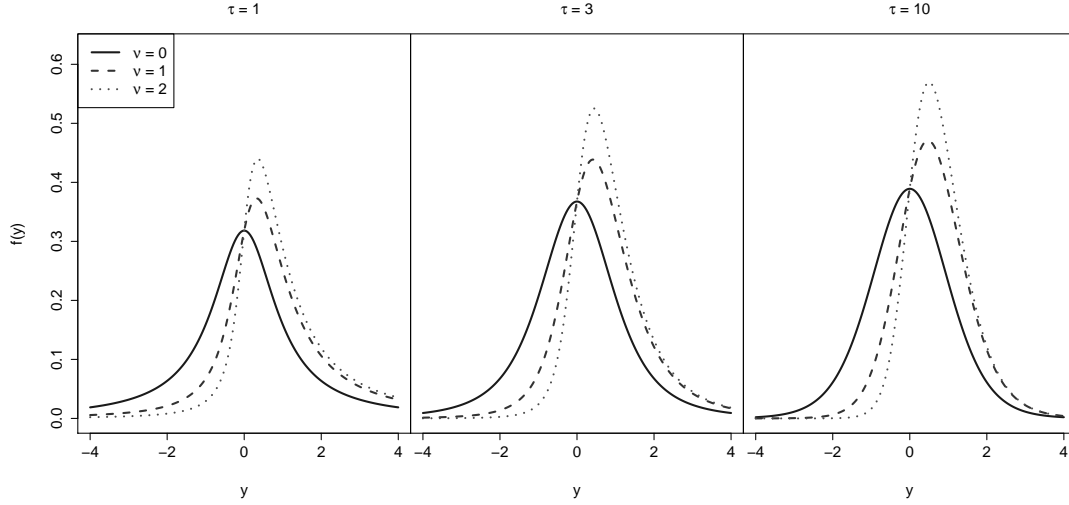


FIGURE 1.25: The skew  $t$  type 2,  $\text{ST2}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 0, 1, 2$ , and  $\tau = 1, 3, 10$ . It is symmetric if  $\nu = 0$ . Changing  $\nu$  to  $-\nu$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

#### 1.4.14 Skew $t$ type 3: ST3

This is a ‘scale-spliced’ distribution (see Section ??), denoted by  $\text{ST3}(\mu, \sigma, \nu, \tau)$ , with pdf

$$f_Y(y | \mu, \sigma, \nu, \tau) = \begin{cases} \frac{c}{\sigma} \left( 1 + \frac{\nu^2 z^2}{\tau} \right)^{-(\tau+1)/2} & \text{if } y < \mu \\ \frac{c}{\sigma} \left( 1 + \frac{z^2}{\nu^2 \tau} \right)^{-(\tau+1)/2} & \text{if } y \geq \mu \end{cases} \quad (1.40)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $\nu > 0$ , and  $\tau > 0$ , and where  $z = (y - \mu)/\sigma$  and  $c = 2\nu[(1 + \nu^2)B(1/2, \tau/2)\tau^{1/2}]^{-1}$ , [Fernandez and Steel [1998], p362, equation (13), with  $(\gamma, \nu)$  replaced by  $(\nu, \tau)$ ]. Note that  $\mu$  is the mode of  $Y$ . The moments of  $Y$  in Table 1.26 are obtained using Fernandez and Steel [1998], p360, equation (5).

Parameter  $\nu$  mainly affects the skewness, with symmetry when  $\nu = 1$ , while parameter  $\tau$  mainly affects the heaviness of the tails with increasing  $\tau$  decreasing the heaviness of the tails. The ST3 distribution appears to be positively skew if  $\nu > 1$ , negatively skew if  $0 < \nu < 1$ , and always leptokurtic. Figures ??(c), ??(b), and ??(b) show moment and centile kurtosis-skewness plots for  $\text{ST3}(\mu, \sigma, \nu, \tau)$ .

If  $Y \sim \text{ST3}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{ST3}(-\mu, \sigma, 1/\nu, \tau)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{ST3}(\mu, \sigma, 1/\nu, \tau)$  is a reflection of the distribution of  $Y$  about  $\mu$ . As  $\nu \rightarrow \infty$ ,  $\text{ST3}(\mu, \sigma, \nu, \tau)$  tends to a half  $t$  family distribution, i.e. a half  $\text{TF}(\mu, \sigma, \tau)$ , see Table ??. As  $\tau \rightarrow \infty$ ,  $\text{ST3}(\mu, \sigma, \nu, \tau)$  tends to a skew normal type 2,  $\text{SN2}(\mu, \sigma, \nu)$ , distribution, see Table ??. As  $\nu \rightarrow \infty$  and  $\tau \rightarrow \infty$ ,  $\text{ST3}(\mu, \sigma, \nu, \tau)$  tends to a half normal distribution, i.e. a half  $\text{NO}(\mu, \sigma)$ . Also  $\text{ST3}(\mu, \sigma, 1, \tau) = \text{TF}(\mu, \sigma, \tau)$ .

TABLE 1.26: Skew  $t$  type 3 distribution.

ST3( $\mu, \sigma, \nu, \tau$ )	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mode, location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$0 < \nu < \infty$ , skewness parameter
$\tau$	$0 < \tau < \infty$ , kurtosis parameter
Distribution measures	
mean	$\begin{cases} \mu + \sigma E(Z) = \mu + \frac{2\sigma\tau^{1/2}(\nu - \nu^{-1})}{(\tau - 1)B(1/2, \tau/2)}, & \text{for } \tau > 1 \\ \text{where } Z = (Y - \mu)/\sigma \end{cases}$
median	$\begin{cases} \mu + \frac{\sigma}{\nu} t_{\alpha_1, \tau} & \text{if } \nu \leq 1 \\ \mu + \sigma \nu t_{\alpha_2, \tau} & \text{if } \nu > 1 \\ \text{where } \alpha_1 = \frac{(1+\nu^2)}{4}, \alpha_2 = \frac{(3\nu^2-1)}{4\nu^2}, t_{\alpha, \tau} = F_T^{-1}(\alpha) \text{ where } T \sim t_\tau \end{cases}$
mode	$\mu$
variance	$\sigma^2 \text{Var}(Z) = \sigma^2 \left\{ \left( \frac{\tau}{\tau - 2} \right) (\nu^2 + \nu^{-2} - 1) - [E(Z)]^2 \right\}, \text{ for } \tau > 2$
skewness	$\begin{cases} \mu_{3Y}/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_{3Y} = \sigma^3 \mu_{3Z} = \sigma^3 \{ \mu'_{3Z} - 3\text{Var}(Z)E(Z) - [E(Z)]^3 \} \\ \mu'_{3Z} = E(Z^3) = \frac{4\tau^{3/2}(\nu^4 - \nu^{-4})}{(\tau - 1)(\tau - 3)B(1/2, \tau/2)(\nu + \nu^{-1})}, & \text{for } \tau > 3 \end{cases}$
excess kurtosis	$\begin{cases} \mu_{4Y}/[\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_{4Y} = \sigma^4 \mu_{4Z} = \sigma^4 \{ \mu'_{4Z} - 4\mu'_{3Z}E(Z) + 6\text{Var}(Z)[E(Z)]^2 + 3[E(Z)]^4 \} \\ \mu'_{4Z} = E(Z^4) = \frac{3\tau^2(\nu^5 + \nu^{-5})}{(\tau - 2)(\tau - 4)(\nu + \nu^{-1})}, & \text{for } \tau > 4 \end{cases}$
pdf <sup>a</sup>	$\begin{cases} \frac{c}{\sigma} \left( 1 + \frac{\nu^2 z^2}{\tau} \right)^{-(\tau+1)/2} & \text{if } y < \mu \\ \frac{c}{\sigma} \left( 1 + \frac{z^2}{\nu^2 \tau} \right)^{-(\tau+1)/2} & \text{if } y \geq \mu \\ \text{where } z = (y - \mu)/\sigma \text{ and} \\ c = 2\nu[(1 + \nu^2)B(1/2, \tau/2)\tau^{1/2}]^{-1} \end{cases}$
cdf	$\begin{cases} \frac{2}{(1 + \nu^2)} F_T[\nu(y - \mu)/\sigma] & \text{if } y < \mu \\ \frac{1}{(1 + \nu^2)} \left[ 1 + 2\nu^2 \{ F_T[(y - \mu)/(\sigma\nu)] - \frac{1}{2} \} \right] & \text{if } y \geq \mu \end{cases}$
inverse cdf	$\begin{cases} \mu + \frac{\sigma}{\nu} t_{\alpha_3, \tau} & \text{if } p \leq (1 + \nu^2)^{-1} \\ \mu + \sigma \nu t_{\alpha_4, \tau} & \text{if } p > (1 + \nu^2)^{-1} \\ \text{where } \alpha_3 = \frac{p(1+\nu^2)}{2}, \alpha_4 = \frac{p(1+\nu^2)-1+\nu^2}{2\nu^2} \end{cases}$
Reference	<sup>a</sup> From Fernandez and Steel [1998], p362, equation (13), with $(\gamma, \nu)$ replaced by $(\nu, \tau)$ .



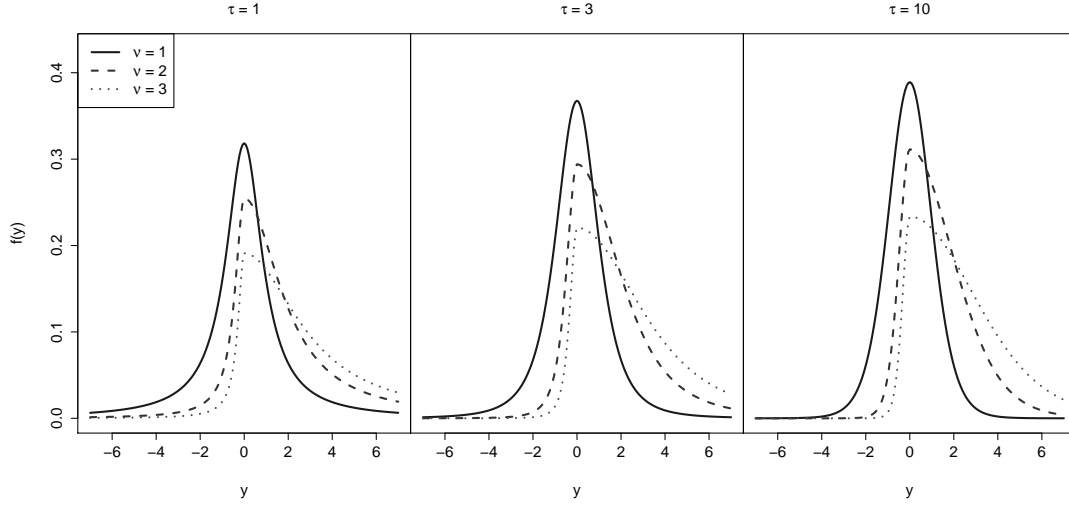


FIGURE 1.26: The skew  $t$  type 3,  $\text{ST3}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 1, 2, 3$ , and  $\tau = 1, 3, 10$ . It is symmetric if  $\nu = 1$ . Changing  $\nu$  to  $1/\nu$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

#### 1.4.15 Skew $t$ type 4: ST4

This is a ‘shape-spliced’ distribution, (see Section ??), denoted by  $\text{ST4}(\mu, \sigma, \nu, \tau)$ , with pdf

$$f_Y(y | \mu, \sigma, \nu, \tau) = \begin{cases} \frac{c}{\sigma} \left(1 + \frac{z^2}{\nu}\right)^{-(\nu+1)/2} & \text{if } y < \mu \\ \frac{c}{\sigma} \left(1 + \frac{z^2}{\tau}\right)^{-(\tau+1)/2} & \text{if } y \geq \mu \end{cases} \quad (1.41)$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $\nu > 0$  and  $\tau > 0$ , and where  $z = (y - \mu)/\sigma$  and  $c = 2 [\nu^{1/2} B(1/2, \nu/2) + \tau^{1/2} B(1/2, \tau/2)]^{-1}$ .

Parameters  $\nu$  and  $\tau$  affect the left and right tail heaviness respectively, with increasing  $\nu$  ( $\tau$ ) decreasing the left (right) tail heaviness, both always heavier than the normal distribution tails. The  $\text{ST4}(\mu, \sigma, \nu, \tau)$  distribution is symmetric if  $\nu = \tau$  and  $\text{ST4}(\mu, \sigma, \nu, \nu) \equiv \text{TF}(\mu, \sigma, \nu)$ . If  $Y \sim \text{ST4}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{ST4}(-\mu, \sigma, \tau, \nu)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{ST4}(\mu, \sigma, \tau, \nu)$  is a reflection of the distribution of  $Y$  about  $\mu$ .

TABLE 1.27: Skew  $t$  type 4 distribution.

ST4( $\mu, \sigma, \nu, \tau$ )	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , mode, location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$0 < \nu < \infty$ , left tail heaviness parameter
$\tau$	$0 < \tau < \infty$ , right tail heaviness parameter
Distribution measures	
mean	$\begin{cases} \mu + \sigma E(Z) = \mu + \sigma c [\tau/(\tau - 1) - \nu/(\nu - 1)] \\ \text{for } \nu > 1 \text{ and } \tau > 1 \text{ where } Z = (Y - \mu)/\sigma, c = 2[b_1 + b_2]^{-1} \\ b_1 = \nu^{1/2} B(1/2, \nu/2), b_2 = \tau^{1/2} B(1/2, \tau/2) \end{cases}$
median	$\begin{cases} \mu + \sigma t_{\alpha_1, \nu} & \text{if } k \leq 1 \\ \mu + \sigma t_{\alpha_2, \tau} & \text{if } k > 1 \\ \text{where } \alpha_1 = \frac{(1+k)}{4}, \alpha_2 = \frac{(3k-1)}{4k}, k = b_2/b_1, \\ t_{\alpha, \tau} = F_T^{-1}(\alpha) \text{ where } T \sim t_\tau \end{cases}$
mode	$\mu$
Variance	$\begin{cases} \sigma^2 \text{Var}(Z) = \sigma^2 \{E(Z^2) - [E(Z)]^2\} \text{ where} \\ E(Z^2) = \frac{c\tau b_2}{2(\tau - 2)} + \frac{c\nu b_1}{2(\nu - 2)} \text{ for } \nu > 2 \text{ and } \tau > 2 \end{cases}$
skewness	$\begin{cases} \mu_{3Y}/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_{3Y} = \sigma^3 \mu_{3Z} = \sigma^3 \{\mu'_{3Z} - 3\text{Var}(Z)E(Z) - [E(Z)]^3\} \\ \mu'_{3Z} = E(Z^3) = 2c \left[ \frac{\tau^2}{(\tau - 1)(\tau - 3)} - \frac{\nu^2}{(\nu - 1)(\nu - 3)} \right] \\ \text{for } \nu > 3 \text{ and } \tau > 3 \end{cases}$
excess kurtosis	$\begin{cases} \mu_{4Y}/[\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_{4Y} = \sigma^4 \mu_{4Z} = \\ \sigma^4 \{\mu'_{4Z} - 4\mu'_{3Z}E(Z) + 6\text{Var}(Z)[E(Z)]^2 + 3[E(Z)]^4\} \\ \mu'_{4Z} = E(Z^4) = 3 + 3c \left[ \frac{b_2}{(\tau - 4)} + \frac{b_1}{(\nu - 4)} \right] \text{ for } \nu > 4 \text{ and } \tau > 4 \end{cases}$
pdf	$\begin{cases} \frac{c}{\sigma} \left(1 + \frac{z^2}{\nu}\right)^{-(\nu+1)/2} & \text{if } y < \mu \\ \frac{c}{\sigma} \left(1 + \frac{z^2}{\tau}\right)^{-(\tau+1)/2} & \text{if } y \geq \mu \\ \text{where } z = (y - \mu)/\sigma \end{cases}$
cdf	$\begin{cases} \frac{2}{(1+k)} F_{T_1}(z) & \text{if } y < \mu \\ \{1 + 2k [F_{T_2}(z) - 0.5]\} / (1+k) & \text{if } y \geq \mu \\ \text{where } T_1 \sim t_\nu, T_2 \sim t_\tau, z = (y - \mu)/\sigma \end{cases}$
inverse cdf	$\begin{cases} \mu + \sigma t_{\alpha_3, \nu} & \text{if } p \leq (1+k)^{-1} \\ \mu + \sigma t_{\alpha_4, \tau} & \text{if } p > (1+k)^{-1} \\ \text{where } \alpha_3 = \frac{p(1+k)}{2}, \alpha_4 = \frac{p(1+k)-1}{2k} + 0.5 \end{cases}$

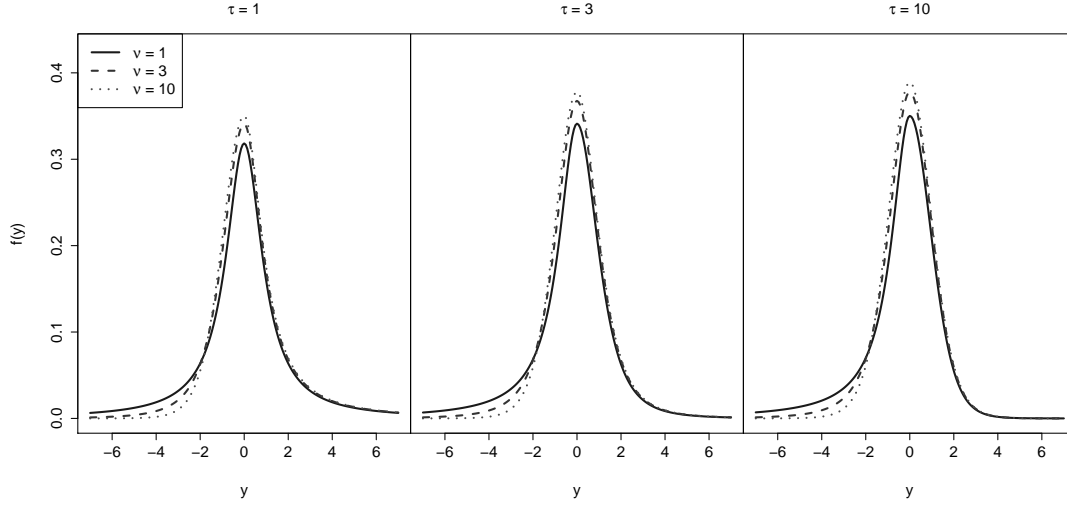


FIGURE 1.27: The skew  $t$  type 4,  $\text{ST4}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 1, 3, 10$ , and  $\tau = 1, 3, 10$ . It is symmetric if  $\nu = \tau$ . Interchanging  $\nu$  and  $\tau$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

#### 1.4.16 Skew $t$ type 5: ST5

The pdf of the skew  $t$  distribution type 5, denoted by  $\text{ST5}(\mu, \sigma, \nu, \tau)$ , [Jones and Faddy, 2003] is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \frac{c}{\sigma} \left[ 1 + \frac{z}{(a + b + z^2)^{1/2}} \right]^{a+1/2} \left[ 1 - \frac{z}{(a + b + z^2)^{1/2}} \right]^{b+1/2}$$

for  $-\infty < y < \infty$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$ ,  $-\infty < \nu < \infty$  and  $\tau > 0$ , and where  $z = (y - \mu)/\sigma$  and

$$\begin{aligned} c &= \left[ 2^{a+b-1} (a+b)^{1/2} B(a, b) \right]^{-1} \\ \nu &= (a - b) / [ab(a + b)]^{1/2} \\ \tau &= 2 / (a + b) . \end{aligned}$$

Hence

$$\begin{aligned} a &= \tau^{-1} [1 + \nu(2\tau + \nu^2)^{-1/2}] \\ b &= \tau^{-1} [1 - \nu(2\tau + \nu^2)^{-1/2}] . \end{aligned} \tag{1.42}$$

From Jones and Faddy [2003] p160, equation (2), if  $B \sim \text{BEo}(a, b)$  then

$$Z = \frac{(a + b)^{1/2} (2B - 1)}{2[B(1 - B)]^{1/2}} \sim \text{ST5}(0, 1, \nu, \tau) .$$

Hence  $B = \frac{1}{2} [1 + Z(a + b + Z^2)^{-1/2}] \sim \text{BEo}(a, b)$ , from which the cdf of  $Y$  is obtained. Parameter  $\nu$  is a skewness parameter with symmetry when  $\nu = 0$ . The distribution is

positively moment skewed if  $\nu > 0$  and negatively moment skewed if  $\nu < 0$ , [Jones and Faddy, 2003, p159]. If  $Y \sim \text{ST5}(\mu, \sigma, \nu, \tau)$  then  $-Y \sim \text{ST5}(-\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about zero. Also  $W = (2\mu - Y) \sim \text{ST5}(\mu, \sigma, -\nu, \tau)$  is a reflection of the distribution of  $Y$  about  $\mu$ .

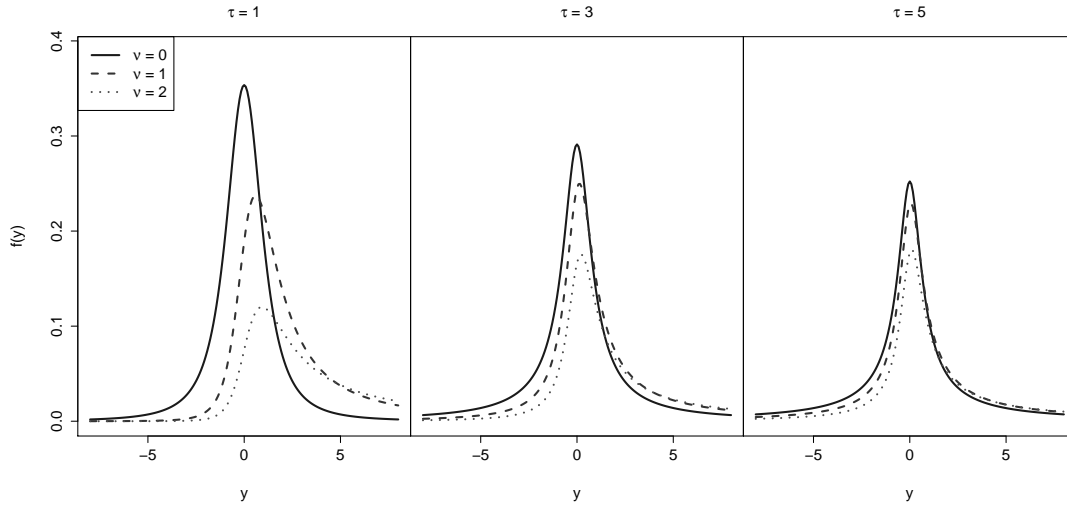


FIGURE 1.28: The skew  $t$  type 5,  $\text{ST5}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 0$ ,  $\sigma = 1$ ,  $\nu = 0, 1, 2$ , and  $\tau = 1, 3, 5$ . It is symmetric if  $\nu = 0$ . Changing  $\nu$  to  $-\nu$  reflects the distribution about  $y = \mu$ , i.e.  $y = 0$  above.

TABLE 1.28: Skew  $t$  type 5 distribution.

$ST5(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$-\infty < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , location shift parameter
$\sigma$	$0 < \sigma < \infty$ , scaling parameter
$\nu$	$-\infty < \nu < \infty$ , skewness parameter
$\tau$	$0 < \tau < \infty$ , kurtosis parameter
Distribution measures	
mean	$\begin{cases} \mu + \sigma E(Z) = \mu + \frac{\sigma(a+b)^{1/2}(a-b)\Gamma(a-1/2)\Gamma(b-1/2)}{2\Gamma(a)\Gamma(b)} \\ \text{for } a > 1/2 \text{ and } b > 1/2 \text{ where } Z = (Y - \mu)/\sigma \end{cases}$
mode	$\mu + \frac{\sigma(a+b)^{1/2}(a-b)}{(2a+1)^{1/2}(2b+1)^{1/2}}$
variance	$\begin{cases} \sigma^2 \text{Var}(Z) = \sigma^2 \left\{ \frac{(a+b)[(a-b)^2 + a + b - 2]}{4(a-1)(b-1)} - [E(Z)]^2 \right\} \\ \text{for } a > 1 \text{ and } b > 1 \end{cases}$
skewness	$\begin{cases} \mu_{3Y}/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_{3Y} = \sigma^3 \mu_{3Z} = \sigma^3 \{ \mu'_{3Z} - 3\text{Var}(Z)E(Z) - [E(Z)]^3 \} \\ \mu'_{3Z} = E(Z^3) = \frac{(a+b)^{3/2}\Gamma(a-3/2)\Gamma(b-3/2)}{8\Gamma(a)\Gamma(b)} \times \\ [a^3 + 3a^2 - 7a - b^3 - 3b^2 + 7b + 3ab^2 - 3a^2b] \\ \text{for } a > 3/2 \text{ and } b > 3/2 \end{cases}$
excess kurtosis	$\begin{cases} \mu_{4Y}/[\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_{4Y} = \sigma^4 \mu_{4Z} = \sigma^4 \{ \mu'_{4Z} - 4\mu'_{3Z}E(Z) + 6\text{Var}(Z)[E(Z)]^2 + 3[E(Z)]^4 \} \\ \text{where } \mu'_{4Z} = E(Z^4) = \frac{(a+b)^2}{16(a-1)(a-2)(b-1)(b-2)} \times \\ [a^4 - 2a^3 - a^2 + 2a + b^4 - 2b^3 - b^2 + 2b + \\ 2(a-2)(b-2)(3ab - 2a^2 - 2b^2 - a - b + 3)] \\ \text{for } a > 2 \text{ and } b > 2 \end{cases}$
pdf	$\begin{cases} f_Y(y   \mu, \sigma, \nu, \tau) = \frac{c}{\sigma} \left[ 1 + \frac{z}{(a+b+z^2)^{1/2}} \right]^{a+1/2} \left[ 1 - \frac{z}{(a+b+z^2)^{1/2}} \right]^{b+1/2} \\ \text{where } z = (y - \mu)/\sigma, c = [2^{a+b-1}(a+b)^{1/2}B(a, b)]^{-1} \\ a = \tau^{-1}[1 + d] \text{ and } b = \tau^{-1}[1 - d] \text{ where } d = \nu(2\tau + \nu^2)^{-1/2} \end{cases}$
cdf	$\begin{cases} \frac{B(a, b, r)}{B(a, b)} \\ \text{where } r = \frac{1}{2}[1 + z(a+b+z^2)^{-1/2}] \text{ and } z = (y - \mu)/\sigma \end{cases}$
Reference	Jones and Faddy [2003], p159, equation (1) reparameterized as on their p164 with $(q, p)$ replaced by $(\nu, \tau)$ , and p162 equations (4b) and (5) giving the pdf, moments and mode of $Z$ , respectively.



## 2

### *Continuous distributions on $(0, \infty)$*

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This chapter gives summary tables and plots for the explicit **gamlss.dist** continuous distributions with range  $(0, \infty)$ . These are discussed in Chapter ?? . Section ?? discusses creating distributions on  $(0, \infty)$  in **gamlss**, either by an inverse log transform or by truncation below zero, from any **gamlss.dist** distribution on  $(-\infty, \infty)$ .

#### 2.1 Scale family of distributions

A continuous random variable  $Y$  defined on  $(0, \infty)$ , is said to have a scale family of distributions with scaling parameter  $\theta$  (for fixed values of all other parameters of the distribution) if

$$Z = \frac{Y}{\theta}$$

has a cdf which does not depend on  $\theta$ . Hence

$$F_Y(y) = F_Z\left(\frac{y}{\theta}\right)$$

and

$$f_Y(y) = \frac{1}{\theta} f_Z\left(\frac{y}{\theta}\right),$$

so  $F_Y(y)$  and  $\theta f_Y(y)$  only depend on  $y$  and  $\theta$  through the function  $z = y/\theta$ .

*Example:* Let  $Y$  have a Weibull distribution,  $Y \sim \text{WEI}(\mu, \sigma)$ , then  $Y$  has a scale family of distributions with scaling parameter  $\mu$  (for a fixed value of  $\sigma$ ), since  $F_Y(y) = 1 - \exp[-(y/\mu)^\sigma]$  and hence  $Z = Y/\mu$  has cdf  $F_Z(z) = 1 - \exp[-(z)^\sigma]$  which does not depend on  $\mu$ . Note  $Z \sim \text{WEI}(1, \sigma)$ .

All distributions in **gamlss.dist** with range  $(0, \infty)$  are scale families of distributions with scaling parameter  $\mu$ , except for **GAF**, **IG**, **LNO**, **LOGNO**, and **WEI2**. Hence for these scale family distributions,  $Y = \mu Z$  where the distribution of  $Z$  does not depend on  $\mu$ . Hence for fixed parameters other than  $\mu$ ,  $E(Y) = \mu E(Z)$  and  $\text{Var}(Y) = \mu^2 \text{Var}(Z)$ . Hence,  $E(Y)$  is proportional to  $\mu$  provided  $E(Z)$  is finite,  $\text{Var}(Y)$  is proportional to  $\mu^2$ , and the standard deviation of  $Y$  is proportional to  $\mu$ , provided  $\text{Var}(Z)$  is finite. Note also that  $\text{Var}(Y) = [E(Y)]^2 \text{Var}(Z) / [E(Z)]^2$ , so for these scale family distributions the variance-mean relationship is squared, for fixed parameters other than  $\mu$ . The gamma family, **GAF**( $\mu, \sigma, \nu$ ), distribution allows for a power variance-mean relationship, since it has mean  $\mu$  and variance  $\sigma^2 \mu^\nu$ .

For scale family distributions plotted in this chapter we fix  $\mu = 1$ , since changing  $\mu$  from 1 to say  $\mu_1$  just scales the horizontal axis in the figures by the factor  $\mu_1$  and scales the vertical axis by the factor  $1/\mu_1$ .

---

## 2.2 Continuous one-parameter distribution on $(0, \infty)$

### 2.2.1 Exponential: EXP

This is the only one-parameter continuous distribution in the **gamlss.dist** package. The pdf of the exponential distribution, denoted by **EXP**( $\mu$ ), is given by

$$f_Y(y | \mu) = \frac{1}{\mu} \exp\left(-\frac{y}{\mu}\right) \quad (2.1)$$

for  $y > 0$ , where  $\mu > 0$ . Hence  $E(Y) = \mu$  and  $\text{Var}(Y) = \mu^2$ . The exponential distribution is appropriate for moderately positively skewed data see Figure ??.



TABLE 2.1: Exponential distribution.

EXP( $\mu$ )	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , mean, scaling parameter
Distribution measures	
mean	$\mu$
median	$\mu \log 2 \approx 0.69315\mu$
mode	$\rightarrow 0$
variance	$\mu^2$
skewness	2
excess kurtosis	6
MGF	$(1 - \mu t)^{-1}$ for $t < 1/\mu$
pdf	$(1/\mu) \exp(-y/\mu)$
cdf	$1 - \exp(-y/\mu)$
inverse cdf	$-\mu \log(1 - p)$
Reference	Johnson et al. [1994] Chapter 19, p494-499, or set $\sigma = 1$ in $\mathbf{GA}(\mu, \sigma)$

## 2.3 Continuous two-parameter distributions on $(0, \infty)$

### 2.3.1 Gamma: GA

The pdf of the gamma distribution, denoted by  $\mathbf{GA}(\mu, \sigma)$ , is given by

$$f_Y(y | \mu, \sigma) = \frac{y^{1/\sigma^2 - 1} e^{-y/(\sigma^2 \mu)}}{(\sigma^2 \mu)^{1/\sigma^2} \Gamma(1/\sigma^2)} \quad (2.2)$$

for  $y > 0$ , where  $\mu > 0$  and  $\sigma > 0$ . Here  $E(Y) = \mu$  and  $\text{Var}(Y) = \sigma^2 \mu^2$  and  $E(Y^r) = \mu^r \sigma^{2r} \Gamma(1/\sigma^2 + r) / \Gamma(1/\sigma^2)$  for  $r > -1/\sigma^2$ .

This a reparameterization of Johnson et al. [1994] p343, equation (17.23), obtained by setting  $\alpha = 1/\sigma^2$  and  $\beta = \mu\sigma^2$ . Hence  $\mu = \alpha\beta$  and  $\sigma^2 = 1/\alpha$ .

The gamma distribution is appropriate for positively skewed data.

Parameter  $\sigma$  is a primary true van Zwet skewness parameter, (see van Zwet [1964a,b]). Note also that  $\sigma$  is a true variance parameter (since the variance inscreases monotonically with  $\sigma$ , for fixed  $\mu$ ), and  $\sigma$  is also a primary true moment skewness parameter and a primary true moment kurtosis parameter (since the moment skewness and moment kurtosis increase monotonically with  $\sigma$ , irrespective of the value of  $\mu$ ), see Sections ?? and ??.

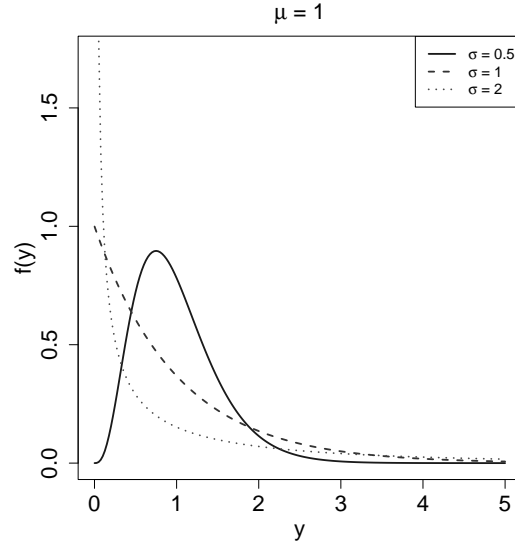
FIGURE 2.1: The gamma,  $\text{GA}(\mu, \sigma)$ , distribution, with  $\mu = 1$  and  $\sigma = 0.5, 1, 2$ .

TABLE 2.2: Gamma distribution.

$\text{GA}(\mu, \sigma)$	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , mean, scaling parameter
$\sigma$	$0 < \sigma < \infty$ , coefficient of variation
Distribution measures	
mean <sup>a</sup>	$\mu$
mode	$\begin{cases} \mu(1 - \sigma^2) & \text{if } \sigma < 1 \\ \rightarrow 0 & \text{if } \sigma \geq 1 \end{cases}$
variance <sup>a</sup>	$\sigma^2 \mu^2$
skewness <sup>a</sup>	$2\sigma$
excess kurtosis <sup>a</sup>	$6\sigma^2$
MGF	$(1 - \mu\sigma^2 t)^{-1/\sigma^2}$ for $t < (\mu\sigma^2)^{-1}$
pdf <sup>a, a2</sup>	$\frac{y^{1/\sigma^2 - 1} e^{-y/(\sigma^2 \mu)}}{(\sigma^2 \mu)^{1/\sigma^2} \Gamma(\sigma^{-2})}$
cdf	$\frac{\gamma(\sigma^{-2}, y\mu^{-1}\sigma^{-2})}{\Gamma(\sigma^{-2})}$
Reference	<sup>a</sup> Derived from McCullagh and Nelder [1989] p287 reparameterized by $\mu = \mu$ and $\nu = 1/\sigma^2$ <sup>a2</sup> Johnson et al. [1994] p343, equation (17.23) reparameterized by $\alpha = 1/\sigma^2$ and $\beta = \mu\sigma^2$ .
Note	$\gamma(a, x) = \int_0^x t^{a-1} e^{-t} dt$ , the incomplete gamma function.

### 2.3.2 Inverse gamma: IGAMMA

The pdf of the inverse gamma distribution, denoted by  $\text{IGAMMA}(\mu, \sigma)$ , is given by

$$f_Y(y | \mu, \sigma) = \frac{\mu^\alpha (\alpha + 1)^\alpha y^{-(\alpha+1)}}{\Gamma(\alpha)} \exp \left[ -\frac{\mu(\alpha + 1)}{y} \right]$$

for  $y > 0$ , where  $\mu > 0$  and  $\sigma > 0$  and where  $\alpha = 1/\sigma^2$ . The inverse gamma distribution is a reparameterized special case of the generalized gamma (GG) distribution given by  $\text{IGAMMA}(\mu, \sigma) = \text{GG}((1 + \sigma^2)\mu, \sigma, -1)$ .

The inverse gamma distribution is appropriate for highly positively skewed data. Note that  $\sigma$  is a true variance parameter (for  $\sigma^2 < 1/2$ ), and a primary true moment skewness parameter (for  $\sigma^2 < 1/3$ ), and a primary true moment kurtosis parameter (for  $\sigma^2 < 1/4$ ), see Sections ?? and ??.

TABLE 2.3: Inverse gamma distribution.

$\text{IGAMMA}(\mu, \sigma)$	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , mode, scaling parameter
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean <sup>a</sup>	$\begin{cases} \frac{(1 + \sigma^2)\mu}{(1 - \sigma^2)} & \text{if } \sigma^2 < 1 \\ \infty & \text{if } \sigma^2 \geq 1 \end{cases}$
mode <sup>a</sup>	$\mu$
variance <sup>a</sup>	$\begin{cases} \frac{(1 + \sigma^2)^2 \mu^2 \sigma^2}{(1 - \sigma^2)^2 (1 - 2\sigma^2)} & \text{if } \sigma^2 < 1/2 \\ \infty & \text{if } \sigma^2 \geq 1/2 \end{cases}$
skewness <sup>a</sup>	$\begin{cases} \frac{4\sigma(1 - 2\sigma^2)^{1/2}}{(1 - 3\sigma^2)} & \text{if } \sigma^2 < 1/3 \\ \infty & \text{if } \sigma^2 \geq 1/3 \end{cases}$
excess kurtosis <sup>a</sup>	$\begin{cases} \frac{3\sigma^2(10 - 22\sigma^2)}{(1 - 3\sigma^2)(1 - 4\sigma^2)} & \text{if } \sigma^2 < 1/4 \\ \infty & \text{if } \sigma^2 \geq 1/4 \end{cases}$
pdf <sup>a</sup>	$\frac{\mu^\alpha (\alpha + 1)^\alpha y^{-(\alpha+1)}}{\Gamma(\alpha)} \exp \left[ -\frac{\mu(\alpha + 1)}{y} \right]$ , where $\alpha = 1/\sigma^2$
cdf <sup>b</sup>	$\frac{\Gamma[\alpha, \mu(\alpha + 1)/y]}{\Gamma(\alpha)}$
Note	<sup>a</sup> Set $\mu_1 = (1 + \sigma^2)\mu$ , $\sigma_1 = \sigma$ and $\nu_1 = -1$ (so $\theta = 1/\sigma_1^2$ ) in $\text{GG}(\mu_1, \sigma_1, \nu_1)$ . <sup>b</sup> $\Gamma(a, x) = \int_x^\infty t^{a-1} e^{-t} dt$ , the complement of the incomplete gamma function.

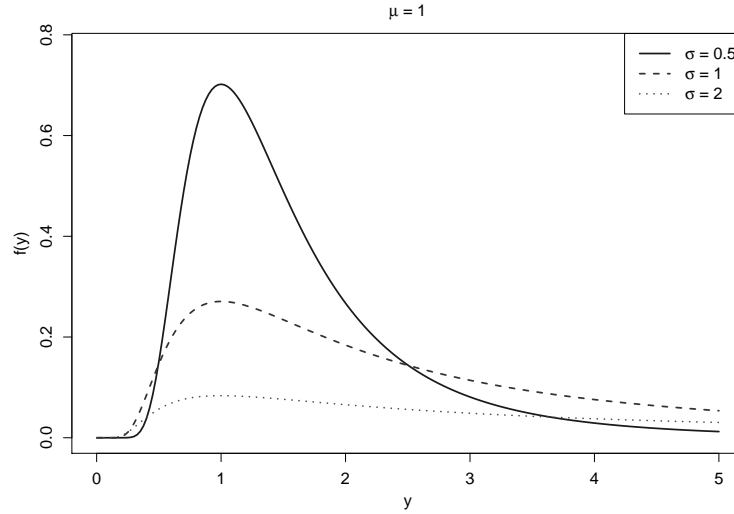


FIGURE 2.2: The inverse gamma,  $\text{IGAMMA}(\mu, \sigma)$ , distribution, with  $\mu = 1$  and  $\sigma = 0.5, 1, 2$ .

### 2.3.3 Inverse Gaussian: IG

The pdf of the inverse Gaussian distribution, denoted by  $\text{IG}(\mu, \sigma)$  is given by

$$f_Y(y | \mu, \sigma) = \frac{1}{\sqrt{2\pi\sigma^2 y^3}} \exp \left[ -\frac{1}{2\mu^2\sigma^2 y} (y - \mu)^2 \right] \quad (2.3)$$

for  $y > 0$ , where  $\mu > 0$  and  $\sigma > 0$ . Hence  $E(Y) = \mu$  and  $\text{Var}(Y) = \sigma^2\mu^3$ . This is a reparameterization of Johnson et al. [1994, p261 equation (15.4a)], obtained by setting  $\sigma^2 = 1/\lambda$ . Note that the inverse Gaussian distribution is a reparameterized special case of the generalized inverse Gaussian distribution, given by  $\text{IG}(\mu, \sigma) = \text{GIG}(\mu, \sigma\mu^{1/2}, -0.5)$ .

The inverse Gaussian distribution is appropriate for highly positively skewed data.

Note also that if  $Y \sim \text{IG}(\mu, \sigma)$  then  $Y_1 = aY \sim \text{IG}(a\mu, a^{-1/2}\sigma)$ . Hence  $\text{IG}(\mu, \sigma)$  is a scale family of distributions, but neither  $\mu$  nor  $\sigma$  is a scaling parameter. The shape of the  $\text{IG}(\mu, \sigma)$  distribution depends only on the value of  $\sigma^2\mu$ , so if  $\sigma^2\mu$  is fixed, then changing  $\mu$  changes the scale but not the shape of the  $\text{IG}(\mu, \sigma)$  distribution. If  $\sigma$  in the distribution  $\text{IG}(\mu, \sigma)$  is reparameterized by setting  $\alpha = \sigma\mu^{1/2}$ , then for fixed  $\alpha$  the resulting  $\text{IG2}(\mu, \alpha)$  distribution is a scale family of distributions with scaling parameter  $\mu$ , since  $Z = Y/\mu \sim \text{IG2}(1, \alpha)$ . Note  $\text{IG2}$  is not currently available in **gamlss.dist**.

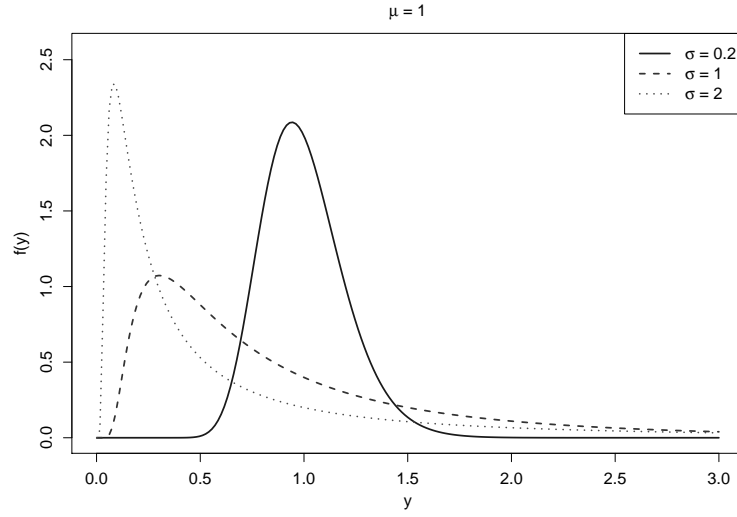
FIGURE 2.3: The inverse Gaussian,  $\text{IG}(\mu, \sigma)$ , distribution, with  $\mu = 1$  and  $\sigma = 0.2, 1, 2$ .

TABLE 2.4: Inverse Gaussian distribution.

$\text{IG}(\mu, \sigma)$	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , mean, <i>not</i> a scaling parameter
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean <sup>a</sup>	$\mu$
mode <sup>a</sup>	$\frac{-3\mu^2\sigma^2 + \mu(9\mu^2\sigma^4 + 4)^{1/2}}{2}$
variance <sup>a</sup>	$\sigma^2\mu^3$
skewness <sup>a</sup>	$3\mu^{1/2}\sigma$
excess kurtosis <sup>a</sup>	$15\mu\sigma^2$
MGF <sup>a</sup>	$\exp \left\{ \frac{1}{\mu\sigma^2} [1 - (1 - 2\mu^2\sigma^2t)^{1/2}] \right\}$ for $t < (2\mu^2\sigma^2)^{-1}$
pdf <sup>a</sup>	$(2\pi\sigma^2y^3)^{-1/2} \exp \left[ -\frac{1}{2\mu^2\sigma^2y}(y - \mu)^2 \right]$
cdf <sup>a</sup>	$\Phi \left[ (\sigma^2y)^{-1/2} \left( \frac{y}{\mu} - 1 \right) \right] + e^{2(\mu\sigma^2)^{-1}} \Phi \left[ -(\sigma^2y)^{-1/2} \left( \frac{y}{\mu} + 1 \right) \right]$
Reference	<sup>a</sup> Johnson et al. [1994] Chapter 15, p261-263 and p268 with equation (15.4a) reparameterized by $\mu = \mu$ and $\lambda = 1/\sigma^2$ , or set $\mu_1 = \mu, \sigma_1 = \sigma\mu^{1/2}$ and $\nu_1 = -1/2$ , (and so $b = 1$ ), in $\text{GIG}(\mu_1, \sigma_1, \nu_1)$ .

### 2.3.4 Log normal: LOGNO, LOGNO2

#### First parameterization, LOGNO

The pdf of the log normal distribution, denoted by  $\text{LOGNO}(\mu, \sigma)$ , is given by

$$f_Y(y | \mu, \sigma) = \frac{1}{\sqrt{2\pi\sigma^2}} \frac{1}{y} \exp \left[ -\frac{(\log y - \mu)^2}{2\sigma^2} \right] \quad (2.4)$$

for  $y > 0$ , where  $-\infty < \mu < \infty$  and  $\sigma > 0$ . Note that  $\log Y \sim \text{NO}(\mu, \sigma)$ . Note also that if  $Y \sim \text{LOGNO}(\mu, \sigma)$  then  $Y_1 = aY \sim \text{LOGNO}(\mu + \log a, \sigma)$  and so  $Z = Y/e^\mu \sim \text{LOGNO}(0, \sigma)$ . So, for fixed  $\sigma$ ,  $\text{LOGNO}(\mu, \sigma)$  is a scale family of distributions with scaling parameter  $e^\mu$ . Hence  $\mu$  itself is not a scaling parameter.

The log normal distribution is appropriate for positively skewed data. Note that, for both  $\text{LOGNO}(\mu, \sigma)$  and  $\text{LOGNO2}(\mu, \sigma)$ ,  $\sigma$  is a true variance parameter and a primary true moment skewness parameter, and also a primary true, both Balanda-MacGillivray and moment, kurtosis parameter, see Sections ?? and ??.

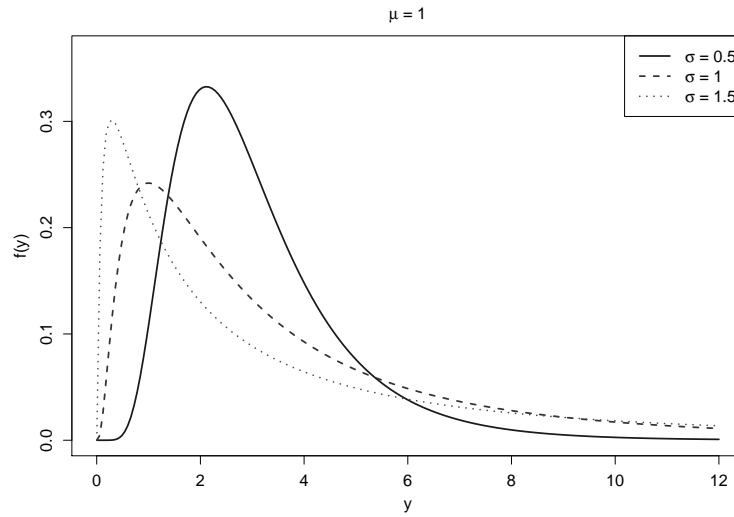


FIGURE 2.4: The log normal,  $\text{LOGNO}(\mu, \sigma)$ , distribution, with  $\mu = 1$  and  $\sigma = 0.5, 1, 1.5$ .

TABLE 2.5: Log normal distribution.

LOGN0( $\mu, \sigma$ )	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$-\infty < \mu < \infty$ , <i>not</i> a scaling parameter
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean <sup>a</sup>	$e^{\mu+\sigma^2/2}$
median <sup>a</sup>	$e^\mu$
mode <sup>a</sup>	$e^{\mu-\sigma^2}$
variance <sup>a</sup>	$e^{2\mu+\sigma^2}(e^{\sigma^2} - 1)$
skewness <sup>a</sup>	$(e^{\sigma^2} - 1)^{0.5}(e^{\sigma^2} + 2)$
excess kurtosis <sup>a</sup>	$e^{4\sigma^2} + 2e^{3\sigma^2} + 3e^{2\sigma^2} - 6$
pdf <sup>a2</sup>	$\frac{1}{\sqrt{2\pi\sigma^2}} \frac{1}{y} \exp \left[ -\frac{(\log y - \mu)^2}{2\sigma^2} \right]$
cdf	$\Phi \left( \frac{\log y - \mu}{\sigma} \right)$
inverse cdf	$e^{\mu+\sigma z_p}$ where $z_p = \Phi^{-1}(p)$
Reference	<sup>a</sup> Johnson et al. [1994] Chapter 14, p208-213 <sup>a2</sup> Johnson et al. [1994] Chapter 14, p208, equation (14.2) where $\xi = \mu$ , $\sigma = \sigma$ , $\theta = 0$ .

**Second parameterization, LOGN02**

The pdf of the second parameterization of the log normal distribution, denoted by LOGN02( $\mu, \sigma$ ), is given by

$$f_Y(y | \mu, \sigma) = \frac{1}{\sqrt{2\pi\sigma^2}} \frac{1}{y} \exp \left[ -\frac{(\log y - \log \mu)^2}{2\sigma^2} \right] \quad (2.5)$$

for  $y > 0$ , where  $\mu > 0$  and  $\sigma > 0$ . Note that  $\log Y \sim \text{NO}(\log \mu, \sigma)$ . In this parameterization  $\mu$  is the median of  $Y$  and  $\mu$  is a scaling parameter, so if  $Y \sim \text{LOGN02}(\mu, \sigma)$  then  $Z = Y/\mu \sim \text{LOGN02}(0, \sigma)$  which does not depend on  $\mu$ .

TABLE 2.6: Second parameterization of the log normal distribution.

LOGN02( $\mu, \sigma$ )	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , median, scaling parameter
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean	$\mu e^{\sigma^2/2}$
median	$\mu$
mode	$\mu e^{-\sigma^2}$
variance	$\mu^2 e^{\sigma^2} (e^{\sigma^2} - 1)$
skewness	$(e^{\sigma^2} - 1)^{0.5} (e^{\sigma^2} + 2)$
excess kurtosis <sup>a</sup>	$e^{4\sigma^2} + 2e^{3\sigma^2} + 3e^{2\sigma^2} - 6$
pdf	$\frac{1}{\sqrt{2\pi\sigma^2}} \frac{1}{y} \exp \left[ -\frac{(\log y - \log \mu)^2}{2\sigma^2} \right]$
cdf	$\Phi \left( \frac{\log y - \log \mu}{\sigma} \right)$
inverse cdf	$\mu e^{\sigma z_p}$ where $z_p = \Phi^{-1}(p)$
Reference	Set $\mu_1 = \log \mu$ in LOGN0( $\mu_1, \sigma$ )

### 2.3.5 Pareto type 1: PARET01o

The pdf of the Pareto type 1 original distribution, denoted by **PARET01o**( $\mu, \sigma$ ), is given by

$$f_Y(y|\mu, \sigma) = \frac{\sigma \mu^\sigma}{y^{\sigma+1}} \quad (2.6)$$

for  $y > \mu$ , where  $\mu > 0$  and  $\sigma > 0$ . This is also called the Pareto distribution of the first kind [Johnson et al., 1994, p574]. It is especially important in the discussion of heavy tails, because its survivor function is  $S_Y(y) = \mu^\sigma y^{-\sigma}$ , for  $y > \mu$ , i.e. exactly proportional to  $y^{-\sigma}$  (see Chapter ??). Note that  $\sigma$  is a true variance parameter (for  $\sigma > 2$ ), a primary true van Zwet skewness parameter and also (for  $\sigma > 4$ ) a primary true moment kurtosis parameter, see Sections ?? and ??.



TABLE 2.7: Pareto type 1 original distribution.

PARETO1o( $\mu, \sigma$ )	
Ranges	
$Y$	$\mu < y < \infty$
$\mu$	$0 < \mu < \infty$ , scaling parameter (fixed constant)
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean	$\begin{cases} \frac{\mu\sigma}{(\sigma-1)} & \text{if } \sigma > 1 \\ \infty & \text{if } \sigma \leq 1 \end{cases}$
median	$\mu 2^{1/\sigma}$
mode	$\rightarrow 0$
variance <sup>a</sup>	$\begin{cases} \frac{\sigma\mu^2}{(\sigma-1)^2(\sigma-2)} & \text{if } \sigma > 2 \\ \infty & \text{if } \sigma \leq 2 \end{cases}$
skewness <sup>a</sup>	$\begin{cases} \frac{2(\sigma+1)(\sigma-2)^{1/2}}{(\sigma-3)\sigma^{1/2}} & \text{if } \sigma > 3 \\ \infty & \text{if } \sigma \leq 3 \end{cases}$
excess kurtosis <sup>a</sup>	$\begin{cases} \frac{3(\sigma-2)(3\sigma^2+\sigma+2)}{\sigma(\sigma-3)(\sigma-4)} - 3 & \text{if } \sigma > 4 \\ \infty & \text{if } \sigma \leq 4 \end{cases}$
pdf <sup>a2</sup>	$\frac{\sigma\mu^\sigma}{y^{\sigma+1}}$
cdf <sup>a</sup>	$1 - \left(\frac{\mu}{y}\right)^\sigma$
inverse cdf	$\mu(1-p)^{-1/\sigma}$
Reference	<sup>a</sup> Johnson et al. [1994] Sections 20.3, 20.4 p574-579. <sup>a2</sup> Johnson et al. [1994], equation (20.3), p574 with $k = \mu$ , $a = \sigma$ .

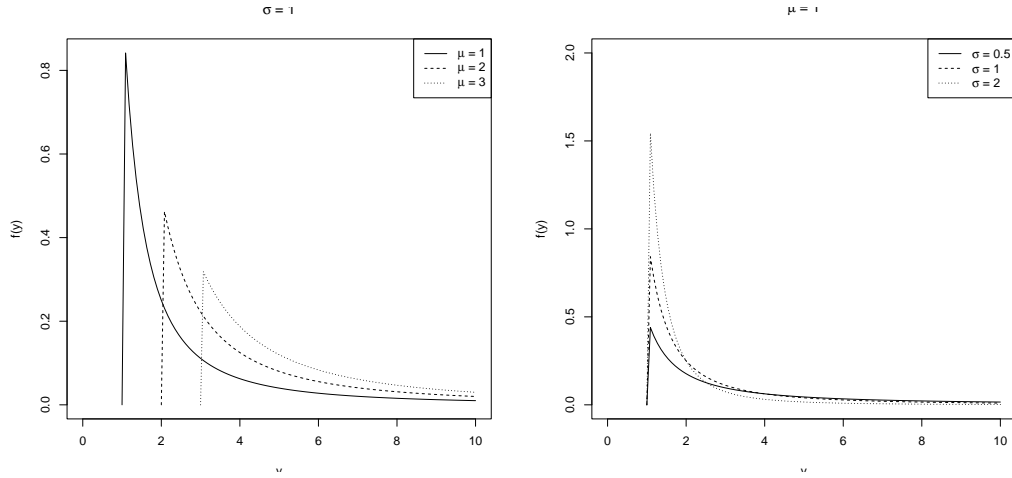


FIGURE 2.5: The Pareto,  $\text{PARETO1o}(\mu, \sigma)$ , distribution, (left)  $\sigma = 1$  and  $\mu = 1, 2, 3$ , and (right)  $\mu = 1$  and  $\sigma = 0.5, 1, 2$ .

### 2.3.6 Pareto type 2: $\text{PARETO2o}$ , $\text{PARETO2}$

#### First parameterization, $\text{PARETO2o}(\mu, \sigma)$

The pdf of the Pareto type 2 original distribution, denoted by  $\text{PARETO2o}(\mu, \sigma)$ , is

$$f_Y(y | \mu, \sigma) = \frac{\sigma \mu^\sigma}{(y + \mu)^{\sigma+1}} \quad (2.7)$$

for  $y > 0$ , where  $\mu > 0$  and  $\sigma > 0$ . This was called the Pareto distribution of the second kind or Lomax distribution by Johnson et al. [1994, p575], where  $C = \mu$  and  $a = \sigma$ . Note that  $\sigma$  is a true variance parameter (for  $\sigma < 2$ ), a primary true van Zwet skewness parameter, and also (for  $\sigma > 4$ ) a primary true moment kurtosis parameter, see Sections ?? and ?. Note that if  $Y \sim \text{PARETO2o}(\mu, \sigma)$  then  $Z = Y + \mu \sim \text{PARETO1o}(\mu, \sigma)$ .

TABLE 2.8: Pareto type 2 original distribution.

PARETO2o( $\mu, \sigma$ )	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , scaling parameter
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean	$\begin{cases} \frac{\mu}{(\sigma - 1)} & \text{if } \sigma > 1 \\ \infty & \text{if } \sigma \leq 1 \end{cases}$
median	$\mu(2^{1/\sigma} - 1)$
mode	$\rightarrow 0$
variance <sup>a</sup>	$\begin{cases} \frac{\sigma\mu^2}{(\sigma - 1)^2(\sigma - 2)} & \text{if } \sigma > 2 \\ \infty & \text{if } \sigma \leq 2 \end{cases}$
skewness <sup>a</sup>	$\begin{cases} \frac{2(\sigma + 1)(\sigma - 2)^{1/2}}{(\sigma - 3)\sigma^{1/2}} & \text{if } \sigma > 3 \\ \infty & \text{if } \sigma \leq 3 \end{cases}$
excess kurtosis <sup>a</sup>	$\begin{cases} \frac{3(\sigma - 2)(3\sigma^2 + \sigma + 2)}{\sigma(\sigma - 3)(\sigma - 4)} - 3 & \text{if } \sigma > 4 \\ \infty & \text{if } \sigma \leq 4 \end{cases}$
pdf <sup>a2</sup>	$\frac{\sigma\mu^\sigma}{(y + \mu)^{\sigma+1}}$
cdf <sup>a</sup>	$1 - \frac{\mu^\sigma}{(y + \mu)^\sigma}$
inverse cdf	$\mu[(1 - p)^{-1/\sigma} - 1]$
Reference	<sup>a</sup> Johnson et al. [1994] Sections 20.3, 20.4 p574-579. <sup>a2</sup> Johnson et al. [1994, p574] equation (20.3), p574 with $k = \mu$ , $a = \sigma$ and $x = y + \mu$ , so $X = Y + \mu$ .

**Second parameterization, PARETO2( $\mu, \sigma$ )**

The pdf of the Pareto type 2 distribution, denoted by PARETO2( $\mu, \sigma$ ), is given by

$$f_Y(y | \mu, \sigma) = \frac{\sigma^{-1} \mu^{1/\sigma}}{(y + \mu)^{(1/\sigma)+1}} \quad (2.8)$$

for  $y > 0$ , where  $\mu > 0$  and  $\sigma > 0$ . PARETO2 is given by reparameterizing  $\sigma$  to  $1/\sigma$  in PARETO2o, i.e.  $\text{PARETO2}(\mu, \sigma) = \text{PARETO2o}(\mu, 1/\sigma)$ . Note that  $\sigma$  is a true variance parameter (for  $\sigma < 1/2$ ), a primary true van Zwet skewness parameter, and (for  $\sigma < 1/4$ ) a primary true moment kurtosis parameter, see Sections ?? and ??.

TABLE 2.9: Pareto type 2 distribution.

PARETO2( $\mu, \sigma$ )	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ scaling parameter
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean	$\begin{cases} \frac{\mu\sigma}{(1-\sigma)} & \text{if } \sigma < 1 \\ \infty & \text{if } \sigma \geq 1 \end{cases}$
median	$\mu(2^\sigma - 1)$
mode	$\rightarrow 0$
variance	$\begin{cases} \frac{\sigma^2\mu^2}{(1-\sigma)^2(1-2\sigma)} & \text{if } \sigma < 1/2 \\ \infty & \text{if } \sigma \geq 1/2 \end{cases}$
skewness	$\begin{cases} \frac{2(1+\sigma)(1-2\sigma)^{1/2}}{(1-3\sigma)} & \text{if } \sigma < 1/3 \\ \infty & \text{if } \sigma \geq 1/3 \end{cases}$
excess kurtosis	$\begin{cases} \frac{3(1-2\sigma)(2\sigma^2+\sigma+3)}{(1-3\sigma)(1-4\sigma)} - 3 & \text{if } \sigma < 1/4 \\ \infty & \text{if } \sigma \geq 1/4 \end{cases}$
pdf	$\frac{\sigma^{-1}\mu^{1/\sigma}}{(y+\mu)^{(1/\sigma)+1}}$
cdf	$1 - \frac{\mu^{1/\sigma}}{(y+\mu)^{1/\sigma}}$
inverse cdf	$\mu[(1-p)^{-\sigma} - 1]$
Reference	Set $\sigma$ to $1/\sigma$ in PARETO2o( $\mu, \sigma$ ).

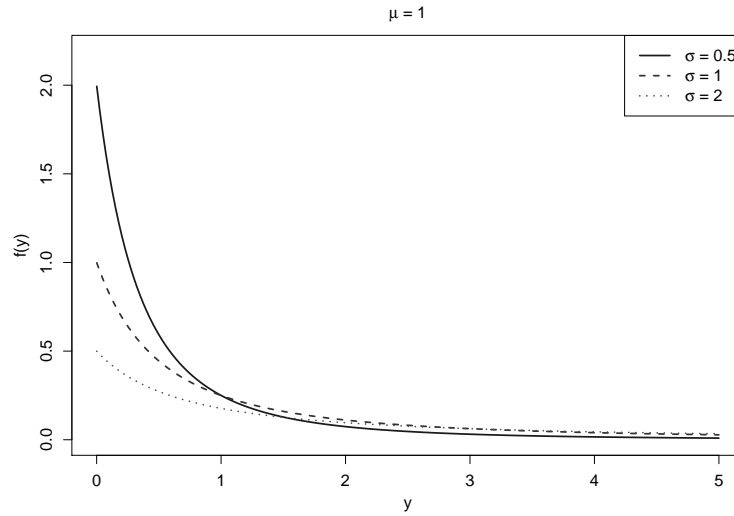


FIGURE 2.6: The Pareto,  $\text{PARETO2}(\mu, \sigma)$ , distribution, with  $\mu = 1$  and  $\sigma = 0.5, 1, 2$ .

### 2.3.7 Weibull: WEI, WEI2, WEI3

#### First parameterization, WEI

There are three versions of the two-parameter Weibull distribution implemented in **gamlss**. The first, denoted by  $\text{WEI}(\mu, \sigma)$ , has the following parameterization

$$f_Y(y | \mu, \sigma) = \frac{\sigma y^{\sigma-1}}{\mu^\sigma} \exp \left[ - \left( \frac{y}{\mu} \right)^\sigma \right] \quad (2.9)$$

for  $y > 0$ , where  $\mu > 0$  and  $\sigma > 0$ , see Johnson et al. [1994, p629]. Note that  $\sigma$  is a primary true van Zwet skewness parameter, see Section ???. The moment skewness is positive for  $\sigma \leq 3.60$  and negative for  $\sigma > 3.60$ . Note that the exponential distribution,  $\text{EXP}(\mu)$ , is a special case of  $\text{WEI}(\mu, \sigma)$  when  $\sigma = 1$ .

TABLE 2.10: Weibull distribution.

$\text{WEI}(\mu, \sigma)$	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , scaling parameter
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean	$\mu\Gamma(\sigma^{-1} + 1)$
median	$\mu(\log 2)^{1/\sigma}$
mode	$\begin{cases} \mu(1 - \sigma^{-1})^{1/\sigma} & \text{if } \sigma > 1 \\ \rightarrow 0 & \text{if } \sigma \leq 1 \end{cases}$
variance	$\mu^2\{\Gamma(2\sigma^{-1} + 1) - [\Gamma(\sigma^{-1} + 1)]^2\}$
skewness	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} & \text{where} \\ \mu_3 = \mu^3\{\Gamma(3\sigma^{-1} + 1) - 3\Gamma(2\sigma^{-1} + 1)\Gamma(\sigma^{-1} + 1) \\ + 2[\Gamma(\sigma^{-1} + 1)]^3\} \end{cases}$
excess kurtosis	$\begin{cases} \mu_4/[\text{Var}(Y)]^2 - 3 & \text{where} \\ \mu_4 = \mu^4\{\Gamma(4\sigma^{-1} + 1) - 4\Gamma(3\sigma^{-1} + 1)\Gamma(\sigma^{-1} + 1) \\ + 6\Gamma(2\sigma^{-1} + 1)[\Gamma(\sigma^{-1} + 1)]^2 - 3[\Gamma(\sigma^{-1} + 1)]^4\} \end{cases}$
pdf <sup>a</sup>	$\frac{\sigma y^{\sigma-1}}{\mu^\sigma} \exp[-(y/\mu)^\sigma]$
cdf	$1 - \exp[-(y/\mu)^\sigma]$
inverse cdf	$\mu[-\log(1 - p)]^{1/\sigma}$
Reference	Johnson et al. [1994] Chapter 21, p628-632. <sup>a</sup> Johnson et al. [1994] equation (21.3), p629, with $\alpha = \mu, c = \sigma$ and $\xi_0 = 0$ .

**Second parameterization, WEI2**

The second parameterization of the Weibull distribution, denoted by  $\text{WEI2}(\mu, \sigma)$ , is defined as

$$f_Y(y | \mu, \sigma) = \sigma \mu y^{\sigma-1} \exp(-\mu y^\sigma) \quad (2.10)$$

for  $y > 0$ , where  $\mu > 0$  and  $\sigma > 0$ . The parameterization (2.10) gives the usual proportional hazards Weibull model. Note  $\text{WEI2}(\mu, \sigma) = \text{WEI}(\mu^{-1/\sigma}, \sigma)$ , and so  $\text{WEI}(\mu, \sigma) = \text{WEI2}(\mu^{-\sigma}, \sigma)$ . In this second parameterization,  $\text{WEI2}(\mu, \sigma)$ , of the Weibull distribution, the two parameters  $\mu$  and  $\sigma$  are highly correlated. As a result the RS method of fitting is very slow and therefore the `CG()` or `mixed()` method of fitting should be used.

TABLE 2.11: Second parameterization of Weibull distribution.

$\text{WEI2}(\mu, \sigma)$	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , <i>not</i> a scaling parameter
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean	$\mu^{-1/\sigma} \Gamma(\sigma^{-1} + 1)$
median	$\mu^{-1/\sigma} (\log 2)^{1/\sigma}$
mode	$\begin{cases} \mu^{-1/\sigma} (1 - \sigma^{-1})^{1/\sigma} & \text{if } \sigma > 1 \\ \rightarrow 0 & \text{if } \sigma \leq 1 \end{cases}$
variance	$\mu^{-2/\sigma} \{\Gamma(2\sigma^{-1} + 1) - [\Gamma(\sigma^{-1} + 1)]^2\}$
skewness	$\begin{cases} \mu_3 / [\text{Var}(Y)]^{1.5} & \text{where} \\ \mu_3 = \mu^{-3/\sigma} \{\Gamma(3\sigma^{-1} + 1) - 3\Gamma(2\sigma^{-1} + 1)\Gamma(\sigma^{-1} + 1) \\ + 2[\Gamma(\sigma^{-1} + 1)]^3\} \end{cases}$
excess kurtosis	$\begin{cases} \mu_4 / [\text{Var}(Y)]^2 - 3 & \text{where} \\ \mu_4 = \mu^{-4/\sigma} \{\Gamma(4\sigma^{-1} + 1) - 4\Gamma(3\sigma^{-1} + 1)\Gamma(\sigma^{-1} + 1) \\ + 6\Gamma(2\sigma^{-1} + 1)[\Gamma(\sigma^{-1} + 1)]^2 - 3[\Gamma(\sigma^{-1} + 1)]^4\} \end{cases}$
pdf	$\mu \sigma y^{\sigma-1} \exp(-\mu y^\sigma)$
cdf	$1 - \exp(-\mu y^\sigma)$
inverse cdf	$\mu^{-1/\sigma} [-\log(1 - p)]^{1/\sigma}$
Note	Set $\mu_1 = \mu^{-1/\sigma}$ in $\text{WEI}(\mu_1, \sigma)$ .

**Third parameterization, WEI3**

This is a parameterization of the Weibull distribution where  $\mu$  is the mean of the distribution. This parameterization of the Weibull distribution, denoted by  $\text{WEI3}(\mu, \sigma)$ , is defined as

$$f_Y(y | \mu, \sigma) = \frac{\sigma y^{\sigma-1}}{\beta \sigma} \exp \left[ - \left( \frac{y}{\beta} \right)^\sigma \right] \quad (2.11)$$

for  $y > 0$ , where  $\mu > 0$  and  $\sigma > 0$  and  $\beta = \mu [\Gamma(\sigma^{-1} + 1)]^{-1}$ . The parameterization (2.11) gives the usual accelerated lifetime Weibull model. Note that  $\text{WEI3}(\mu, \sigma) = \text{WEI}(\beta, \sigma)$ . Note that the exponential distribution,  $\text{EXP}(\mu)$ , is a special case of  $\text{WEI}(\mu, \sigma)$  when  $\sigma = 1$ .

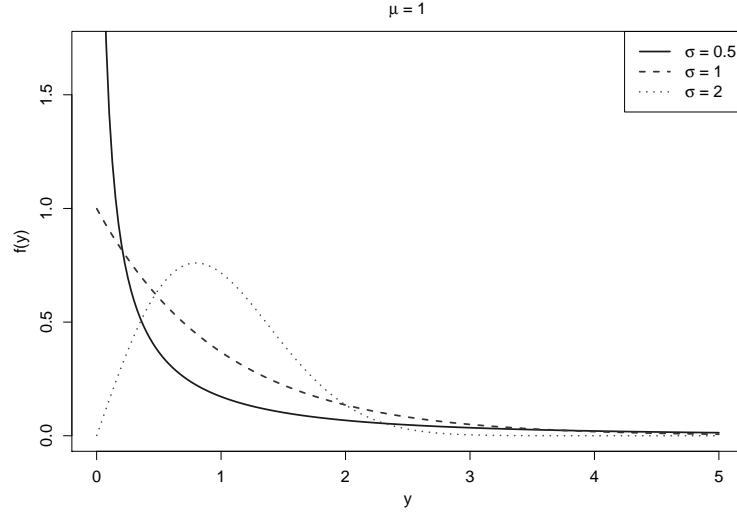


FIGURE 2.7: The third parameterization of Weibull,  $\text{WEI3}(\mu, \sigma)$ , distribution, with  $\mu = 1$  and  $\sigma = 0.5, 1, 2$ .

TABLE 2.12: Third parameterization of Weibull distribution.

$\text{WEI3}(\mu, \sigma)$	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , mean, scaling parameter
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean	$\mu$
median	$\beta(\log 2)^{1/\sigma}$ where $\beta = \mu[\Gamma(\sigma^{-1} + 1)]^{-1}$
mode	$\begin{cases} \beta(1 - \sigma^{-1})^{1/\sigma} & \text{if } \sigma > 1 \\ \rightarrow 0, & \text{if } \sigma \leq 1 \end{cases}$
variance	$\beta^2\{\Gamma(2\sigma^{-1} + 1) - [\Gamma(\sigma^{-1} + 1)]^2\}$
skewness	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} & \text{where} \\ \mu_3 = \beta^3\{\Gamma(3\sigma^{-1} + 1) - 3\Gamma(2\sigma^{-1} + 1)\Gamma(\sigma^{-1} + 1) \\ + 2[\Gamma(\sigma^{-1} + 1)]^3\} \end{cases}$
excess kurtosis	$\begin{cases} \mu_4/[\text{Var}(Y)]^2 - 3 & \text{where} \\ \mu_4 = \beta^4\{\Gamma(4\sigma^{-1} + 1) - 4\Gamma(3\sigma^{-1} + 1)\Gamma(\sigma^{-1} + 1) \\ + 6\Gamma(2\sigma^{-1} + 1)[\Gamma(\sigma^{-1} + 1)]^2 - 3[\Gamma(\sigma^{-1} + 1)]^4\} \end{cases}$
pdf	$\frac{\sigma y^{\sigma-1}}{\beta^\sigma} \exp[-(y/\beta)^\sigma]$
cdf	$1 - \exp[-(y/\beta)^\sigma]$
inverse cdf	$\beta[-\log(1 - p)]^{1/\sigma}$
Reference	Set $\mu_1$ to $\beta$ in $\text{WEI}(\mu_1, \sigma)$ , where $\beta = \mu[\Gamma(\sigma^{-1} + 1)]^{-1}$ .



## 2.4 Continuous three-parameter distributions on $(0, \infty)$

### 2.4.1 Box-Cox Cole and Green: BCCG, BCCGo

The Box-Cox Cole and Green distribution is suitable for positively or negatively skewed data. Let  $Y > 0$  be a positive random variable having a Box-Cox Cole and Green distribution, denoted by  $\text{BCCG}(\mu, \sigma, \nu)$ , defined through the transformed random variable  $Z$  given by

$$Z = \begin{cases} \frac{1}{\sigma\nu} \left[ \left( \frac{Y}{\mu} \right)^\nu - 1 \right] & \text{if } \nu \neq 0 \\ \frac{1}{\sigma} \log \left( \frac{Y}{\mu} \right) & \text{if } \nu = 0 \end{cases} \quad (2.12)$$

for  $Y > 0$ , where  $\mu > 0$ ,  $\sigma > 0$  and  $-\infty < \nu < \infty$ , and where the random variable  $Z$  is assumed to follow a truncated standard normal distribution. The condition  $Y > 0$  (required for  $Y^\nu$  to be real for all  $\nu$ ) leads to the conditions

$$\begin{aligned} -\frac{1}{\sigma\nu} < Z < \infty & \quad \text{if } \nu > 0 \\ -\infty < Z < -\frac{1}{\sigma\nu} & \quad \text{if } \nu < 0, \end{aligned}$$

which necessitates the truncated standard normal distribution for  $Z$ . Note that

$$Y = \begin{cases} \mu(1 + \sigma\nu Z)^{1/\nu} & \text{if } \nu \neq 0 \\ \mu \exp(\sigma Z) & \text{if } \nu = 0. \end{cases} \quad (2.13)$$

[See Figure 2.8 for a plot of the relationship between  $Y$  and  $Z$  for  $\mu = 1$ ,  $\sigma = 0.2$  and  $\nu = -2$ . For this case  $-\infty < Z < 2.5$ .]

The pdf of  $Y \sim \text{BCCG}(\mu, \sigma, \nu)$  is given by

$$f_Y(y) = \frac{y^{\nu-1} \exp\left(-\frac{1}{2}z^2\right)}{\mu^\nu \sigma \sqrt{2\pi} \Phi[(\sigma|\nu|)^{-1}]} \quad (2.14)$$

for  $y > 0$ , where  $\mu > 0$ ,  $\sigma > 0$  and  $-\infty < \nu < \infty$ , and where  $z$  is given by (2.12). [The distribution  $\text{BCCGo}(\mu, \sigma, \nu)$  also has pdf given by (2.14). It differs from  $\text{BCCG}(\mu, \sigma, \nu)$  only in having a default log link function for  $\mu$ , instead of the default identity link function for  $\mu$  in  $\text{BCCG}(\mu, \sigma, \nu)$ , in **gamlss.dist**]. Note that  $\text{LOGN02}(\mu, \sigma)$  is the special case  $\text{BCCG}(\mu, \sigma, 0)$ .

The exact cdf of  $Y \sim \text{BCCG}(\mu, \sigma, \nu)$  is given by

$$F_Y(y) = \begin{cases} \frac{\Phi(z)}{\Phi[(\sigma|\nu|)^{-1}]} & \text{if } \nu \leq 0 \\ \frac{\Phi(z) - \Phi[-(\sigma|\nu|)^{-1}]}{\Phi[(\sigma|\nu|)^{-1}]} & \text{if } \nu > 0 \end{cases}$$

where  $z$  is given by (2.12). The term  $\Phi(-(\sigma|\nu|)^{-1})$  is the truncation probability. If this is negligible, and hence  $\Phi((\sigma|\nu|)^{-1}) \approx 1$ , then  $F_Y(y) \approx \Phi(z)$ . Also if the truncation probability is negligible,  $Y$  has median  $\mu$ . Note if  $\nu = 0$  there is no truncation and the truncation probability is zero.

The exact inverse cdf (or quantile)  $y_p$  of  $Y \sim \text{BCCG}(\mu, \sigma, \nu)$ , defined by  $P(Y \leq y_p) = p$ , is given by

$$y_p = \begin{cases} \mu(1 + \sigma\nu z_T)^{1/\nu}, & \text{if } \nu \neq 0 \\ \mu \exp(\sigma z_T), & \text{if } \nu = 0 \end{cases}$$

where

$$z_T = \begin{cases} \Phi^{-1}\{p\Phi[(\sigma|\nu|)^{-1}]\} & \text{if } \nu \leq 0 \\ \Phi^{-1}\{p\Phi[(\sigma|\nu|)^{-1}] + \Phi[-(\sigma|\nu|)^{-1}]\} & \text{if } \nu > 0 \end{cases}$$

Hence for  $\nu \neq 0$ ,  $z_T \approx \Phi^{-1}(p) = z_p$  provided the truncation probability is negligible. The parameterization in (2.12) was originally used by Cole and Green [1992], who assumed a standard normal distribution for  $Z$  but also assumed a negligible truncation probability. The  $\text{BCCG}(\mu, \sigma, \nu)$  is a special case of the  $\text{BCPE}(\mu, \sigma, \nu, \tau)$ , given by setting  $\tau = 2$ , and hence the results in this section are obtained from Rigby and Stasinopoulos [2004], giving a proper distribution (i.e. not requiring the assumption of a negligible truncation probability).

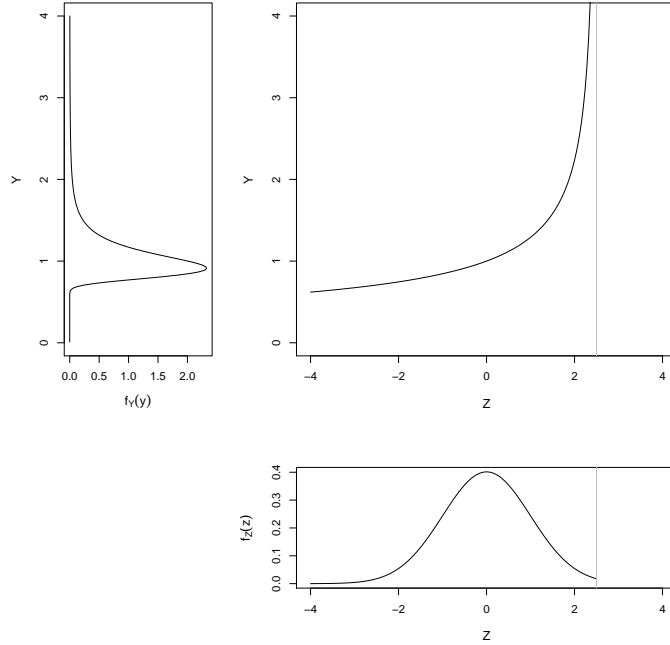


FIGURE 2.8: Relationship between  $Y$  and  $Z$  for the  $\text{BCCG}(1, 0.2, -2)$  distribution (top right),  $f_Z(z)$  (bottom), and  $f_Y(y)$  (top left).

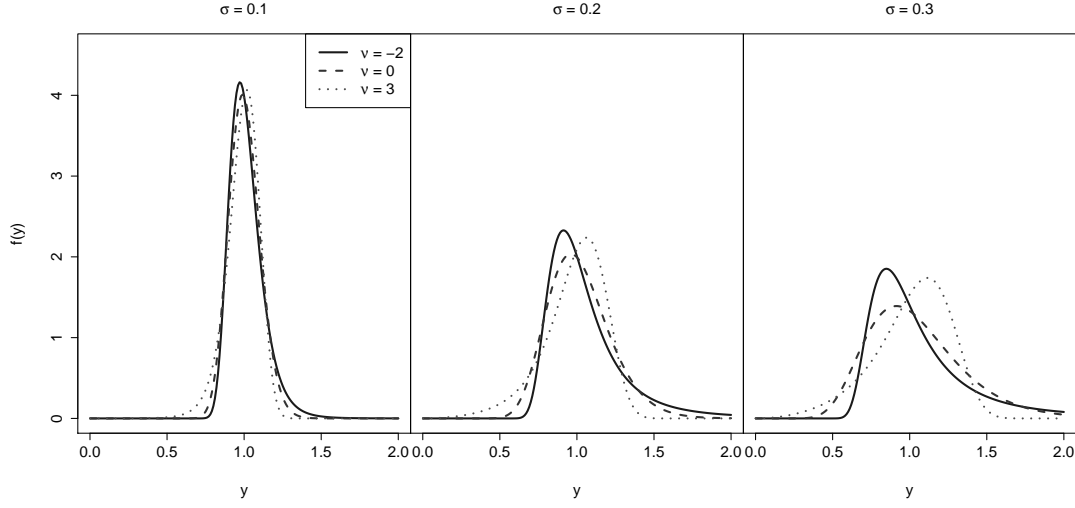


FIGURE 2.9: The Box-Cox Cole and Green,  $BCCG(\mu, \sigma, \nu)$ , distribution, with  $\mu = 1$ ,  $\sigma = 0.1, 0.2, 0.3$  and  $\nu = -2, 0, 3$ .

TABLE 2.13: Box-Cox Cole and Green distribution.

$BCCG(\mu, \sigma, \nu)$	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , median <sup>a</sup> , scaling parameter
$\sigma$	$0 < \sigma < \infty$ , approximate coefficient of variation <sup>a,a2</sup>
$\nu$	$-\infty < \nu < \infty$ , skewness parameter
Distribution measures	
median <sup>a</sup>	$\mu$
mode <sup>a3</sup>	$\begin{cases} \mu\omega^{1/\nu} & \text{if } \nu \neq 0 \\ \mu e^{-\sigma^2} & \text{if } \nu = 0 \\ \text{where } \omega = \{1 + [1 + 4\sigma^2\nu(\nu - 1)]^{1/2}\}/2 \end{cases}$
pdf	$\frac{y^{\nu-1} \exp(-\frac{1}{2}z^2)}{\mu^\nu \sigma \sqrt{2\pi} \Phi((\sigma \nu )^{-1})}$
cdf <sup>a</sup>	$\Phi(z)$ where $z$ is given by (2.12)
inverse cdf <sup>a</sup>	$\begin{cases} \mu(1 + \sigma\nu z_p)^{1/\nu} & \text{if } \nu \neq 0 \\ \mu \exp(\sigma z_p) & \text{if } \nu = 0 \\ \text{where } z_p = \Phi^{-1}(p) \end{cases}$
Reference	Set $\tau = 2$ in $BCPE(\mu, \sigma, \nu, \tau)$ .
Note	<sup>a</sup> Provided $\Phi((\sigma \nu )^{-1})$ is negligible, e.g. $< 0.0001$ for $\sigma \nu  < 0.27$ . <sup>a2</sup> Provided $\nu$ is reasonably close to 1 ( $\nu \geq 0$ and not too large) and $\sigma$ is small, say $\sigma \leq 0.3$ . <sup>a3</sup> If $0 < \nu < 1$ there is a second mode $\rightarrow 0$ .

### 2.4.2 Gamma family: GAF

$\text{GAF}(\mu, \sigma, \nu)$  defines a gamma distribution family with three parameters. The third parameter  $\nu$  allows the variance of the distribution to be proportional to a power of the mean. The mean of  $\text{GAF}(\mu, \sigma, \nu)$  is equal to  $\mu$ , while the variance is  $\text{Var}(Y) = \sigma^2 \mu^\nu$ .

The pdf of the gamma family distribution,  $\text{GAF}(\mu, \sigma, \nu)$ , is given by

$$f_Y(y | \mu, \sigma, \nu) = \frac{y^{\sigma_1^{-2}-1} \exp[-y/(\sigma_1^2 \mu)]}{(\sigma_1^2 \mu)^{\sigma_1^{-2}} \Gamma(\sigma_1^{-2})} \quad (2.15)$$

where  $y > 0$ ,  $\sigma_1 = \sigma \mu^{(\nu/2)-1}$ ,  $\mu > 0$ ,  $\sigma > 0$  and  $-\infty < \nu < \infty$ .

Note that if  $Y \sim \text{GAF}(\mu, \sigma, \nu)$ , then  $Y \sim \text{GA}(\mu, \sigma_1) = \text{GA}(\mu, \sigma \mu^{(\nu/2)-1})$ . Hence  $\text{GAF}(\mu, \sigma, \nu)$  is appropriate for a gamma distributed response variable where the variance of the response variable is proportional to a power of the mean. The parameter  $\nu$  is usually modeled as a constant, used as a device to model the variance-mean relationship. Note that, due to the high correlation between the  $\sigma$  and  $\nu$  parameters, the `method=mixed()` and `c.crit=0.0001` arguments are strongly recommended to speed up the convergence, and avoid converging too early.

TABLE 2.14: Gamma family (of variance-mean relationships) distribution.

$\text{GAF}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , mean
$\sigma$	$0 < \sigma < \infty$
$\nu$	$-\infty < \nu < \infty$
Distribution measures	
mean	$\mu$
mode	$\begin{cases} \mu(1 - \sigma^2 \mu^{\nu-2}) & \text{if } \sigma^2 \mu^{\nu-2} < 1 \\ \rightarrow 0 & \text{if } \sigma^2 \mu^{\nu-2} \geq 1 \end{cases}$
variance	$\sigma^2 \mu^\nu$
skewness	$2\sigma \mu^{(\nu/2)-1}$
excess kurtosis	$6\sigma^2 \mu^{\nu-2}$
MGF	$(1 - \sigma^2 \mu^{\nu-1} t)^{-1/(\sigma^2 \mu^{\nu-2})}$ , for $t < (\sigma^2 \mu^{\nu-1})^{-1}$
pdf	$\frac{y^{\sigma_1^{-2}-1} \exp[-y/(\sigma_1^2 \mu)]}{(\sigma_1^2 \mu)^{\sigma_1^{-2}} \Gamma(\sigma_1^{-2})}$ , where $\sigma_1 = \sigma \mu^{(\nu/2)-1}$
cdf	$\frac{\gamma(\sigma_1^2, y \mu^{-1} \sigma_1^{-2})}{\Gamma(\sigma_1^{-2})}$
Reference	Set $\sigma_1$ to $\sigma \mu^{(\nu/2)-1}$ in $\text{GA}(\mu, \sigma_1)$

### 2.4.3 Generalized gamma: GG

#### First parameterization, $\text{GG}(\mu, \sigma, \nu)$

The parameterization of the generalized gamma distribution used here and denoted by  $\text{GG}(\mu, \sigma, \nu)$  was used by Lopatzidis and Green [2000], with pdf

$$f_Y(y | \mu, \sigma, \nu) = \frac{|\nu| \theta^\theta z^\theta \exp(-\theta z)}{\Gamma(\theta) y} \quad (2.16)$$

for  $y > 0$ , where  $\mu > 0$ ,  $\sigma > 0$  and  $-\infty < \nu < \infty$ ,  $\nu \neq 0$ , and where  $z = (y/\mu)^\nu$  and  $\theta = 1/(\sigma^2 \nu^2)$ . Note that  $Z = (Y/\mu)^\nu \sim \text{GA}(1, \sigma \nu)$ , from which the results in Table 2.15 are obtained. Note also that the gamma,  $\text{GA}(\mu, \sigma)$ , and Weibull,  $\text{WEI}(\mu, \sigma)$ , distributions are special cases of  $\text{GG}(\mu, \sigma, \nu)$  given by  $\text{GG}(\mu, \sigma, 1) = \text{GA}(\mu, \sigma)$  and  $\text{GG}(\mu, \sigma^{-1}, \sigma) = \text{WEI}(\mu, \sigma)$ , for  $\mu > 0$  and  $\sigma > 0$ . Note also that

$$E(Y^r) = \frac{\mu^r \Gamma(\theta + r/\nu)}{\theta^{r/\nu} \Gamma(\theta)} \quad \text{if } \theta > -r/\nu.$$

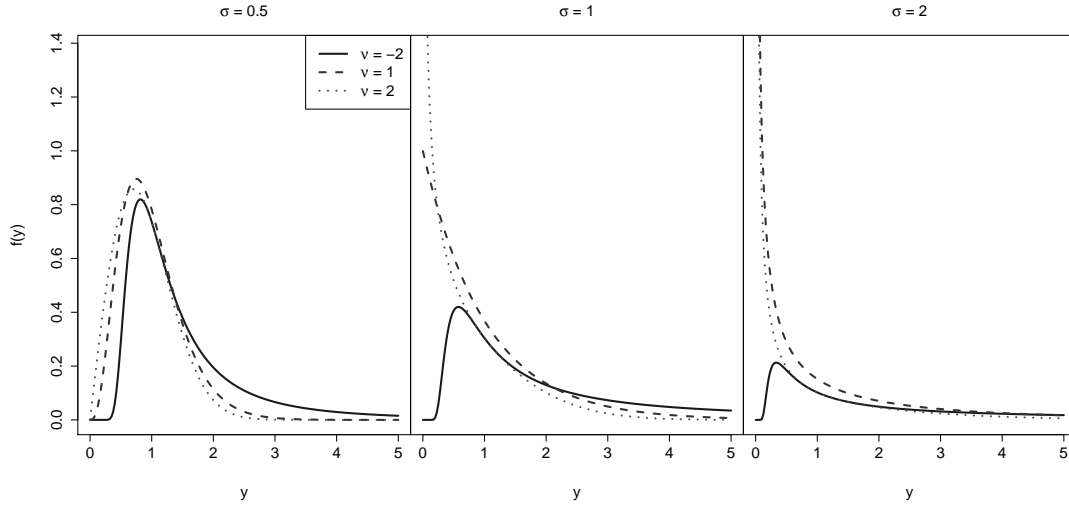


FIGURE 2.10: The generalized gamma,  $\text{GG}(\mu, \sigma, \nu)$ , distribution, with  $\mu = 1$ ,  $\sigma = 0.5, 1, 2$ , and  $\nu = -2, 1, 2$ .

TABLE 2.15: Generalized gamma distribution.

$\text{GG}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , scaling parameter
$\sigma$	$0 < \sigma < \infty$
$\nu$	$-\infty < \nu < \infty$ , $\nu \neq 0$
Distribution measures	
mean	$\begin{cases} \frac{\mu \Gamma(\theta + 1/\nu)}{\theta^{1/\nu} \Gamma(\theta)} & \text{if } (\nu > 0) \text{ or } (\nu < 0 \text{ and } \sigma^2  \nu  < 1) \\ \infty & \text{if } \nu < 0 \text{ and } \sigma^2  \nu  \geq 1 \\ \text{where } \theta = 1/(\sigma^2 \nu^2) \end{cases}$
mode	$\begin{cases} \mu(1 - \sigma^2 \nu)^{1/\nu} & \text{if } \sigma^2 \nu < 1 \\ \rightarrow 0 & \text{if } \sigma^2 \nu \geq 1 \end{cases}$
variance	$\begin{cases} \frac{\mu^2}{\theta^{2/\nu} [\Gamma(\theta)]^2} \left\{ \Gamma(\theta + 2/\nu) \Gamma(\theta) - [\Gamma(\theta + 1/\nu)]^2 \right\} & \text{if } (\nu > 0) \text{ or } (\nu < 0 \text{ and } \sigma^2  \nu  < 1/2) \\ \infty & \text{if } \nu < 0 \text{ and } \sigma^2  \nu  \geq 1/2 \end{cases}$
skewness	$\begin{cases} \mu_3 / [\text{Var}(Y)]^{1.5} & \text{if } (\nu > 0) \text{ or } (\nu < 0 \text{ and } \sigma^2  \nu  < 1/3) \\ \infty & \text{if } \nu < 0 \text{ and } \sigma^2  \nu  \geq 1/3 \\ \text{where } \mu_3 = \frac{\mu^3}{\theta^{3/\nu} [\Gamma(\theta)]^3} \left\{ \Gamma(\theta + 3/\nu) [\Gamma(\theta)]^2 - 3\Gamma(\theta + 2/\nu) \times \right. \\ \left. \Gamma(\theta + 1/\nu) \Gamma(\theta) + 2[\Gamma(\theta + 1/\nu)]^3 \right\} \end{cases}$
excess kurtosis	$\begin{cases} \mu_4 / [\text{Var}(Y)]^2 - 3 & \text{if } (\nu > 0) \text{ or } (\nu < 0 \text{ and } \sigma^2  \nu  < 1/4) \\ \infty & \text{if } \nu < 0 \text{ and } \sigma^2  \nu  \geq 1/4 \\ \text{where } \mu_4 = \frac{\mu^4}{\theta^{4/\nu} [\Gamma(\theta)]^4} \left\{ \Gamma(\theta + 4/\nu) [\Gamma(\theta)]^3 - \right. \\ \left. 4\Gamma(\theta + 3/\nu) \Gamma(\theta + 1/\nu) [\Gamma(\theta)]^2 + \right. \\ \left. 6\Gamma(\theta + 2/\nu) [\Gamma(\theta + 1/\nu)]^2 \Gamma(\theta) - 3[\Gamma(\theta + 1/\nu)]^4 \right\} \end{cases}$
pdf	$\frac{ \nu  \theta^\theta z^\theta \exp(-\theta z)}{\Gamma(\theta) y}$ , where $z = (y/\mu)^\nu$ and $\theta = 1/(\sigma^2 \nu^2)$
cdf	$\begin{cases} \gamma[\theta, \theta (y/\mu)^\nu] / \Gamma(\theta) & \text{if } \nu > 0 \\ \Gamma[\theta, \theta (y/\mu)^\nu] / \Gamma(\theta) & \text{if } \nu < 0 \end{cases}$

**Second parameterization,  $\text{GG2}(\mu, \sigma, \nu)$** 

A second parameterization, given by Johnson et al. [1994] p393, equation (17.128b), denoted here by  $\text{GG2}(\mu, \sigma, \nu)$ , is defined as

$$f_Y(y | \mu, \sigma, \nu) = \frac{|\mu| y^{\mu\nu-1}}{\Gamma(\nu) \sigma^{\mu\nu}} \exp \left[ - \left( \frac{y}{\sigma} \right)^\mu \right] \quad (2.17)$$

for  $y > 0$ , where  $-\infty < \mu < \infty$ ,  $\mu \neq 0$ ,  $\sigma > 0$  and  $\nu > 0$ . The parameterization (2.17) was suggested by Stacy and Mihram [1965], allowing  $\mu$  to be negative. The moments of  $Y \sim \text{GG2}(\mu, \sigma, \nu)$  can be obtained from those of  $\text{GG}(\mu, \sigma, \nu)$ , since  $\text{GG}(\mu, \sigma, \nu) = \text{GG2}(\nu, \mu\theta^{-1/\nu}, \theta)$  and  $\text{GG2}(\mu, \sigma, \nu) = \text{GG}(\sigma\nu^{1/\mu}, [\mu^2\nu]^{-1/2}, \mu)$ .

Note that  $\text{GG2}(\mu, \sigma, \nu)$  is not currently implemented in **gamlss.dist**.

**2.4.4 Generalized inverse Gaussian: GIG**

The parameterization of the generalized inverse Gaussian distribution, denoted by  $\text{GIG}(\mu, \sigma, \nu)$ , is given by

$$f_Y(y | \mu, \sigma, \nu) = \left( \frac{b}{\mu} \right)^\nu \left[ \frac{y^{\nu-1}}{2K_\nu(\sigma^{-2})} \right] \exp \left[ - \frac{1}{2\sigma^2} \left( \frac{by}{\mu} + \frac{\mu}{by} \right) \right] \quad (2.18)$$

for  $y > 0$ , where  $\mu > 0$ ,  $\sigma > 0$  and  $-\infty < \nu < \infty$ ,  $b = [K_{\nu+1}(\sigma^{-2})][K_\nu(\sigma^{-2})]^{-1}$  and  $K_\lambda(t)$  is a modified Bessel function of the second kind [Abramowitz and Stegun, 1965],  $K_\lambda(t) = \frac{1}{2} \int_0^\infty x^{\lambda-1} \exp\{-\frac{1}{2}t(x+x^{-1})\} dx$ .

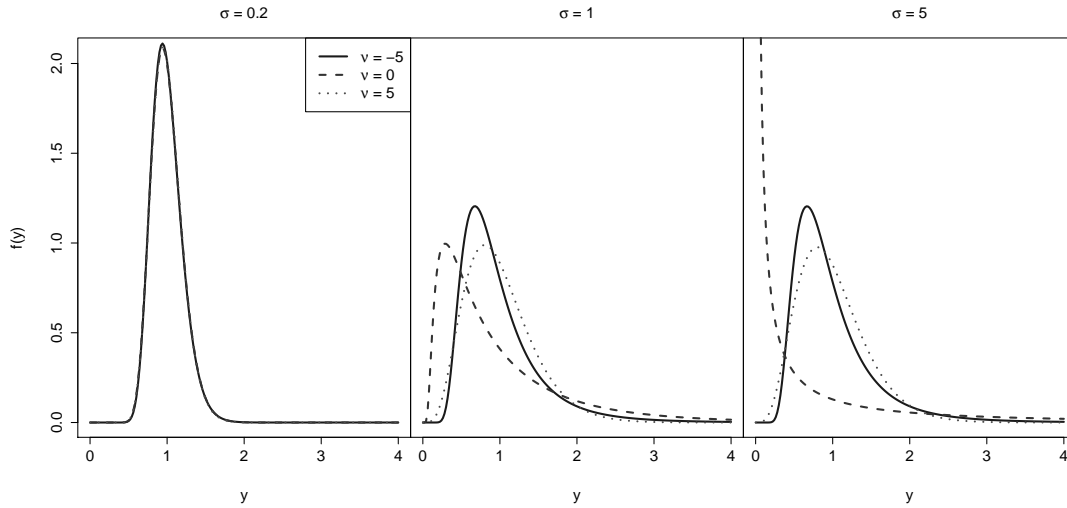


FIGURE 2.11: The generalized inverse Gaussian,  $\text{GIG}(\mu, \sigma, \nu)$ , distribution, with  $\mu = 1$ ,  $\sigma = 0.2, 1, 5$  and  $\nu = -5, 0, 5$ .

$\text{GIG}(\mu, \sigma, \nu)$  is a reparameterization of the generalized inverse Gaussian distribution of Jørgensen [1982]. Note also that  $\text{GIG}(\mu, \sigma, -0.5) = \text{IG}(\mu, \sigma\mu^{-1/2})$ , a reparameterization

of the inverse Gaussian distribution. Note that for  $\nu > 0$ ,  $\text{GIG}(\mu, \sigma, \nu)$  has limiting distribution  $\text{GA}(\mu, \nu^{-1/2})$  as  $\sigma \rightarrow \infty$ . (Derived using Jørgensen [1982, p171], equation (17.7):  $K_\lambda(t) \sim \Gamma(\lambda)2^{\lambda-1}t^{-\lambda}$  as  $t \rightarrow 0$ , for  $\lambda > 0$ .)

TABLE 2.16: Generalized inverse Gaussian distribution.

$\text{GIG}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , mean, scaling parameter
$\sigma$	$0 < \sigma < \infty$
$\nu$	$-\infty < \nu < \infty$
Distribution measures	
mean <sup>a</sup>	$\mu$
mode <sup>a2</sup>	$\frac{\mu}{b} \{(\nu - 1)\sigma^2 + [(\nu - 1)^2\sigma^4 + 1]^{1/2}\}$
variance <sup>a</sup>	$\mu^2 \left[ \frac{2\sigma^2}{b}(\nu + 1) + \frac{1}{b^2} - 1 \right]$
skewness <sup>a</sup>	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_3 = \mu^3 \left[ 2 - \frac{6\sigma^2}{b}(\nu + 1) + \frac{4}{b^2}(\nu + 1)(\nu + 2)\sigma^4 - \frac{2}{b^2} + \frac{2\sigma^2}{b^3}(\nu + 2) \right] \end{cases}$
excess kurtosis <sup>a</sup>	$\begin{cases} k_4/[\text{Var}(Y)]^2 \text{ where} \\ k_4 = \mu^4 \left\{ -6 + 24\frac{\sigma^2}{b}(\nu + 1) + \frac{4}{b^2}[2 - \sigma^4(\nu + 1)(7\nu + 11)] \right. \\ \quad \left. + 4\frac{\sigma^2}{b^3}[2\sigma^4(\nu + 1)(\nu + 2)(\nu + 3) - 4\nu - 5] \right. \\ \quad \left. + \frac{1}{b^4}[4\sigma^4(\nu + 2)(\nu + 3) - 2] \right\} \end{cases}$
MGF <sup>a2</sup>	$\left( 1 - \frac{2\mu\sigma^2 t}{b} \right)^{-\nu/2} [K_\nu(\sigma^{-2})]^{-1} K_\nu \left[ \sigma^{-2} \left( 1 - \frac{2\mu\sigma^2 t}{b} \right)^{1/2} \right]$
pdf <sup>a</sup>	$\left( \frac{b}{\mu} \right)^\nu \left[ \frac{y^{\nu-1}}{2K_\nu(\sigma^{-2})} \right] \exp \left[ -\frac{1}{2\sigma^2} \left( \frac{by}{\mu} + \frac{\mu}{by} \right) \right]$
Reference	<sup>a</sup> Jørgensen [1982] page 6, equation (2.2), reparameterized by $\eta = \mu/b$ , $\omega = 1/\sigma^2$ and $\lambda = \nu$ , and pages 15-17. <sup>a2</sup> Jørgensen [1982] p1, equation (1.1) reparameterized by $\chi = \mu/(\sigma^2 b)$ and $\psi = b/(\sigma^2 \mu)$ , with p7, equation (2.6), and p12, equation (2.9) where $t$ is replaced by $-t$ .
Note	$b = [K_{\nu+1}(\sigma^{-2})] [K_\nu(\sigma^{-2})]^{-1}$

#### 2.4.5 Log normal (Box-Cox) family: LNO

The `gamlss.family` distribution  $\text{LNO}(\mu, \sigma, \nu)$  allows the use of the Box-Cox power transformation approach [Box and Cox, 1964], where a transformation is applied to  $Y$  in



order to remove skewness, given by

$$Z = \begin{cases} (Y^\nu - 1)/\nu & \text{if } \nu \neq 0 \\ \log(Y) & \text{if } \nu = 0. \end{cases} \quad (2.19)$$

The transformed variable  $Z$  is then assumed to have a normal,  $\text{NO}(\mu, \sigma)$ , distribution. The resulting distribution of  $Y$  is denoted by  $\text{LNO}(\mu, \sigma, \nu)$  with pdf

$$f_Y(y | \mu, \sigma, \nu) = \frac{y^{\nu-1}}{\sqrt{2\pi\sigma^2}} \exp \left[ -\frac{(z - \mu)^2}{2\sigma^2} \right] \quad (2.20)$$

for  $y > 0$ , where  $-\infty < \mu < \infty$ ,  $\sigma > 0$  and  $-\infty < \nu < \infty$ , and where  $z$  is defined as in (2.19). Strictly (2.20) is not exactly a proper distribution, since  $Y$  is positive and hence  $Z$  should have a truncated normal distribution. Hence the integral of  $f_Y(y | \mu, \sigma, \nu)$  for  $y$  from 0 to  $\infty$  is not exactly equal to 1 (and can be far from 1 especially if  $\sigma$  is large relative to  $\mu$ ). This is the *only* distribution in **gamlss.dist** which is not a proper distribution. When  $\nu = 0$ , this results in the **LOGNO2** distribution (equation (2.5)). The distribution in (2.20) can be fitted for fixed  $\nu$  only, e.g.  $\nu = 0.5$ , using the following arguments of **gamlss()**:

```
family = LNO, nu.fix = TRUE, nu.start = 0.5
```

If  $\nu$  is unknown, it can be estimated from its profile likelihood. Alternatively instead of (2.20), the more orthogonal parameterization given by the **BCCG** distribution in Section 2.4.1 is recommended, and **BCCG** is a proper distribution.

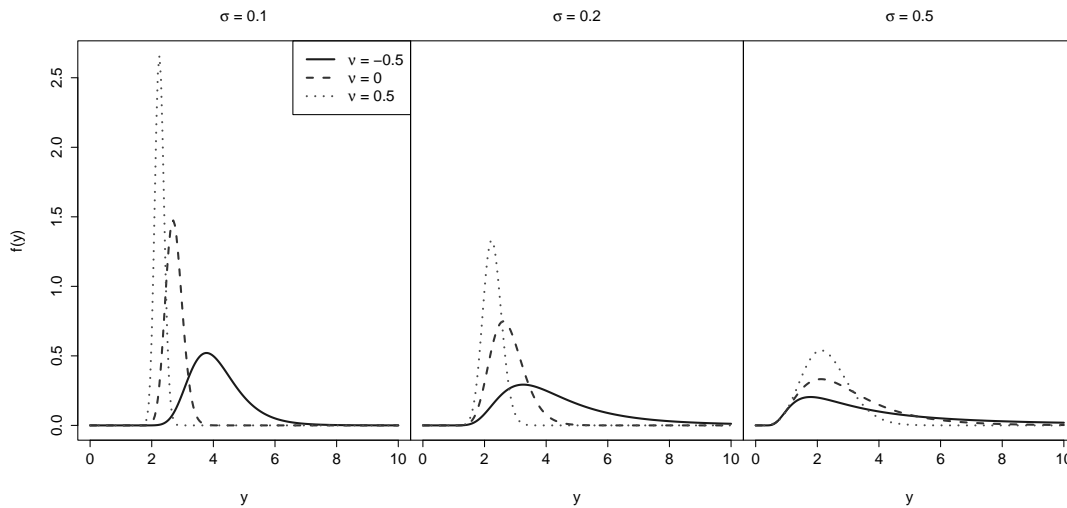


FIGURE 2.12: The log normal family,  $\text{LNO}(\mu, \sigma, \nu)$ , distribution, with  $\mu = 1$ ,  $\sigma = 0.1, 0.2, 0.5$ , and  $\nu = -0.5, 0, 0.5$ .

## 2.5 Continuous four-parameter distributions on $(0, \infty)$

### 2.5.1 Box-Cox $t$ : BCT, BCTo

The Box-Cox  $t$  distribution,  $\text{BCT}(\mu, \sigma, \nu, \tau)$ , has been found to provide a good model for many response variables  $Y$  on  $(0, \infty)$  when  $Y$  is not very close to zero.

TABLE 2.17: Box-Cox  $t$  distribution.

$\text{BCT}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , median <sup>a</sup> , scaling parameter
$\sigma$	$0 < \sigma < \infty$ , approximate coefficient of variation <sup>a,a2</sup>
$\nu$	$-\infty < \nu < \infty$ , skewness parameter
$\tau$	$0 < \tau < \infty$ , kurtosis parameter
Distribution measures	
median <sup>a</sup>	$\mu$
pdf	$\frac{y^{\nu-1} f_T(z)}{\mu^\nu \sigma F_T[(\sigma \nu )^{-1}]}$ where $T \sim t_\tau = \text{TF}(0, 1, \tau)$
cdf <sup>a</sup>	$F_T(z)$ where $T \sim t_\tau$ and $z$ is given by (2.12)
inverse cdf <sup>a</sup>	$\begin{cases} \mu(1 + \sigma\nu t_{p,\tau})^{1/\nu} & \text{if } \nu \neq 0 \\ \mu \exp(\sigma t_{p,\tau}) & \text{if } \nu = 0 \end{cases}$ <p>where <math>t_{p,\tau} = F_T^{-1}(p)</math> and <math>T \sim t_\tau</math></p>
Reference	Rigby and Stasinopoulos [2006]
Notes	<sup>a</sup> Provided $F_T(-(\sigma \nu )^{-1})$ is negligible (say $< 0.0001$ ). <sup>a2</sup> Provided $\nu$ is reasonably close to 1 ( $\nu \geq 0$ and not too large), and $\sigma$ is small, say $\sigma < 0.3$ .

Let  $Y$  be a positive random variable having a Box-Cox  $t$  distribution, [Rigby and Stasinopoulos, 2006], denoted by  $\text{BCT}(\mu, \sigma, \nu, \tau)$ , defined through the transformed random variable  $Z$  given by (2.12). The random variable  $Z$  is assumed to follow a truncated  $t_\tau$ , i.e. truncated  $\text{TF}(0, 1, \tau)$ , distribution, with degrees of freedom  $\tau$  treated as a continuous parameter, where  $-1/(\sigma\nu) < Z < \infty$  if  $\nu > 0$  and  $-\infty < Z < -1/(\sigma\nu)$  if  $\nu < 0$ . The pdf of the  $\text{BCT}(\mu, \sigma, \nu, \tau)$  distribution is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \frac{y^{\nu-1} f_T(z)}{\mu^\nu \sigma F_T[(\sigma|\nu|)^{-1}]} \quad (2.21)$$

for  $y > 0$ , where  $\mu > 0$ ,  $\sigma > 0$ ,  $-\infty < \nu < \infty$ ,  $\tau > 0$ , and  $z$  is given by (2.12) and  $f_T(\cdot)$  and  $F_T(\cdot)$  are the pdf and cdf, respectively, of  $T \sim t_\tau = \text{TF}(0, 1, \tau)$ , see Section 1.3.6, Hence

$$f_T(z) = \frac{1}{B\left(\frac{1}{2}, \frac{\tau}{2}\right) \tau^{1/2}} (1 + z^2/\tau)^{-(\tau+1)/2}.$$

[The distribution  $\text{BCTo}(\mu, \sigma, \nu, \tau)$  also has pdf given by (2.21). It differs from

$\text{BCT}(\mu, \sigma, \nu, \tau)$  only in having default log link function for  $\mu$ , instead of the default identity link function for  $\mu$  in  $\text{BCT}(\mu, \sigma, \nu, \tau)$  in **gamlss.dist.**] Note that the special case  $\text{BCT}(\mu, \sigma, 0, \tau)$  gives a log  $t$  family distribution. Note that  $\text{BCCG}(\mu, \sigma, \nu)$  is the limiting distribution of  $\text{BCT}(\mu, \sigma, \nu, \tau)$  as  $\tau \rightarrow \infty$ .

The exact cdf of  $Y$  is given by

$$F_Y(y) = \begin{cases} \frac{F_T(z)}{F_T[(\sigma|\nu|)^{-1}]} & \text{if } \nu \leq 0 \\ \frac{F_T(z) - F_T[-(\sigma|\nu|)^{-1}]}{F_T[(\sigma|\nu|)^{-1}]} & \text{if } \nu > 0 \end{cases} \quad (2.22)$$

where  $z$  is given by (2.12).

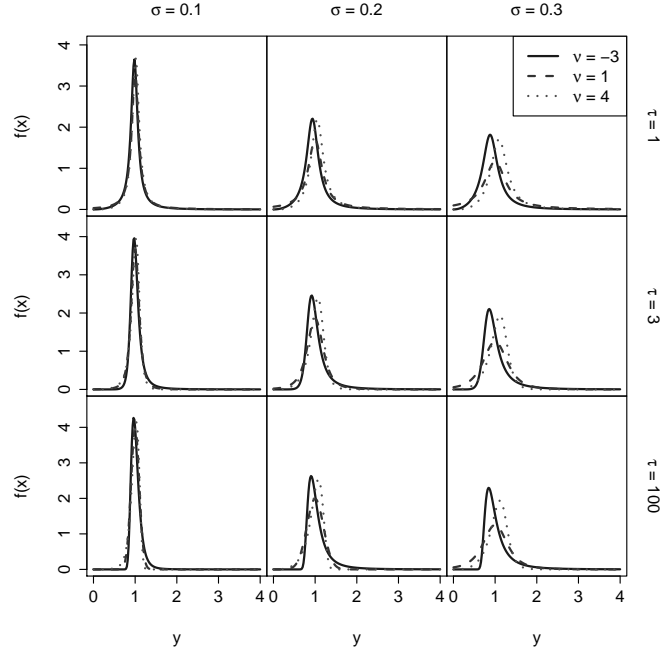


FIGURE 2.13: The Box-Cox  $t$ ,  $\text{BCT}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 1$ ,  $\sigma = 0.1, 0.2, 0.3$ ,  $\nu = -3, 1, 4$ , and  $\tau = 1, 3, 100$ .

The exact inverse cdf  $y_p$  of  $Y$ , defined by  $P(Y \leq y_p) = p$ , is given by

$$y_p = \begin{cases} \mu(1 + \sigma\nu z_T)^{1/\nu}, & \text{if } \nu \neq 0 \\ \mu \exp(\sigma z_T), & \text{if } \nu = 0, \end{cases} \quad (2.23)$$

where, [Rigby and Stasinopoulos, 2006],

$$z_T = \begin{cases} F_T^{-1}[pF_T((\sigma|\nu|)^{-1})] & \text{if } \nu \leq 0 \\ F_T^{-1}[pF_T((\sigma|\nu|)^{-1}) + F_T(-(\sigma|\nu|)^{-1})] & \text{if } \nu > 0. \end{cases} \quad (2.24)$$

If the truncation probability  $F_T(-(\sigma|\nu|)^{-1})$  is negligible, then  $F_Y(y) = F_T(z)$  in (2.22) and  $z_T = F_T^{-1}(p) = t_{p,\tau}$  in (2.23) and (2.24), so  $Y$  has median  $\mu$ . Note if  $\nu = 0$  there is no truncation and the truncation probability is zero. The mean of  $Y$  is finite if  $\nu < -1$  and also for  $\tau > 1/\nu$  if  $\nu > 0$ . The variance of  $Y$  is finite if  $\nu < -2$  and also for  $\tau > 2/\nu$  if  $\nu > 0$ .

### 2.5.2 Box-Cox power exponential: BCPE, BCPEo

The Box-Cox exponential distribution,  $\text{BCPE}(\mu, \sigma, \nu, \tau)$ , is a very flexible distribution for a response variable  $Y$  on  $(0, \infty)$ , when  $Y$  is not very close to 0.

Let  $Y$  be a positive random variable having a Box-Cox power exponential distribution [Rigby and Stasinopoulos, 2004], denoted by  $\text{BCPE}(\mu, \sigma, \nu, \tau)$ , defined through the transformed random variable  $Z$  given by (2.12).  $Z$  is assumed to follow a truncated standard power exponential, i.e. truncated  $\text{PE}(0, 1, \tau)$  distribution, with power parameter  $\tau > 0$  treated as a continuous parameter, where  $-1/(\sigma\nu) < Z < \infty$  if  $\nu > 0$  and  $-\infty < Z < -1/(\sigma\nu)$  if  $\nu < 0$ . The pdf of  $Y$  is given by (2.21), where  $Z$  is given by (2.12), and where  $f_T(\cdot)$  and  $F_T(\cdot)$  are the pdf and cdf, respectively, of  $T$  having a standard power exponential distribution, i.e.  $T \sim \text{PE}(0, 1, \tau)$ , see Section 1.3.3. Hence

$$f_T(z) = \frac{\tau \exp[-|z/c|^\tau]}{2c\Gamma(\tau^{-1})}$$

where  $c^2 = \Gamma(\tau^{-1})[\Gamma(3\tau^{-1})]^{-1}$ . Note that  $\text{BCCG}(\mu, \sigma, \nu) = \text{BCPE}(\mu, \sigma, \nu, 2)$  is a special case of  $\text{BCPE}(\mu, \sigma, \nu, \tau)$  when  $\tau = 2$ . Note also that the special case  $\text{BCPE}(\mu, \sigma, 0, \tau)$  given a log power exponential distribution. [The  $\text{BCPEo}(\mu, \sigma, \nu, \tau)$  distribution also has the same pdf as  $\text{BCPE}(\mu, \sigma, \nu, \tau)$  distribution. It differs from  $\text{BCPE}(\mu, \sigma, \nu, \tau)$  only in having default log link function for  $\mu$ , instead of the default identity link function for  $\mu$  in  $\text{BCPE}(\mu, \sigma, \nu, \tau)$ , in `gamlss.dist`.]

The exact cdf of  $Y$  is given by (2.22) where  $T \sim \text{PE}(0, 1, \tau)$ . The exact inverse cdf  $y_p$  of  $Y$  is given by (2.23) where  $z_T$  is given by (2.24) and  $T \sim \text{PE}(0, 1, \tau)$ , [Rigby and Stasinopoulos, 2004]. If the truncation probability  $F_T[-(\sigma|\nu|)^{-1}]$  is negligible, then  $F_Y(y) = F_T(z)$  in (2.22) and  $z_T = F_T^{-1}(p)$  in (2.23) and (2.24) where  $T \sim \text{PE}(0, 1, \tau)$ , so  $Y$  has median  $\mu$ . Note if  $\nu = 0$  there is no truncation and the truncation probability is zero.

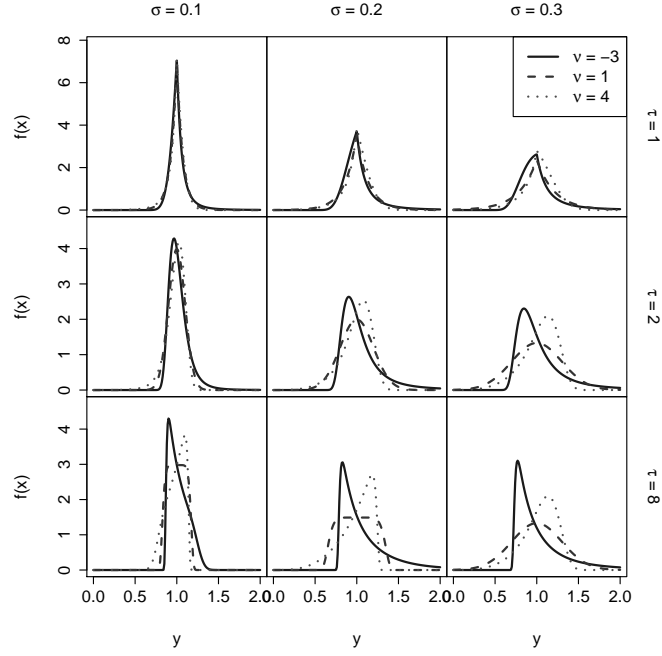


FIGURE 2.14: The Box-Cox power exponential,  $\text{BCPE}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 1$ ,  $\sigma = 0.1, 0.2, 0.3$ ,  $\nu = -3, 1, 4$ , and  $\tau = 1, 2, 8$ .

TABLE 2.18: Box-Cox power exponential distribution.

$\text{BCPE}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , median <sup>a</sup> , scaling parameter
$\sigma$	$0 < \sigma < \infty$ , approximate coefficient of variation <sup>a, a2</sup>
$\nu$	$-\infty < \nu < \infty$ , skewness parameter
$\tau$	$0 < \tau < \infty$ kurtosis parameter
Distribution measures	
median <sup>a</sup>	$\mu$
pdf	$\frac{y^{\nu-1} f_T(z)}{\mu^\nu \sigma F_T[(\sigma \nu )^{-1}]}$ where $T \sim \text{PE}(0, 1, \tau)$
cdf <sup>a</sup>	$F_T(z)$ where $T \sim \text{PE}(0, 1, \tau)$ and $z$ is given by (2.12)
inverse cdf <sup>a</sup>	$\begin{cases} \mu [1 + \sigma \nu F_T^{-1}(p)]^{1/\nu} & \text{if } \nu \neq 0 \\ \mu \exp[\sigma F_T^{-1}(p)] & \text{if } \nu = 0 \end{cases}$ where $T \sim \text{PE}(0, 1, \tau)$
Reference	Rigby and Stasinopoulos [2004]
Notes	<sup>a</sup> Provided $F_T(-(\sigma \nu )^{-1})$ is negligible (e.g. say $< 0.0001$ ). <sup>a2</sup> Provided $\nu$ is reasonably close to 1 ( $\nu \geq 0$ and not too large), and $\sigma$ is small, say $\sigma < 0.3$ .

### 2.5.3 Generalized beta type 2: GB2

This pdf of the generalized beta type 2 distribution, denoted by  $\text{GB2}(\mu, \sigma, \nu, \tau)$ , is given by

$$\begin{aligned} f_Y(y | \mu, \sigma, \nu, \tau) &= |\sigma| y^{\sigma\nu-1} \left\{ \mu^{\sigma\nu} B(\nu, \tau) [1 + (y/\mu)^\sigma]^{\nu+\tau} \right\}^{-1} \\ &= \frac{\Gamma(\nu + \tau)}{\Gamma(\nu)\Gamma(\tau)} \frac{|\sigma| (y/\mu)^{\sigma\nu}}{y [1 + (y/\mu)^\sigma]^{\nu+\tau}} \end{aligned} \quad (2.25)$$

for  $y > 0$ , where  $\mu > 0$ ,  $\sigma > 0$ ,  $\nu > 0$  and  $\tau > 0$ , [McDonald [1984] p648, equation (3), who called it the generalized beta of the second kind.] Note that McDonald and Xu [1995] appear to allow for  $\sigma < 0$ , however this is unnecessary since  $\text{GB2}(\mu, -\sigma, \nu, \tau) = \text{GB2}(\mu, \sigma, \tau, \nu)$ . So we assume  $\sigma > 0$ , and  $|\sigma|$  can be replaced by  $\sigma$  in (2.25). The GB2 distribution is also considered by McDonald and Xu [1995, p136-140] and McDonald [1996, p433-435].

If  $Y \sim \text{GB2}(\mu, \sigma, \nu, \tau)$  then  $Y_1 = [1 + (Y/\mu)^{-\sigma}]^{-1} \sim \text{BEo}(\nu, \tau)$ , from which the cdf of  $Y$  in Table 2.19 is obtained. Also  $Z = (\tau/\nu)(Y/\mu)^\sigma \sim F_{2\nu, 2\tau}$ , an  $F$  distribution defined in equation (??).

Note

$$\text{E}(Y^r) = \mu^r \frac{B(\nu + r\sigma^{-1}, \tau - r\sigma^{-1})}{B(\nu, \tau)} \quad \text{for } \tau > r\sigma^{-1}$$

[McDonald and Xu, 1995, p136, equation (2.8)], from which the mean, variance, skewness, and excess kurtosis in Table 2.19 are obtained.

Setting  $\sigma = 1$  in (2.25) gives a form of the Pearson type VI distribution:

$$f_Y(y | \mu, \nu, \tau) = \frac{\Gamma(\nu + \tau)}{\Gamma(\nu)\Gamma(\tau)} \frac{\mu^\tau y^{\nu-1}}{(y + \mu)^{\nu+\tau}}. \quad (2.26)$$

Setting  $\nu = 1$  in (2.25) gives the Burr XII (or Singh-Maddala) distribution:

$$f_Y(y | \mu, \sigma, \tau) = \frac{\tau\sigma(y/\mu)^\sigma}{y [1 + (y/\mu)^\sigma]^{\tau+1}}. \quad (2.27)$$

Setting  $\tau = 1$  in (2.25) gives the Burr III (or Dagum) distribution

$$f_Y(y | \mu, \sigma, \nu) = \frac{\nu\sigma(y/\mu)^{\sigma\nu}}{y [1 + (y/\mu)^\sigma]^{\nu+1}}.$$

Setting  $\sigma = 1$  and  $\nu = 1$  in (2.25) gives the Pareto type 2 original distribution,  $\text{PARETO2o}(\mu, \tau)$ . Setting  $\nu = 1$  and  $\tau = 1$  in (2.25) gives the log logistic distribution. Other special cases and limiting cases are given in McDonald and Xu [1995, pp136, 139].

TABLE 2.19: Generalized beta type 2 distribution.

$\text{GB2}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$0 < y < \infty$
$\mu$	$0 < \mu < \infty$ , scaling parameter
$\sigma$	$0 < \sigma < \infty$
$\nu$	$0 < \nu < \infty$
$\tau$	$0 < \tau < \infty$
Distribution measures	
mean	$\begin{cases} \mu \frac{B(\nu + \sigma^{-1}, \tau - \sigma^{-1})}{B(\nu, \tau)} & \text{if } \tau > \sigma^{-1} \\ \infty & \text{if } \tau \leq \sigma^{-1} \end{cases}$
mode	$\begin{cases} \mu \left( \frac{\sigma\nu - 1}{\sigma\tau + 1} \right)^{1/\sigma} & \text{if } \nu > \sigma^{-1} \\ \rightarrow 0 & \text{if } \nu \leq \sigma^{-1} \end{cases}$
variance	$\begin{cases} \frac{\mu^2 \{B(\nu + 2\sigma^{-1}, \tau - 2\sigma^{-1})B(\nu, \tau) - [B(\nu + \sigma^{-1}, \tau - \sigma^{-1})]^2\}}{[B(\nu, \tau)]^2} & \text{if } \tau > 2\sigma^{-1} \\ \infty & \text{if } \tau \leq 2\sigma^{-1} \end{cases}$
skewness	$\begin{cases} \mu_3 / [\text{Var}(Y)]^{1.5} & \text{if } \tau > 3\sigma^{-1} \\ \infty & \text{if } \tau \leq 3\sigma^{-1} \end{cases} \quad \text{where}$ $\mu_3 = \mu^3 \frac{1}{[B(\nu, \tau)]^3} \{ B(\nu + 3\sigma^{-1}, \tau - 3\sigma^{-1})[B(\nu, \tau)]^2 - 3B(\nu + 2\sigma^{-1}, \tau - 2\sigma^{-1})B(\nu + \sigma^{-1}, \tau - \sigma^{-1})B(\nu, \tau) + 2[B(\nu + \sigma^{-1}, \tau - \sigma^{-1})]^3 \}$
excess kurtosis	$\begin{cases} \mu_4 / [\text{Var}(Y)]^2 - 3 & \text{if } \tau > 4\sigma^{-1} \\ \infty & \text{if } \tau \leq 4\sigma^{-1} \end{cases} \quad \text{where}$ $\mu_4 = \mu^4 \frac{1}{[B(\nu, \tau)]^4} \{ B(\nu + 4\sigma^{-1}, \tau - 4\sigma^{-1})[B(\nu, \tau)]^3 - 4B(\nu + 3\sigma^{-1}, \tau - 3\sigma^{-1})B(\nu + \sigma^{-1}, \tau - \sigma^{-1})[B(\nu, \tau)]^2 + 6B(\nu + 2\sigma^{-1}, \tau - 2\sigma^{-1})[B(\nu + \sigma^{-1}, \tau - \sigma^{-1})]^2 B(\nu, \tau) - 3[B(\nu + \sigma^{-1}, \tau - \sigma^{-1})]^4 \}$
pdf <sup>a</sup>	$ \sigma  y^{\sigma\nu-1} \left\{ \mu^{\sigma\nu} B(\nu, \tau) [1 + (y/\mu)^\sigma]^{\nu+\tau} \right\}^{-1}$
cdf	$\frac{B(\nu, \tau, c)}{B(\nu, \tau)}$ where $c = 1/[1 + (y/\mu)^{-\sigma}]$
Reference	<sup>a</sup> McDonald [1984] p648, equation (3) where $b = \mu$ , $a = \sigma$ , $p = \nu$ and $q = \tau$ .

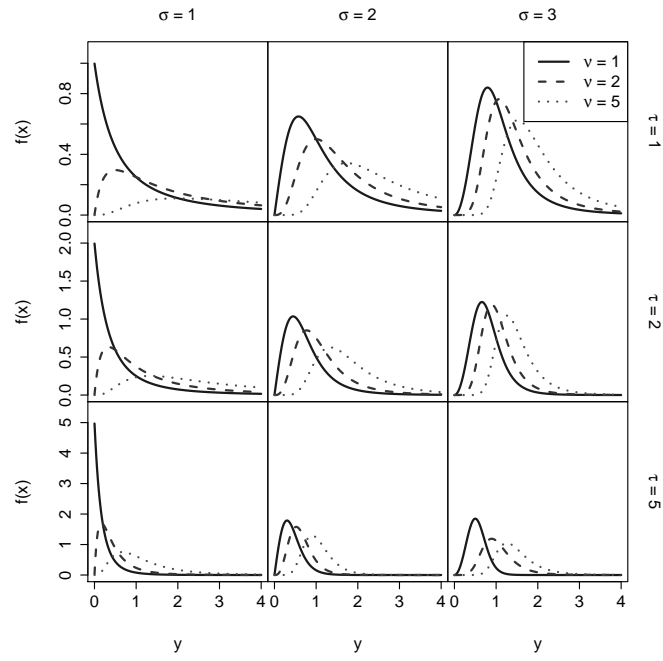


FIGURE 2.15: The generalized beta type 2,  $\text{GB2}(\mu, \sigma, \nu, \tau)$ , distribution, with  $\mu = 1$ ,  $\sigma = 1, 2, 3$ ,  $\nu = 1, 2, 5$ , and  $\tau = 1, 2, 5$ .



# 3

## Mixed distributions on $[0, \infty)$

### CONTENTS

3.1	Zero-adjusted gamma: <b>ZAGA</b> .....	91
3.2	Zero-adjusted inverse Gaussian: <b>ZAIG</b> .....	92

This chapter gives summary tables and plots for the explicit **gamlss.dist** mixed distributions with range  $[0, \infty)$ , which are continuous on  $(0, \infty)$  and include a point probability at zero. These are discussed in Section ??, which also discusses creating distributions on  $[0, \infty)$  in the **gamlss** packages either by generating a zero-adjusted distribution [i.e. adding a point probability at zero to any **gamlss.family** distribution on  $(0, \infty)$ ] or by generalized Tobit model [i.e. censoring below zero any **gamlss.dist** distribution on  $(-\infty, \infty)$  to give a point probability at zero].

### 3.1 Zero-adjusted gamma: **ZAGA**

The zero-adjusted gamma distribution, **ZAGA**, is appropriate when the response variable  $Y$  takes values from zero to infinity, including exact value zero, i.e.  $[0, \infty)$ . Here  $Y = 0$  with nonzero probability  $\nu$ , and  $Y \sim \text{GA}(\mu, \sigma)$  with probability  $(1 - \nu)$ . The mixed probability function of the zero-adjusted gamma distribution, denoted by **ZAGA** $(\mu, \sigma, \nu)$ , is given (informally) by

$$f_Y(y|\mu, \sigma, \nu) = \begin{cases} \nu & \text{if } y = 0 \\ (1 - \nu) \left[ \frac{y^{1/\sigma^2 - 1} e^{-y/(\sigma^2 \mu)}}{(\sigma^2 \mu)^{1/\sigma^2} \Gamma(1/\sigma^2)} \right] & \text{if } y > 0 \end{cases} \quad (3.1)$$

for  $y \geq 0$ , where  $\mu > 0$ ,  $\sigma > 0$  and  $0 < \nu < 1$ .

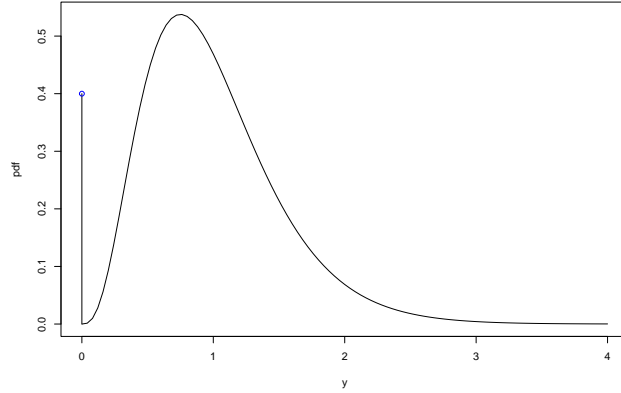


FIGURE 3.1: Zero-adjusted gamma,  $\text{ZAGA}(\mu, \sigma, \nu)$ , distribution, with  $\mu = 1$ ,  $\sigma = 0.5$ , and  $\nu = 0.4$ .

TABLE 3.1: Zero-adjusted gamma distribution.

$\text{ZAGA}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$0 \leq y < \infty$ ,
$\mu$	$0 < \mu < \infty$ , mean of gamma component
$\sigma$	$0 < \sigma < \infty$ , coefficient of variation of gamma component
$\nu$	$0 < \nu < 1$ , $P(Y = 0)$
Distribution measures	
mean	$(1 - \nu)\mu$
mode	$\begin{cases} 0 & \text{if } \sigma \geq 1 \\ 0 \text{ and } \mu(1 - \sigma^2) & \text{if } \sigma < 1 \end{cases}$
variance	$(1 - \nu)\mu^2(\sigma^2 + \nu)$
skewness	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_3 = \mu^3(1 - \nu)(2\sigma^4 + 3\nu\sigma^2 + 2\nu^2 - \nu) \end{cases}$
excess kurtosis	$\begin{cases} \mu_4/[\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_4 = \mu^4(1 - \nu)[6\sigma^6 + 3\sigma^4 + 8\nu\sigma^4 + 6\nu^2\sigma^2 + \nu(1 - 3\nu + 3\nu^2)] \end{cases}$
MGF	$\nu + (1 - \nu)(1 - \mu\sigma^2 t)^{-1/\sigma^2}$ for $t < (\mu\sigma^2)^{-1}$
pdf	$\begin{cases} \nu & \text{if } y = 0 \\ (1 - \nu) \left[ \frac{y^{1/\sigma^2 - 1} e^{-y/(\sigma^2 \mu)}}{(\sigma^2 \mu)^{1/\sigma^2} \Gamma(1/\sigma^2)} \right] & \text{if } y > 0 \end{cases}$
cdf	$\begin{cases} \nu & \text{if } y = 0 \\ \nu + (1 - \nu) \frac{\gamma(\sigma^{-2}, y\mu^{-1}\sigma^{-2})}{\Gamma(\sigma^{-2})} & \text{if } y > 0 \end{cases}$
Reference	Obtained from equations (??), (??), (??), and (??), where $Y_1 \sim \text{GA}(\mu, \sigma)$ .

### 3.2 Zero-adjusted inverse Gaussian: ZAIG

The zero-adjusted inverse Gaussian distribution, **ZAIG**, is appropriate when the response variable  $Y$  takes values from zero to infinity, including exact value zero, i.e.  $[0, \infty)$ . Here  $Y = 0$  with nonzero probability  $\nu$ , and  $Y \sim \text{IG}(\mu, \sigma)$  with probability  $(1 - \nu)$ . The mixed probability function of the zero-adjusted inverse Gaussian distribution, denoted by  $\text{ZAIG}(\mu, \sigma, \nu)$ , is given (informally) by

$$f_Y(y|\mu, \sigma, \nu) = \begin{cases} \nu & \text{if } y = 0 \\ (1 - \nu) \frac{1}{\sqrt{2\pi\sigma^2 y^3}} \exp\left[-\frac{1}{2\mu^2\sigma^2 y} (y - \mu)^2\right] & \text{if } y > 0 \end{cases} \quad (3.2)$$

for  $y \geq 0$ , where  $\mu > 0$ ,  $\sigma > 0$  and  $0 < \nu < 1$ .

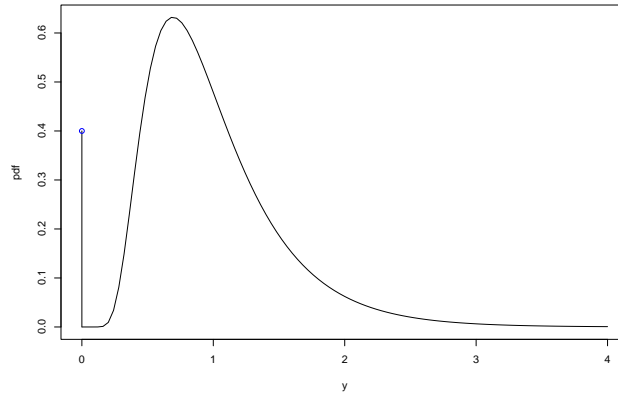


FIGURE 3.2: Zero-adjusted inverse Gaussian,  $\text{ZAIG}(\mu, \sigma, \nu)$ , distribution, with  $\mu = 1$ ,  $\sigma = 0.5$ , and  $\nu = 0.4$ .

TABLE 3.2: Zero-adjusted inverse Gaussian distribution.

$\text{ZAIG}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$0 \leq y < \infty$
$\mu$	$0 < \mu < \infty$ , mean of inverse Gaussian component
$\sigma$	$0 < \sigma < \infty$
$\nu$	$0 < \nu < 1$ , $P(Y = 0)$
Distribution measures	
mean	$(1 - \nu)\mu$
mode	$0$ and $[-3\mu^2\sigma^2 + \mu(9\mu^2\sigma^4 + 4)^{1/2}]/2$
variance	$(1 - \nu)\mu^2(\nu + \mu\sigma^2)$
skewness	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_3 = \mu^3(1 - \nu) [3\mu^2\sigma^4 + 3\mu\sigma^2\nu + 2\nu^2 - \nu] \end{cases}$
excess kurtosis	$\begin{cases} \mu_4/[\text{Var}(Y)]^2 - 3 \text{ where} \\ \mu_4 = \mu^4(1 - \nu) [3\mu^2\sigma^4 + 15\mu^3\sigma^6 + \nu(1 + 12\mu^2\sigma^4) + \\ \nu^2(6\mu\sigma^2 - 3) + 3\nu^3] \end{cases}$
MGF	$\nu + (1 - \nu) \exp \left\{ \frac{1}{\mu\sigma^2} \left[ 1 - (1 - 2\mu^2\sigma^2 t)^{1/2} \right] \right\}$ for $t < (2\mu^2\sigma^2)^{-1}$
pdf	$\begin{cases} \nu & \text{if } y = 0 \\ (1 - \nu) \frac{1}{\sqrt{2\pi\sigma^2 y^3}} \exp \left[ -\frac{1}{2\mu^2\sigma^2 y} (y - \mu)^2 \right] & \text{if } y > 0 \end{cases}$
cdf	$\begin{cases} \nu & \text{if } y = 0 \\ \nu + (1 - \nu) \Phi \left[ (\sigma^2 y)^{-1/2} \left( \frac{y}{\mu} - 1 \right) \right] \\ + e^{2(\mu\sigma^2)^{-1}} \Phi \left[ -(\sigma^2 y)^{-1/2} \left( \frac{y}{\mu} - 1 \right) \right] & \text{if } y > 0 \end{cases}$
Reference	Obtained from equations (??), (??), (??), and (??), where $Y_1 \sim \text{IG}(\mu, \sigma)$ .

# 4

## *Continuous and mixed distributions on $[0, 1]$*

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This chapter gives summary tables and plots for the explicit **gamlss.dist** continuous distributions with range  $(0, 1)$ . These are discussed in Chapter ??, which also discusses creating distributions on  $(0, 1)$  in the **gamlss** packages, either by an inverse logit transform, or by truncation below zero and above one, from any **gamlss.family** distribution on  $(-\infty, \infty)$ , or by truncation above one from any **gamlss.family** distribution on  $(0, \infty)$ .

This chapter also gives summary tables and plots for the explicit **gamlss.dist** mixed distributions with ranges  $[0, 1)$ ,  $(0, 1]$ , and  $[0, 1]$ , which are continuous on  $(0, 1)$  and include point probabilities at zero or one, or both, respectively. These are discussed in Section ??, which also discusses creating distributions on  $[0, 1)$ ,  $(0, 1]$ , or  $[0, 1]$  in **gamlss**, firstly by generating an ‘inflated distribution’ [i.e. by adding point probabilities at zero, or one, or both, to any **gamlss.family** continuous distribution on  $(0, 1)$ ], and secondly by a generalized Tobit model [i.e. obtaining the point probabilities at zero, or one, or both, by censoring].

Note that if a random variable  $Y$  has any range from  $a$  to  $b$ , where  $a$  and  $b$  are known and finite, then  $Z = (Y - a)/(b - a)$  has range from 0 to 1 and can be modeled using distributions in this chapter.

---

## 4.1 Continuous two-parameter distributions on $(0, 1)$

### 4.1.1 Beta: BE, BEo

The beta distribution is appropriate when the response variable takes values in a known restricted range, excluding the endpoints of the range. Appropriate standardization can be applied to make the range of the response variable  $(0, 1)$ . Note that the exact values  $Y = 0$  and  $Y = 1$  are not included in the range and so have zero density under the model.

#### First parameterization, BEo

The original parameterization of the beta distribution, denoted by  $\text{BEo}(\mu, \sigma)$ , has pdf

$$f_Y(y | \mu, \sigma) = \frac{1}{B(\mu, \sigma)} y^{\mu-1} (1-y)^{\sigma-1}$$

for  $0 < y < 1$ , with parameters  $\mu > 0$  and  $\sigma > 0$ . Here  $E(Y) = \mu/(\mu + \sigma)$  and  $\text{Var}(y) = \mu\sigma(\mu + \sigma)^{-2}(\mu + \sigma + 1)^{-1}$ .

TABLE 4.1: The beta distribution (original parameterization).

$\text{BEo}(\mu, \sigma)$	
Ranges	
$Y$	$0 < y < 1$
$\mu$	$0 < \mu < \infty$
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean <sup>a</sup>	$\frac{\mu}{\mu + \sigma}$
mode	$\begin{cases} \frac{\mu - 1}{\mu + \sigma - 2} & \text{if } \mu > 1 \text{ and } \sigma > 1 \\ \rightarrow 0 & \text{if } 0 < \mu < 1 \text{ and } \sigma > 1 \\ \rightarrow 1 & \text{if } \mu > 1 \text{ and } 0 < \sigma < 1 \\ \rightarrow 0 \text{ and } 1 & \text{if } 0 < \mu < 1 \text{ and } 0 < \sigma < 1 \end{cases}$
variance <sup>a</sup>	$\frac{\mu\sigma}{(\mu + \sigma)^2(\mu + \sigma + 1)}$
skewness <sup>a</sup>	$\frac{2(\sigma - \mu)(\mu + \sigma + 1)^{0.5}}{\mu^{0.5}\sigma^{0.5}(\mu + \sigma + 2)}$
excess kurtosis <sup>a</sup>	$\begin{cases} \beta_2 - 3 \text{ where} \\ \beta_2 = \frac{3(\mu + \sigma + 1)[2(\mu + \sigma)^2 + \mu\sigma(\mu + \sigma - 6)]}{\mu\sigma(\mu + \sigma + 2)(\mu + \sigma + 3)} \end{cases}$
pdf <sup>a</sup>	$\frac{1}{B(\mu, \sigma)} y^{\mu-1} (1 - y)^{\sigma-1}$
cdf	$\frac{B(\mu, \sigma, y)}{B(\mu, \sigma)}$
Reference	<sup>a</sup> Johnson et al. [1995] chapter 25, p210, equation (25.2) and p217, with $(p, q)$ set to $(\mu, \sigma)$

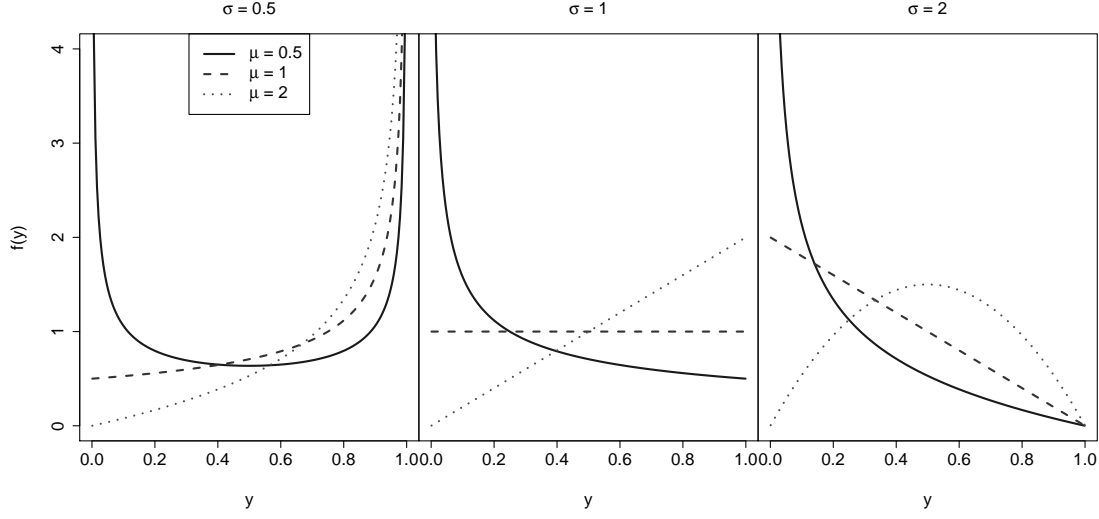


FIGURE 4.1: Beta,  $\text{BEo}(\mu, \sigma)$ , distribution, with  $\mu = 0.5, 1, 2$  and  $\sigma = 0.5, 1, 2$ .

### Second parameterization, BE

The pdf of the beta distribution, denoted by  $\text{BE}(\mu, \sigma)$ , is given by

$$f_Y(y | \mu, \sigma) = \frac{1}{B(\alpha, \beta)} y^{\alpha-1} (1-y)^{\beta-1} \quad (4.1)$$

for  $0 < y < 1$ , where

$$\begin{aligned} \alpha &= \mu(1 - \sigma^2)/\sigma^2 \\ \beta &= (1 - \mu)(1 - \sigma^2)/\sigma^2, \end{aligned} \quad (4.2)$$

$\alpha > 0$ , and  $\beta > 0$  and hence  $0 < \mu < 1$  and  $0 < \sigma < 1$ . Note the relationship between parameters  $(\mu, \sigma)$  and  $(\alpha, \beta)$  is given by

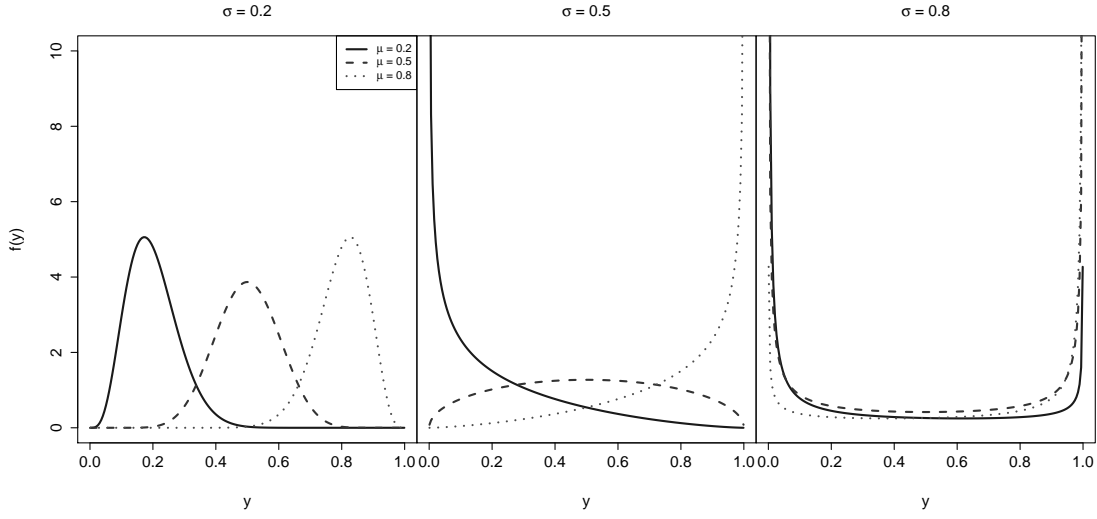
$$\begin{aligned} \mu &= \alpha/(\alpha + \beta) \\ \sigma &= (\alpha + \beta + 1)^{-1/2}. \end{aligned}$$

Hence  $\text{BE}(\mu, \sigma) = \text{BEo}(\alpha, \beta)$ . In the parameterization  $Y \sim \text{BE}(\mu, \sigma)$ , the mean and variance of  $Y$  are  $E(Y) = \mu$  and  $\text{Var}(Y) = \sigma^2 \mu(1 - \mu)$ . Hence  $\text{SD}(Y) = \sigma \mu^{0.5} (1 - \mu)^{0.5}$  and  $\sigma$  scales the standard deviation of  $Y$ .



TABLE 4.2: The beta distribution.

$\text{BE}(\mu, \sigma)$	
Ranges	
$Y$	$0 < y < 1$
$\mu$	$0 < \mu < 1$ , mean
$\sigma$	$0 < \sigma < 1$
Distribution measures	
mean	$\mu$
mode	$\begin{cases} \mu + \frac{(2\mu-1)\sigma^2}{1-3\sigma^2} & \text{if } \sigma^2 < \left[1 + \max\left(\frac{1}{\mu}, \frac{1}{1-\mu}\right)\right]^{-1} \\ \rightarrow 0 & \text{if } \left(1 + \frac{1}{\mu}\right)^{-1} < \sigma^2 < \left(1 + \frac{1}{1-\mu}\right)^{-1} \\ \rightarrow 1 & \text{if } \left(1 + \frac{1}{1-\mu}\right)^{-1} < \sigma^2 < \left(1 + \frac{1}{\mu}\right)^{-1} \\ \rightarrow 0 \text{ and } 1 & \text{if } \sigma^2 > \left[1 + \min\left(\frac{1}{\mu}, \frac{1}{1-\mu}\right)\right]^{-1} \end{cases}$
variance	$\sigma^2 \mu(1 - \mu)$
skewness	$\frac{2(1 - 2\mu)\sigma}{\mu^{0.5}(1 - \mu)^{0.5}(1 + \sigma^2)}$
excess kurtosis	$\begin{cases} \beta_2 - 3 \text{ where} \\ \beta_2 = \frac{6\sigma^2 + 3\mu(1 - \mu)(1 - 7\sigma^2)}{\mu(1 - \mu)(1 + \sigma^2)(1 + 2\sigma^2)} \end{cases}$
pdf	$\frac{1}{B(\alpha, \beta)} y^{\alpha-1} (1 - y)^{\beta-1}$ where $\alpha = \mu(1 - \sigma^2)/\sigma^2$ and $\beta = (1 - \mu)(1 - \sigma^2)/\sigma^2$
cdf	$B(\alpha, \beta, y)/B(\alpha, \beta)$
Reference	Reparameterize $\text{BEo}(\alpha, \beta)$ by setting $\alpha = \mu(1 - \sigma^2)/\sigma^2$ and $\beta = (1 - \mu)(1 - \sigma^2)/\sigma^2$

FIGURE 4.2: Beta,  $\text{BE}(\mu, \sigma)$ , distribution, with  $\mu = 0.2, 0.5, 0.8$  and  $\sigma = 0.2, 0.5, 0.8$ 

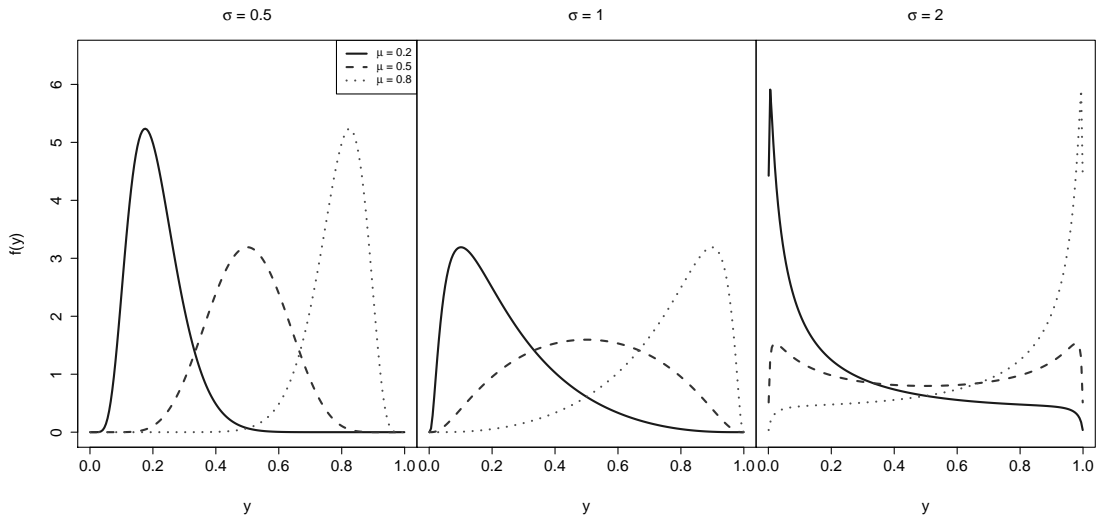
#### 4.1.2 Logit normal: LOGITNO

The pdf of the logit normal distribution, denoted by  $\text{LOGITNO}(\mu, \sigma)$ , is

$$f_Y(y | \mu, \sigma) = \frac{1}{\sqrt{2\pi\sigma^2}} \frac{1}{y(1-y)} \exp\left(-\frac{\{\log[y/(1-y)] - \log[\mu/(1-\mu)]\}^2}{2\sigma^2}\right) \quad (4.3)$$

for  $0 < y < 1$ , where  $0 < \mu < 1$  and  $\sigma > 0$ .

Note that  $\log[Y/(1-Y)] \sim \text{NO}(\log[\mu/(1-\mu)], \sigma)$  and  $\mu$  is the median of  $Y$ .

FIGURE 4.3: The logit normal,  $\text{LOGITNO}(\mu, \sigma)$ , distribution, for  $\mu = 0.2, 0.5, 0.8$  and  $\sigma = 0.5, 1, 2$ .

### 4.1.3 Simplex: SIMPLEX

The pdf of the simplex distribution, denoted by  $\text{SIMPLEX}(\mu, \sigma)$ , is given by

$$f_Y(y | \mu, \sigma) = \frac{1}{[2\pi\sigma^2 y^3(1-y)^3]^{1/2}} \exp \left[ -\frac{(y-\mu)^2}{2\sigma^2 y(1-y)\mu^2(1-\mu)^2} \right], \quad (4.4)$$

for  $0 < y < 1$ , where  $0 < \mu < 1$  and  $\sigma > 0$ . The mean of the distribution is  $\mu$ . This distribution was called the ‘standard simplex distribution’ by Jørgensen [1997, p199].

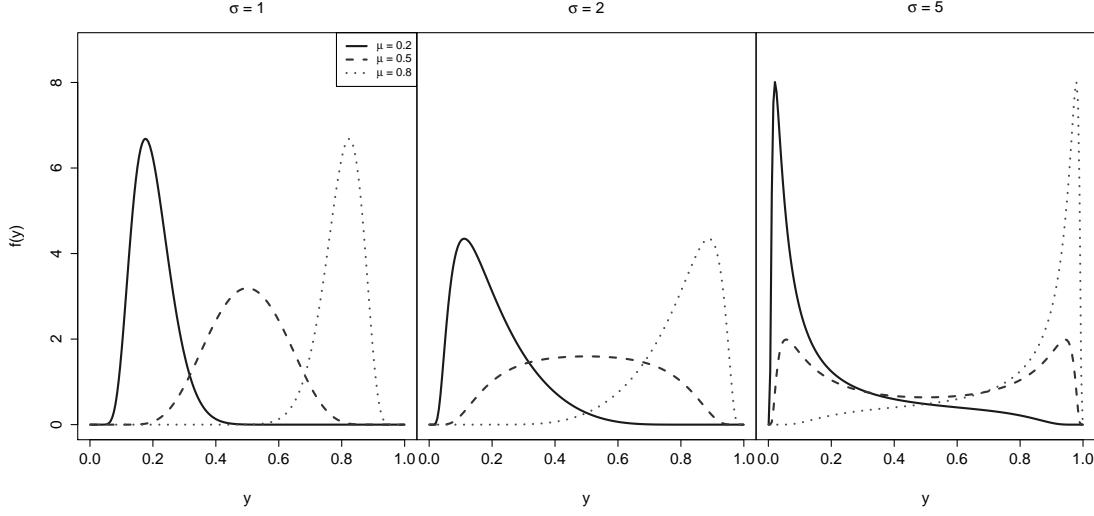


FIGURE 4.4: The simplex,  $\text{SIMPLEX}(\mu, \sigma)$ , distribution, with  $\mu = 0.2, 0.5, 0.8$  and  $\sigma = 1, 2, 5$

## 4.2 Continuous four-parameter distribution on $(0, 1)$ : Generalized beta type 1, GB1

The generalized beta type 1 distribution is defined by assuming

$$Z = \frac{Y^\tau}{\nu + (1-\nu)Y^\tau} \sim \text{BE}(\mu, \sigma).$$

Hence, the pdf of generalized beta type 1 distribution, denoted by  $\text{GB1}(\mu, \sigma, \nu, \tau)$ , is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \frac{\tau \nu^\beta y^{\tau\alpha-1} (1-y^\tau)^{\beta-1}}{B(\alpha, \beta) [\nu + (1-\nu)y^\tau]^{\alpha+\beta}} \quad (4.5)$$

for  $0 < y < 1$ , where  $0 < \mu < 1$ ,  $0 < \sigma < 1$ ,  $\nu > 0$  and  $\tau > 0$ , and where  $\alpha$  and  $\beta$  are defined as in (4.2), for  $\alpha > 0$  and  $\beta > 0$ . Hence  $\text{GB1}(\mu, \sigma, \nu, \tau)$  has adopted parameters  $\mu = \alpha/(\alpha + \beta)$ ,  $\sigma = (\alpha + \beta + 1)^{-1/2}$ ,  $\nu$  and  $\tau$ .

For  $0 < \nu < 1$ ,  $\text{GB1}(\mu, \sigma, \nu, \tau)$  is a reparameterized submodel, with range  $0 < Y < 1$ , of

the five parameter generalized beta (GB) distribution of McDonald and Xu [1995, equation (2.8)] where  $\text{GB1}(\mu, \sigma, \nu, \tau) = \text{GB}(\tau, \nu^{1/\tau}, 1 - \nu, \alpha, \beta)$ . (Note that GB1 is different from the generalized beta of the first kind of McDonald and Xu [1995].) The generalized three-parameter beta (GB3) distribution of Pham-Gia and Duong (1989) and Johnson et al. [1995, p251] is a reparameterized submodel of GB1 where  $\tau = 1$ , given by  $\text{GB3}(\alpha_1, \alpha_2, \lambda) = \text{GB1}(\alpha_1(\alpha_1 + \alpha_2)^{-1}, (\alpha_1 + \alpha_2 + 1)^{-1}, \lambda^{-1}, 1)$ . The  $\text{BE}(\mu, \sigma)$  distribution is a submodel of  $\text{GB1}(\mu, \sigma, \nu, \tau)$  where  $\nu = 1$  and  $\tau = 1$ , i.e.  $\text{BE}(\mu, \sigma) = \text{GB1}(\mu, \sigma, 1, 1)$ .

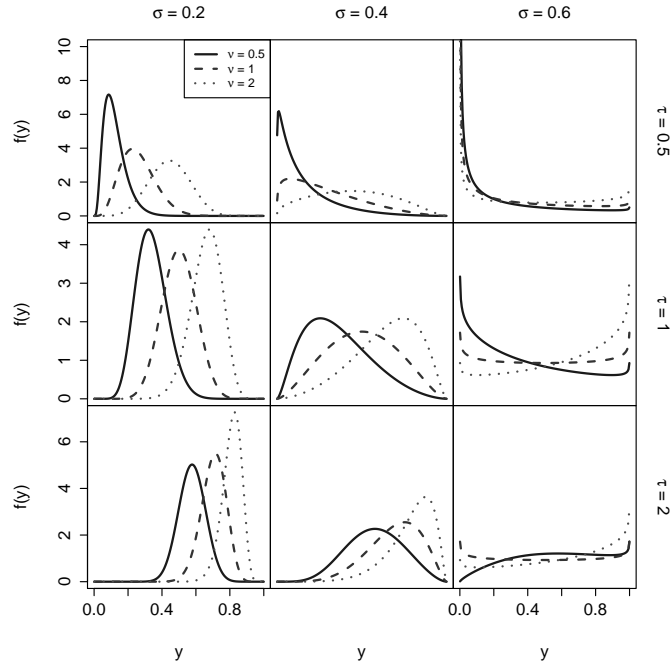


FIGURE 4.5: The generalized beta type 1 distribution,  $\text{GB1}(\mu, \sigma, \nu, \tau)$ , with  $\mu = .5$ ,  $\sigma = 0.2, 0.4, 0.6$ ,  $\nu = 0.5, 1, 2$ , and  $\tau = 0.5, 1, 2$

### 4.3 Inflated distributions on $[0,1)$ , $(0,1]$ , and $[0,1]$

The three types of inflated distributions are shown in Figure 4.6, which is identical to Figure ??.

```
## Warning in par(cex.axis = 2, lwd = 2, cex.lab = 2, mgp = c(2.5, 1, 0),
par(mar = c(5, : argument 5 does not name a graphical parameter
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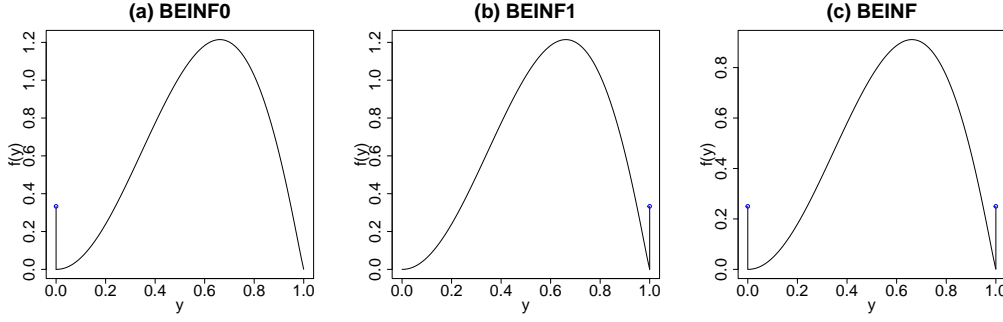


FIGURE 4.6: Three types of inflated distributions: (a) zero-inflated beta,  $\text{BEINF0}(\mu, \sigma, \nu)$ , with  $\mu = 0.6$ ,  $\sigma = 0.4$ ,  $\nu = 0.5$ , (b) one-inflated beta,  $\text{BEINF1}(\mu, \sigma, \nu)$ , with  $\mu = 0.6$ ,  $\sigma = 0.4$ ,  $\nu = 0.5$ , (c) zero- and one-inflated beta,  $\text{BEINF}(\mu, \sigma, \nu, \tau)$ , with  $\mu = 0.6$ ,  $\sigma = 0.4$ ,  $\nu = 0.5$ ,  $\tau = 0.5$ .

#### 4.3.1 Zero- and one-inflated beta: BEINF

The zero- and one-inflated beta distribution is appropriate when the response variable takes values in a known restricted range including both the endpoints of the range. Appropriate standardization can be applied to make the range of the response variable  $[0, 1]$ , i.e. from zero to one, including both the endpoints, i.e. exact values 0 and 1. Values zero and one have nonzero probabilities  $p_0$  and  $p_1$  respectively. Informally, the mixed probability function of the zero- and one-inflated beta distribution, denoted by  $\text{BEINF}(\mu, \sigma, \nu, \tau)$ , is given by

$$f_Y(y | \mu, \sigma, \nu, \tau) = \begin{cases} p_0 & \text{if } y = 0 \\ (1 - p_0 - p_1) \frac{1}{B(\alpha, \beta)} y^{\alpha-1} (1-y)^{\beta-1} & \text{if } 0 < y < 1 \\ p_1 & \text{if } y = 1 \end{cases} \quad (4.6)$$

for  $0 \leq y \leq 1$ , where  $\alpha$  and  $\beta$  are given by (4.2),  $p_0 = \nu(1 + \nu + \tau)$  and  $p_1 = \tau/(1 + \nu + \tau)$  where  $\alpha > 0$ ,  $\beta > 0$ ,  $0 < p_0 < 1$ ,  $0 < p_1 < 1$  and  $0 < p_0 + p_1 < 1$ .

Hence  $\text{BEINF}(\mu, \sigma, \nu, \tau)$  has parameters

$$\begin{aligned} \mu &= \alpha / (\alpha + \beta) \\ \sigma &= (\alpha + \beta + 1)^{-1/2} \\ \nu &= \frac{p_0}{1 - p_0 - p_1} \\ \tau &= \frac{p_1}{1 - p_0 - p_1}, \end{aligned}$$

and  $0 < \mu < 1$ ,  $0 < \sigma < 1$ ,  $\nu > 0$  and  $\tau > 0$ . Note that  $E(Y) = (\mu + \tau)/(1 + \nu + \tau)$ .

TABLE 4.3: The zero- and one-inflated beta distribution.

$\text{BEINF}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$0 \leq y \leq 1$
$\mu$	$0 < \mu < 1$ , mean of $\text{BE}(\mu, \sigma)$ component
$\sigma$	$0 < \sigma < 1$
$\nu$	$0 < \nu < \infty$
$\tau$	$0 < \tau < \infty$
Distribution measures	
mean	$(\mu + \tau)(1 + \nu + \tau)^{-1}$
variance	$\frac{\sigma^2 \mu(1 - \mu) + \mu^2 + \tau + (\mu + \tau)^2(1 + \nu + \tau)^{-1}}{1 + \nu + \tau}$
pdf	$\begin{cases} p_0 & \text{if } y = 0 \\ (1 - p_0 - p_1) \frac{1}{B(\alpha, \beta)} y^{\alpha-1} (1 - y)^{\beta-1} & \text{if } 0 < y < 1 \\ p_1 & \text{if } y = 1 \end{cases}$ <p>where  <math>\alpha = \mu(1 - \sigma^2)/\sigma^2</math>, <math>\beta = (1 - \mu)(1 - \sigma^2)/\sigma^2</math>,  <math>p_0 = \nu(1 + \nu + \tau)^{-1}</math>,  <math>p_1 = \tau(1 + \nu + \tau)^{-1}</math></p>
cdf	$\begin{cases} p_0 & \text{if } y = 0 \\ p_0 + \frac{(1 - p_0 - p_1)B(\alpha, \beta, y)}{B(\alpha, \beta)} & \text{if } 0 < y < 1 \\ 1 & \text{if } y = 1 \end{cases}$

#### 4.3.2 Zero-inflated beta: BEINF0

Informally, the mixed probability function of the zero-inflated beta distribution, denoted by  $\text{BEINF0}(\mu, \sigma, \nu)$ , is given by

$$f_Y(y | \mu, \sigma, \nu) = \begin{cases} p_0 & \text{if } y = 0 \\ (1 - p_0) \frac{1}{B(\alpha, \beta)} y^{\alpha-1} (1 - y)^{\beta-1} & \text{if } 0 < y < 1 \end{cases} \quad (4.7)$$

for  $0 \leq y < 1$ , where  $\alpha$  and  $\beta$  are given by (4.2) and  $p_0 = \nu/(1 + \nu)$ , where  $\alpha > 0$ ,  $\beta > 0$ ,  $0 < p_0 < 1$ . Hence  $\text{BEINF0}(\mu, \sigma, \nu)$  has parameters

$$\begin{aligned} \mu &= \alpha/(\alpha + \beta) \\ \sigma &= (\alpha + \beta + 1)^{-1/2} \\ \nu &= \frac{p_0}{1 - p_0}, \end{aligned}$$

and  $0 < \mu < 1$ ,  $0 < \sigma < 1$  and  $\nu > 0$ . Note that for  $\text{BEINF0}(\mu, \sigma, \nu)$ ,  $E(Y) = \mu/(1 + \nu)$ .

TABLE 4.4: The zero-inflated beta distribution.

$\text{BEINF0}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$0 \leq y < 1$
$\mu$	$0 < \mu < 1$ , mean of $\text{BE}(\mu, \sigma)$ component
$\sigma$	$0 < \sigma < 1$
$\nu$	$0 < \nu < \infty$
Distribution measures	
mean	$\frac{\mu}{1 + \nu}$
variance	$\frac{\sigma^2 \mu(1 - \mu) + \mu^2 + \mu^2(1 + \nu)^{-1}}{1 + \nu}$
pdf	$\begin{cases} p_0 & \text{if } y = 0 \\ (1 - p_0) \frac{1}{B(\alpha, \beta)} y^{\alpha-1} (1 - y)^{\beta-1} & \text{if } 0 < y < 1 \\ \text{where} \\ \alpha = \frac{\mu(1 - \sigma^2)}{\sigma^2}, \beta = \frac{(1 - \mu)(1 - \sigma^2)}{\sigma^2}, \\ p_0 = \nu(1 + \nu)^{-1} \end{cases}$
cdf	$\begin{cases} p_0 & \text{if } y = 0 \\ p_0 + \frac{(1 - p_0)B(\alpha, \beta, y)}{B(\alpha, \beta)} & \text{if } 0 < y < 1 \\ 1 & \text{if } y = 1 \end{cases}$
Reference	Set $\tau = 0$ in $\text{BEINF}(\mu, \sigma, \nu, \tau)$

### 4.3.3 One-inflated beta: $\text{BEINF1}$

Informally, the mixed probability function of the one-inflated beta distribution, denoted by  $\text{BEINF1}(\mu, \sigma, \nu)$ , is given by

$$f_Y(y | \mu, \sigma, \nu) = \begin{cases} (1 - p_1) \frac{1}{B(\alpha, \beta)} y^{\alpha-1} (1 - y)^{\beta-1} & \text{if } 0 < y < 1 \\ p_1 & \text{if } y = 1 \end{cases} \quad (4.8)$$

for  $0 < y \leq 1$ , where  $\alpha$  and  $\beta$  are given by (4.2),  $p_1 = \nu/(1 + \nu)$ , where  $\alpha > 0$ ,  $\beta > 0$  and  $0 < p_1 < 1$ . Hence  $\text{BEINF1}(\mu, \sigma, \nu)$  has parameters

$$\begin{aligned} \mu &= \alpha/(\alpha + \beta) \\ \sigma &= (\alpha + \beta + 1)^{-1/2} \\ \nu &= \frac{p_1}{1 - p_1}, \end{aligned}$$

and  $0 < \mu < 1$ ,  $0 < \sigma < 1$  and  $\nu > 0$ . Note that  $E(Y) = (\mu + \nu)/(1 + \nu)$ .

TABLE 4.5: The one-inflated beta distribution.

BEINF1( $\mu, \sigma, \nu$ )	
Ranges	
$Y$	$0 < y \leq 1$
$\mu$	$0 < \mu < 1$ , mean of BE( $\mu, \sigma$ ) component
$\sigma$	$0 < \sigma < 1$
$\nu$	$0 < \nu < \infty$
Distribution measures	
mean	$\frac{\mu + \nu}{1 + \nu}$
variance	$\frac{\sigma^2 \mu(1 - \mu) + \mu^2 + \nu + (\mu + \nu)^2(1 + \nu)^{-1}}{1 + \nu}$
pdf	$\begin{cases} (1 - p_1) \frac{1}{B(\alpha, \beta)} y^{\alpha-1} (1 - y)^{\beta-1} & \text{if } 0 < y < 1 \\ p_1 & \text{if } y = 1 \end{cases}$ <p>where</p> $\alpha = \frac{\mu(1 - \sigma^2)}{\sigma^2}, \quad \beta = \frac{(1 - \mu)(1 - \sigma^2)}{\sigma^2}$ $p_1 = \nu(1 + \nu)^{-1}$
cdf	$\begin{cases} \frac{(1 - p_1)B(\alpha, \beta, y)}{B(\alpha, \beta)} & \text{if } 0 < y < 1 \\ 1 & \text{if } y = 1 \end{cases}$
Reference	Set $\nu = 0$ and then $\tau = \nu$ in BEINF( $\mu, \sigma, \nu, \tau$ )

BEZI( $\mu, \sigma, \nu$ ) and BEOI( $\mu, \sigma, \nu$ ) are different parameterizations of the BEINF0( $\mu, \sigma, \nu$ ) and BEINF1( $\mu, \sigma, \nu$ ) distributions contributed to **gamlss.dist** by Raydonal Ospina, see Ospina and Ferrari [2010] and Section ??.



# 5

## *Discrete count distributions*

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This chapter gives summary tables and plots for explicit **gamlss.dist** discrete count distributions. All the distributions in this chapter have range  $\{0, 1, 2, 3, \dots\}$ , with the exception of the logarithmic ( $\text{LG}(\mu)$ ) and the Zipf ( $\text{ZIPF}(\mu)$ ) distributions, which have range  $\{1, 2, 3, \dots\}$ . Discrete count distributions are discussed in Chapter ??.

tion ?? discusses creating discrete count distributions by discretizing any continuous `gamlss.family` distribution defined on  $(0, \infty)$ .

## 5.1 One-parameter count distributions

### 5.1.1 Geometric: GEOM, GEOMo

There are two parameterizations of the geometric distribution in the `gamlss.dist` package: `GEOM( $\mu$ )` and `GEOMo( $\mu$ )`.

#### First parameterization, GEOM

The probability function (pf) of the geometric distribution, `GEOM( $\mu$ )`, is given by

$$P(Y = y | \mu) = \frac{\mu^y}{(\mu + 1)^{y+1}} \quad (5.1)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$ . Figure 5.1 shows the shapes of the `GEOM( $\mu$ )` distribution for  $\mu = 1, 3, 5$ . The mode of  $Y$  is always at zero, and the probabilities always decrease as  $Y$  increases. For large values of  $y$  (and all  $y$ ),  $P(Y = y | \mu) = q \exp\{-y \log(1 + \mu^{-1})\}$  where  $q = (\mu + 1)^{-1}$ , i.e. an exponential right tail.

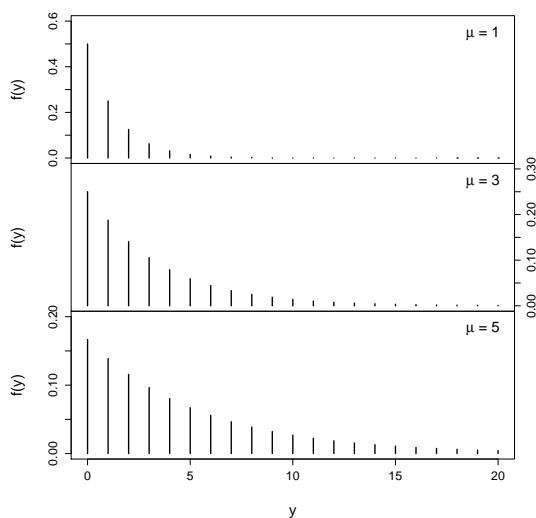


FIGURE 5.1: The geometric, `GEOM( $\mu$ )`, distribution, with  $\mu = 1, 3, 5$ .

TABLE 5.1: Geometric distribution.

GEOM( $\mu$ )	
Ranges	
$Y$	$0, 1, 2, 3, \dots$
$\mu$	$0 < \mu < \infty$ , mean
Distribution measures	
mean	$\mu$
median	$\begin{cases} \lfloor \alpha \rfloor & \text{if } \alpha \text{ is not an integer} \\ \alpha - 1 & \text{if } \alpha \text{ is an integer} \end{cases}$ where $\alpha = \frac{-\log 2}{\log[\mu(\mu+1)^{-1}]}$
mode	0
variance	$\mu + \mu^2$
skewness	$(1 + 2\mu)(\mu + \mu^2)^{-0.5}$
excess kurtosis	$6 + (\mu + \mu^2)^{-1}$
PGF	$[1 + \mu(1 - t)]^{-1}$ for $0 < t < 1 + \mu^{-1}$
pf	$\frac{\mu^y}{(\mu + 1)^{y+1}}$
cdf	$1 - \left(\frac{\mu}{\mu+1}\right)^{y+1}$
inverse cdf	$\begin{cases} \lfloor \alpha_p \rfloor & \text{if } \alpha_p \text{ is not an integer} \\ \alpha_p - 1 & \text{if } \alpha_p \text{ is an integer} \end{cases}$ where $\alpha_p = \frac{\log(1 - p)}{\log[\mu(\mu+1)^{-1}]}$
Reference	Set $\sigma = 1$ in NBI( $\mu, \sigma$ )
Notes	$\lfloor \alpha \rfloor$ is the largest integer less than or equal to $\alpha$ , i.e. the floor function.

**Second parameterization, GEOMo**

For the original parameterization of the geometric distribution,  $\text{GEOMo}(\mu)$ , replace  $\mu$  in (5.1) by  $(1 - \mu)/\mu$ , giving

$$P(Y = y | \mu) = (1 - \mu)^y \mu$$

for  $y = 0, 1, 2, 3, \dots$ , and  $0 < \mu < 1$ . Hence  $\mu$  in this case is  $P(Y = 0)$ . Other characteristics of the  $\text{GEOMo}(\mu)$  distribution are given in Table 5.2.

TABLE 5.2: Geometric distribution (original).

GEOMo( $\mu$ )	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < 1,$
Distribution measures	
mean	$(1 - \mu)\mu^{-1}$
median	$\begin{cases} \lfloor \alpha \rfloor, & \text{if } \alpha \text{ is not an integer} \\ \alpha - 1, & \text{if } \alpha \text{ is an integer} \end{cases}$ where $\alpha = \frac{-\log 2}{\log(1 - \mu)}$
mode	0
variance	$(1 - \mu)\mu^{-2}$
skewness	$(2 - \mu)(1 - \mu)^{-0.5}$
excess kurtosis	$6 + \mu^2(1 - \mu)^{-1}$
PGF	$\mu[1 - (1 - \mu)t]^{-1}$ for $0 < t < (1 - \mu)^{-1}$
pf	$\mu(1 - \mu)^y$
cdf	$1 - (1 - \mu)^{y+1}$
inverse cdf	$\begin{cases} \lfloor \alpha_p \rfloor, & \text{if } \alpha_p \text{ is not an integer} \\ \alpha_p - 1, & \text{if } \alpha_p \text{ is an integer} \end{cases}$ where $\alpha_p = \frac{\log(1 - p)}{\log(1 - \mu)}$
Reference	Set $\mu_1$ to $(1 - \mu)\mu^{-1}$ in GEOM( $\mu_1$ )

### 5.1.2 Logarithmic: LG

The probability function of the logarithmic distribution, denoted by  $\text{LG}(\mu)$ , is given by

$$P(Y = y | \mu) = \frac{\alpha \mu^y}{y} \quad (5.2)$$

for  $y = 1, 2, 3, \dots$ , where  $\alpha = -[\log(1 - \mu)]^{-1}$  for  $0 < \mu < 1$ . Note that the range of  $Y$  starts from 1. As  $y \rightarrow \infty$  (and all  $y$ ),  $P(Y = y | \mu)$  is proportional to  $\exp\{y \log \mu - \log y\}$ . Hence  $\log P(Y = y | \mu) \sim y \log \mu$  as  $y \rightarrow \infty$ . The mode of  $Y$  is always at 1 and the probabilities always decrease as  $Y$  increases.

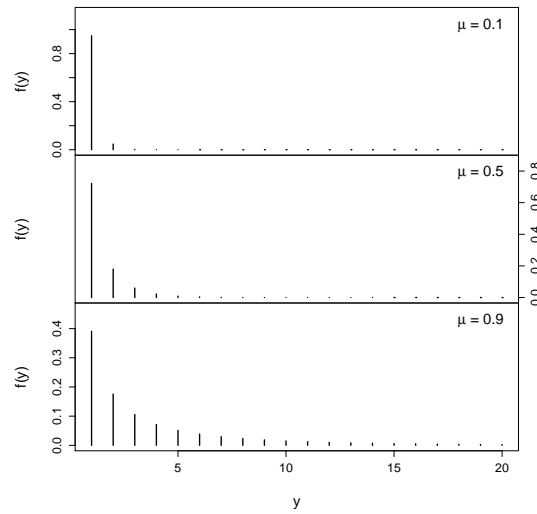
FIGURE 5.2: The logarithmic,  $\text{LG}(\mu)$ , distribution, with  $\mu = 0.1, 0.5, 0.9$ .

TABLE 5.3: Logarithmic distribution.

$\text{LG}(\mu)$	
Ranges	
$Y$	$1, 2, 3 \dots$
$\mu$	$0 < \mu < 1$
Distribution measures	
mean <sup>a</sup>	$\alpha\mu(1 - \mu)^{-1}$ where $\alpha = -[\log(1 - \mu)]^{-1}$
mode <sup>a</sup>	1
variance <sup>a</sup>	$\alpha\mu(1 - \alpha\mu)(1 - \mu)^{-2}$
skewness <sup>a</sup>	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_3 = \alpha\mu(1 + \mu - 3\alpha\mu + 2\alpha^2\mu^2)(1 - \mu)^{-3} \end{cases}$
excess	$\begin{cases} k_4/[\text{Var}(Y)]^2 \text{ where} \\ k_4 = \alpha\mu[1 + 4\mu + \mu^2 - \alpha\mu(7 + 4\mu) + 12\alpha^2\mu^2 - 6\alpha^3\mu^3](1 - \mu)^{-4} \end{cases}$
kurtosis	
PGF <sup>a</sup>	$\frac{\log(1 - \mu t)}{\log(1 - \mu)}$ for $0 < t < \mu^{-1}$
pf <sup>a</sup>	$\frac{\alpha\mu^y}{y}$
Reference	<sup>a</sup> Johnson et al. [2005], Section 7.1, p302-307, parameterized by $\theta = \mu$

### 5.1.3 Poisson: P0

The probability function of the Poisson distribution, denoted by  $P0(\mu)$ , is given by

$$P(Y = y | \mu) = \frac{e^{-\mu} \mu^y}{y!} \quad (5.3)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$ . Properties of the distribution are given in Table 5.4. Note in particular that  $E(Y) = \text{Var}(Y) = \mu$ , and hence the index of dispersion  $\text{Var}(Y)/E(Y)$  is equal to one. For distributions with  $\text{Var}(Y) > E(Y)$  we have overdispersion relative to the Poisson distribution, and for those with  $\text{Var}(Y) < E(Y)$  we have underdispersion. The distribution is positively skew for small values of  $\mu$ , but almost symmetric for large  $\mu$  values. As  $y \rightarrow \infty$ ,  $P(Y = y) \sim q \exp[y(\log \mu + 1) - (y + 0.5) \log y]$  where  $q = e^{-\mu} \sqrt{2\pi}$ , (using Stirling's approximation to  $y!$ ), which decreases faster than an exponential  $\exp(-y)$ . Note that  $\log P(Y = y) \sim -y \log y$  as  $y \rightarrow \infty$ .

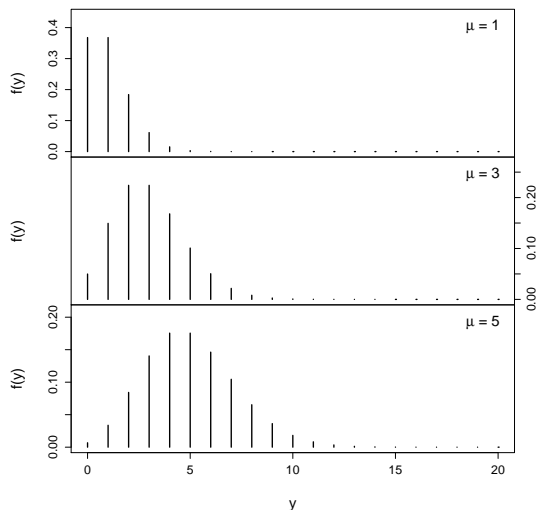


FIGURE 5.3: The Poisson,  $P0(\mu)$ , distribution, with  $\mu = 1, 3, 5$ .

TABLE 5.4: Poisson distribution.

$\text{PO}(\mu)$	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ , mean
Distribution measures	
mean	$\mu$
mode	$\begin{cases} \lfloor \mu \rfloor & \text{if } \mu \text{ is not an integer} \\ \mu - 1 \text{ and } \mu & \text{if } \mu \text{ is an integer} \end{cases}$
variance	$\mu$
skewness	$\mu^{-0.5}$
excess kurtosis	$\mu^{-1}$
PGF	$e^{\mu(t-1)}$
pf	$\frac{e^{-\mu} \mu^y}{y!}$
cdf	$\frac{\Gamma(y+1, \mu)}{\Gamma(y)}$
Reference	Johnson et al. [2005] Sections 4.1, 4.3, 4.4, p156, p161-165, p307
Note	$\lfloor \alpha \rfloor$ is the largest integer less than or equal to $\alpha$ $\Gamma(\alpha, x) = \int_x^\infty t^{\alpha-1} e^{-t} dt$ is the complement of the incomplete gamma function

#### 5.1.4 Yule: YULE

The probability function of the Yule distribution, denoted by  $\text{YULE}(\mu)$ , is given by

$$P(Y = y | \mu) = (\mu^{-1} + 1)B(y + 1, \mu^{-1} + 2) \quad (5.4)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$ . Note that this parameterization only includes Yule distributions with a finite mean  $\mu$ . The mode is always at zero, and the probabilities always decrease with increasing  $Y$ . The  $\text{YULE}(\mu)$  distribution is a special case of the  $\text{WARING}(\mu, \sigma)$  where  $\mu = \sigma$ . It can be shown (using equation (1.32) of Johnson et al. [2005, p8]) that as  $y \rightarrow \infty$ ,  $P(Y = y | \mu) \sim qy^{-(\mu^{-1}+2)}$  where  $q = (\mu^{-1} + 1)\Gamma(\mu^{-1} + 2)$ . Hence the  $\text{YULE}(\mu)$  distribution has a heavy tail, especially for large  $\mu$ .

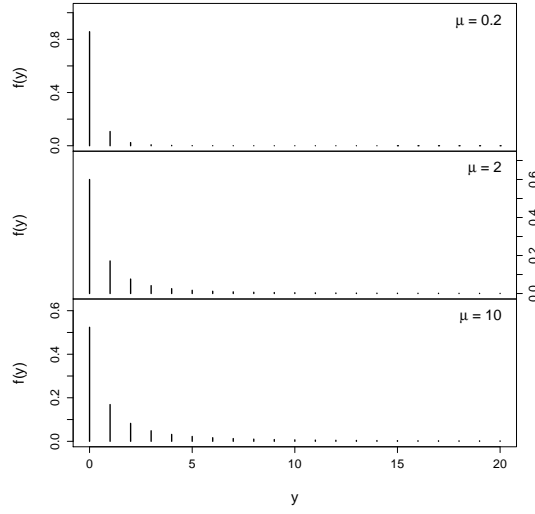
FIGURE 5.4: The Yule,  $\text{YULE}(\mu)$ , distribution, with  $\mu = 0.2, 2, 10$ .

TABLE 5.5: Yule distribution.

$\text{YULE}(\mu)$	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ , mean
Distribution measures	
mean	$\mu$
mode	0
variance	$\begin{cases} \mu(\mu+1)^2(1-\mu)^{-1} & \text{if } \mu < 1 \\ \infty & \text{if } \mu \geq 1 \end{cases}$
skewness	$\begin{cases} (2\mu+1)^2(1-\mu)^{0.5}(\mu+1)^{-1}(1-2\mu)^{-1}\mu^{-0.5} & \text{if } \mu < 1/2 \\ \infty & \text{if } \mu \geq 1/2 \end{cases}$
excess kurtosis	$\begin{cases} \frac{(1+11\mu+18\mu^2-6\mu^3-36\mu^4)}{\mu(\mu+1)(1-2\mu)(1-3\mu)} & \text{if } \mu < 1/3 \\ \infty & \text{if } \mu \geq 1/3 \end{cases}$
PGF	$(\mu+1)(2\mu+1)^{-1} {}_2F_1(1, 1; 3 + \mu^{-1}; t)$
pf	$(\mu^{-1} + 1)B(y+1, \mu^{-1} + 2)$
cdf	$1 - (y+1)B(y+1, 2 + \mu^{-1})$
Reference	Set $\sigma = \mu$ in $\text{WARING}(\mu, \sigma)$



### 5.1.5 Zipf: ZIPF

The probability function of the Zipf distribution, denoted by  $\text{ZIPF}(\mu)$ , is given by

$$P(Y = y | \mu) = \frac{y^{-(\mu+1)}}{\zeta(\mu+1)} \quad (5.5)$$

for  $y = 1, 2, 3, \dots$ , where  $\mu > 0$  and  $\zeta(b) = \sum_{i=1}^{\infty} i^{-b}$  is the Riemann zeta function. Note that the range of  $Y$  starts from 1. The mode of  $Y$  is always at 1, and the probabilities always decrease with increasing  $Y$ .

This distribution is also known as the Riemann zeta distribution or the discrete Pareto distribution. as  $y \rightarrow \infty$  (and all  $y$ ),  $P(Y = y | \mu) = qy^{-(\mu+1)}$  where  $q = [\zeta(\mu+1)]^{-1}$ , so the  $\text{ZIPF}(\mu)$  distribution has a very heavy tail especially for  $\mu$  close to zero. It is suitable for very heavy-tailed count data, as can be seen from Figure 5.5 where it is plotted for  $\mu = 0.1, 0.5, 1$ .

The  $r$ th raw moment is  $E(Y^r) = \zeta(\mu - r + 1)/\zeta(\mu + 1)$ , provided that  $\mu > r$ , [Johnson et al., 2005, p528]. Hence this gives the mean, variance, skewness, and excess kurtosis of  $Y$ . The mean increases as  $\mu$  decreases and is infinite if  $\mu \leq 1$ .

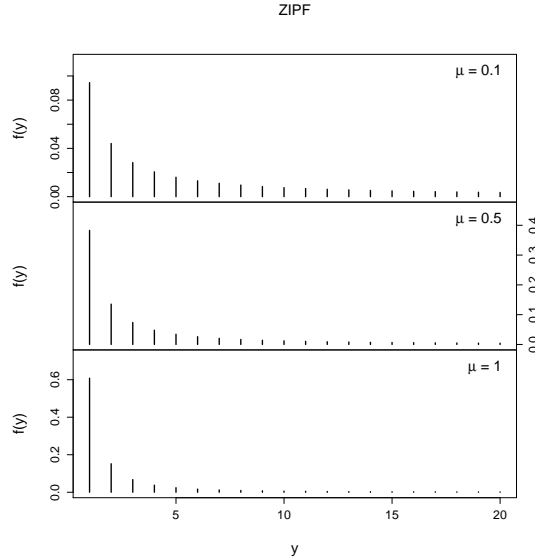


FIGURE 5.5: The  $\text{ZIPF}(\mu)$  distribution, with  $\mu = 0.1, 0.5, 1$ .

TABLE 5.6: ZIPF distribution.

ZIPF( $\mu$ )	
Ranges	
$Y$	$1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$
Distribution measures	
mean	$\begin{cases} \zeta(\mu)/\zeta(\mu+1) & \text{if } \mu > 1 \\ \infty & \text{if } \mu \leq 1 \end{cases}$
mode	1
variance	$\begin{cases} \{\zeta(\mu+1)\zeta(\mu-1) - [\zeta(\mu)]^2\} / [\zeta(\mu+1)]^2 & \text{if } \mu > 2 \\ \infty & \text{if } \mu \leq 2 \end{cases}$
skewness	$\begin{cases} \mu_3 / [\text{Var}(Y)]^{1.5} & \text{where} \\ \mu_3 = \{[\zeta(\mu+1)]^2 \zeta(\mu-2) - 3\zeta(\mu+1)\zeta(\mu)\zeta(\mu-1) + 2[\zeta(\mu)]^3\} / [\zeta(\mu+1)]^3 & \text{if } \mu > 3 \\ \infty & \text{if } \mu \leq 3 \end{cases}$
excess kurtosis	$\begin{cases} \{\mu_4 / [\text{Var}(Y)]^2\} - 3 & \text{where} \\ \mu_4 = \{[\zeta(\mu+1)]^3 \zeta(\mu-3) - 4[\zeta(\mu+1)]^2 \zeta(\mu)\zeta(\mu-2) + 6\zeta(\mu+1)[\zeta(\mu)]^2 \zeta(\mu-1) - 3[\zeta(\mu)]^4\} / [\zeta(\mu+1)]^4 & \text{if } \mu > 4 \\ \infty & \text{if } \mu \leq 4 \end{cases}$
PGF <sup>a</sup>	$t\phi(t, \mu+1, 1) / \phi(1, \mu+1, 1)$
pf <sup>a</sup>	$[y^{(\mu+1)} \zeta(\mu+1)]^{-1}$
Reference	<sup>a</sup> Johnson et al. [2005] Section 11.2.20, p527-528, where $\rho = \mu$
Notes	$\zeta(b) = \sum_{i=1}^{\infty} i^{-b}$ is the Riemann zeta function $\phi(a, b, c) = \sum_{i=0}^{\infty} \frac{a^i}{(i+c)^b}$ , for $c \neq 0, -1, -2$ , is the Lerch function

## 5.2 Two-parameter count distributions

### 5.2.1 Double Poisson: DP0

The double Poisson distribution, denoted by  $\text{DP0}(\mu, \sigma)$ , has probability function

$$P(Y = y | \mu, \sigma) = c(\mu, \sigma) \sigma^{-1/2} e^{-\mu/\sigma} \left(\frac{\mu}{y}\right)^{y/\sigma} \frac{e^{y/\sigma-y} y^y}{y!} \quad (5.6)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$ ,  $\sigma > 0$  and  $c(\mu, \sigma)$  is a normalizing constant (ensuring that the distribution probabilities sum to one) given by

$$c(\mu, \sigma) = \left[ \sum_{y=0}^{\infty} \sigma^{-1/2} e^{-\mu/\sigma} \left(\frac{\mu}{y}\right)^{y/\sigma} \frac{e^{y/\sigma-y} y^y}{y!} \right]^{-1} \quad (5.7)$$

(Lindsey [1995, p131], reparameterized by  $\nu = \mu$  and  $\psi = 1/\sigma$ ).

The double Poisson distribution is a special case of the double exponential family of Efron [1986]. It has approximate mean  $\mu$  and approximate variance  $\sigma\mu$ . The  $\text{DP0}(\mu, \sigma)$  distribution is a  $\text{P0}(\mu)$  distribution if  $\sigma = 1$ . It is (approximately) an overdispersed Poisson distribution if  $\sigma > 1$  and underdispersed Poisson if  $\sigma < 1$ . Unlike some other implementations, **gamlss.dist** approximates  $c(\mu, \sigma)$  using a finite sum with a very large number of terms ( $3 \times \max(y)$ ) in equation (5.7), rather than a potentially less accurate functional approximation of  $c(\mu, \sigma)$ . As  $y \rightarrow \infty$ ,  $\log P(Y = y | \mu, \sigma) \sim -(y \log y)/\sigma$ .

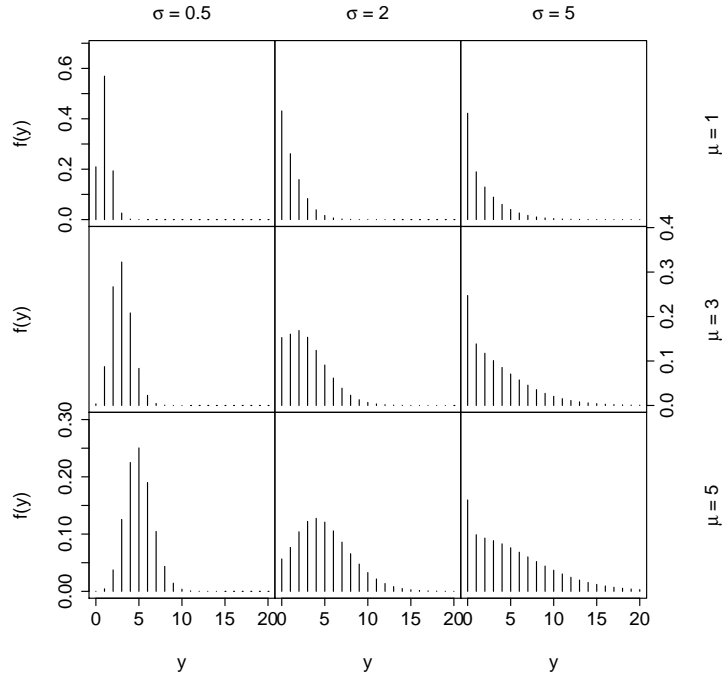


FIGURE 5.6: The double Poisson,  $\text{DP0}(\mu, \sigma)$ , distribution with  $\mu = 1, 3, 5$  and  $\sigma = .5, 2, 5$ .

### 5.2.2 Generalized Poisson: GP0

The probability function of the generalized Poisson distribution [Consul and Jain, 1973], [Consul, 1989], [Poortema, 1999], [Johnson et al., 2005, p336], is given by

$$P(Y = y | \theta, \lambda) = \frac{\theta(\theta + \lambda y)^{y-1} e^{-(\theta + \lambda y)}}{y!} \quad (5.8)$$

for  $y = 0, 1, 2, \dots$  where  $\theta > 0$  and  $0 \leq \lambda \leq 1$ . The generalized Poisson distribution was derived by Consul and Jain [1973] as an approximation of a generalized negative binomial distribution. In recognition of P. C. Consul's contribution to this distribution, it is sometimes called *Consul's generalized Poisson distribution*. The mean and the

variance of the generalized Poisson distribution are given by  $E(Y) = \theta/(1 - \lambda)$  and  $\text{Var}(Y) = \theta/(1 - \lambda)^3$ , [Johnson et al., 2005, p337-338].

In **gamlss.dist**, a parameterization of the generalized Poisson distribution which is more suitable for regression modeling is used. This is given by reparameterizing (5.8) by setting

$$\mu = \frac{\theta}{1 - \lambda} \quad \text{and} \quad \sigma = \frac{\lambda}{\theta}$$

and hence

$$\theta = \frac{\mu}{1 + \sigma\mu} \quad \text{and} \quad \lambda = \frac{\sigma\mu}{1 + \sigma\mu}.$$

This gives the probability function, denoted by  $\text{GP0}(\mu, \sigma)$ :

$$P(Y = y | \mu, \sigma) = \left( \frac{\mu}{1 + \sigma\mu} \right)^y \frac{(1 + \sigma y)^{y-1}}{y!} \exp \left[ \frac{-\mu(1 + \sigma y)}{1 + \sigma\mu} \right] \quad (5.9)$$

for  $y = 0, 1, 2, \dots$ , where  $\mu > 0$  and  $\sigma > 0$ . The mean and variance of this version of the distribution are  $E(Y) = \mu$  and  $\text{Var}(Y) = \mu(1 + \sigma\mu)^2$ , which is overdispersed Poisson since  $\sigma > 0$ . As  $y \rightarrow \infty$ ,  $\log P(Y = y | \mu, \sigma) \sim -y \{ \log [1 + (\mu\sigma)^{-1}] - (1 + \mu\sigma)^{-1} \}$ .

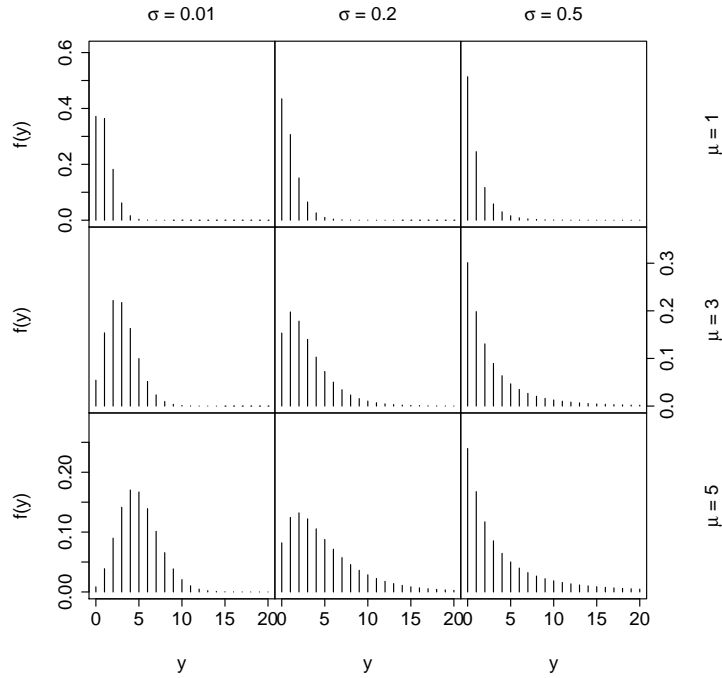


FIGURE 5.7: The generalized Poisson,  $\text{GP0}(\mu, \sigma)$ , distribution, with  $\mu = 1, 3, 5$  and  $\sigma = 0.01, 0.2, 0.5$ .

TABLE 5.7: Generalized Poisson distribution.

GPO( $\mu, \sigma$ )	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ , mean
$\sigma$	$0 < \sigma < \infty$ , dispersion parameter
Distribution measures	
mean	$\mu$
variance	$\mu (1 + \sigma \mu)^2$
skewness	$(1 + 3\sigma \mu) / \mu^{0.5}$
excess kurtosis	$(1 + 10\sigma \mu + 15\sigma^2 \mu^2) / \mu$
pf	$\left( \frac{\mu}{1 + \sigma \mu} \right)^y \frac{(1 + \sigma y)^{y-1}}{y!} \exp \left[ \frac{-\mu (1 + \sigma y)}{1 + \sigma \mu} \right]$
Reference	Johnson et al. [2005] p336-339 reparameterized by $\theta = \mu / (1 + \sigma \mu)$ and $\lambda = \sigma \mu / (1 + \sigma \mu)$ and hence $\mu = \theta / (1 - \lambda)$ and $\sigma = \lambda / \theta$

### 5.2.3 Negative binomial: NBI, NBII

**Negative binomial type I, NBI** The probability function of the negative binomial distribution type I, denoted by NBI( $\mu, \sigma$ ), is given by

$$P(Y = y | \mu, \sigma) = \frac{\Gamma(y + \frac{1}{\sigma})}{\Gamma(\frac{1}{\sigma})\Gamma(y + 1)} \left( \frac{\sigma \mu}{1 + \sigma \mu} \right)^y \left( \frac{1}{1 + \sigma \mu} \right)^{1/\sigma}$$

for  $y = 0, 1, 2, 3 \dots$ , where  $\mu > 0$ ,  $\sigma > 0$ . The mean and variance are  $E(Y) = \mu$  and  $\text{Var}(Y) = \mu + \sigma \mu^2$ . The above parameterization is equivalent to that used by Anscombe [1950], with the exception that he used  $\alpha = 1/\sigma$ , [Johnson et al., 2005, p209]. The Poisson, PO( $\mu$ ), distribution is the limiting case of NBI( $\mu, \sigma$ ) as  $\sigma \rightarrow 0$ .

[Note that the original parameterization of the negative binomial distribution, NBo( $k, \pi$ ), is given by setting  $\mu = k(1 - \pi)/\pi$  and  $\sigma = 1/k$ , giving

$$P(Y = y | \pi) = \frac{\Gamma(y + k)}{\Gamma(y + 1)\Gamma(k)} (1 - \pi)^y \pi^k$$

for  $y = 0, 1, 2, 3 \dots$ , where  $k > 0$  and  $0 < \pi < 1$ , [Johnson et al., 2005, p209]. Hence  $\pi = 1/(1 + \mu\sigma)$  and  $k = 1/\sigma$ . When  $k$  is an integer, this version has the interpretation of being the distribution of the number of failures until the  $k$ th success, in independent Bernoulli trials, where the probability of success in each trial is  $\pi$ . The NBo( $k, \pi$ ) distribution is not available in **gamlss.dist**.]

As  $y \rightarrow \infty$ ,  $P(Y = y | \mu, \sigma) \sim q \exp \left[ -y \log \left( 1 + \frac{1}{\mu\sigma} \right) + \left( \frac{1}{\sigma} - 1 \right) \log y \right]$  where  $q = \left[ \Gamma(1/\sigma) (1 + \sigma \mu)^{1/\sigma} \right]^{-1}$ , essentially an exponential tail. Note  $\log P(Y = y | \mu, \sigma) \sim -y \log \left( 1 + \frac{1}{\mu\sigma} \right)$  as  $y \rightarrow \infty$ .

See  $\text{NBII}(\mu, \sigma)$  below with variance  $\text{Var}(Y) = \mu + \sigma\mu$  for an alternative parameterization. Also see  $\text{NBF}(\mu, \sigma, \nu)$  in Section 5.3.4 with variance  $\text{Var}(Y) = \mu + \sigma\mu^\nu$  for a family of reparameterizations of the  $\text{NBI}(\mu, \sigma)$ .

TABLE 5.8: Negative binomial type I distribution.

$\text{NBI}(\mu, \sigma)$	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ , mean
$\sigma$	$0 < \sigma < \infty$ , dispersion
Distribution measures	
mean	$\mu$
mode	$\begin{cases} \lfloor (1 - \sigma)\mu \rfloor & \text{if } (1 - \sigma)\mu \text{ is not an integer and } \sigma < 1 \\ (1 - \sigma)\mu - 1 \text{ and } (1 - \sigma)\mu & \text{if } (1 - \sigma)\mu \text{ is an integer and } \sigma < 1 \\ 0 & \text{if } \sigma \geq 1 \end{cases}$
variance	$\mu + \sigma\mu^2$
skewness	$(1 + 2\mu\sigma)(\mu + \sigma\mu^2)^{-0.5}$
excess kurtosis	$6\sigma + (\mu + \sigma\mu^2)^{-1}$
PGF	$[1 + \mu\sigma(1 - t)]^{-1/\sigma}$ for $0 < t < 1 + (\mu\sigma)^{-1}$
pf <sup>a</sup>	$\frac{\Gamma(y + \sigma^{-1})}{\Gamma(\sigma^{-1})\Gamma(y + 1)} \left( \frac{\sigma\mu}{1 + \sigma\mu} \right)^y \left( \frac{1}{1 + \sigma\mu} \right)^{1/\sigma}$
cdf	$1 - \frac{B(y + 1, \sigma^{-1}, \mu\sigma(1 + \mu\sigma)^{-1})}{B(y + 1, \sigma^{-1})}$
Reference	Johnson et al. [2005], Sections 5.1 to 5.5, p209-217, reparameterized by $p = 1/(1 + \mu\sigma)$ and $k = 1/\sigma$ and hence $\mu = k(1 - p)/p$ and $\sigma = 1/k$ <sup>a</sup> McCullagh and Nelder [1989] p 373 reparameterized by $\alpha = \mu\sigma$ and $k = 1/\sigma$ .
Note	$\lfloor \alpha \rfloor$ is the largest integer less than or equal to $\alpha$ $B(\alpha, \beta, x) = \int_0^x t^{\alpha-1} (1 - t)^{\beta-1} dt$ is the incomplete beta function

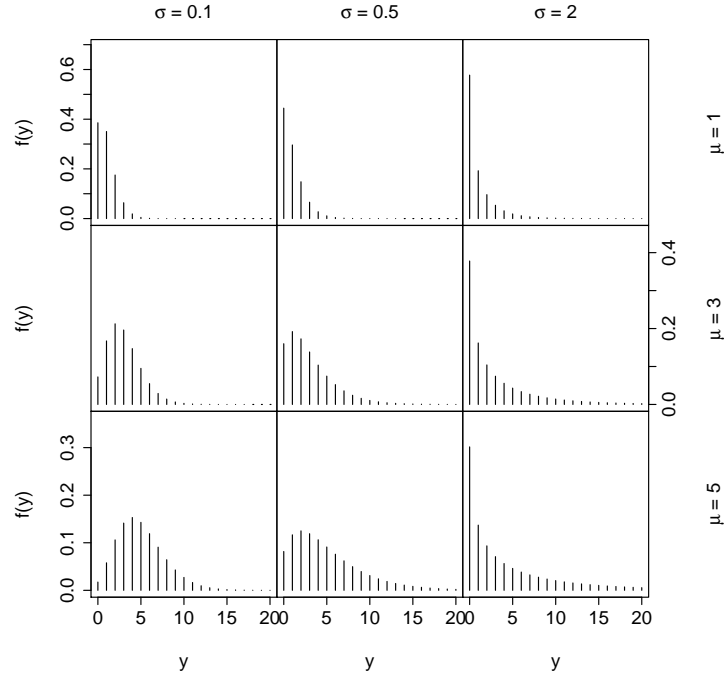


FIGURE 5.8: The negative binomial type I,  $\text{NBI}(\mu, \sigma)$ , distribution, with  $\mu = 1, 3, 5$  and  $\sigma = 0.1, 0.5, 2$ .

### Negative binomial type II, NBII

The probability function of the negative binomial type II distribution, denoted by  $\text{NBII}(\mu, \sigma)$ , is given by

$$P(Y = y | \mu, \sigma) = \frac{\Gamma(y + \frac{\mu}{\sigma}) \sigma^y}{\Gamma(\frac{\mu}{\sigma}) \Gamma(y + 1) (1 + \sigma)^{y + \mu/\sigma}}$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$  and  $\sigma > 0$ .

This parameterization was used by Evans [1953], and is obtained by reparameterizing  $\sigma$  to  $\sigma/\mu$  in  $\text{NBI}(\mu, \sigma)$ . The important difference between the NBI and NBII parameterizations is the variance-mean relationship: both distributions have  $E(Y) = \mu$ ; in NBI the variance is  $\text{Var}(Y) = \mu(1 + \sigma\mu)$ , (i.e. the variance is quadratic in  $\mu$ ), and in NBII it is  $\text{Var}(Y) = \mu(1 + \sigma)$ , (i.e. the variance is linear in  $\mu$ ).

TABLE 5.9: Negative binomial Type II distribution.

NBI( $\mu, \sigma$ )	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ , mean
$\sigma$	$0 < \sigma < \infty$ , dispersion
Distribution measures	
mean	$\mu$
mode	$\begin{cases} \lfloor \mu - \sigma \rfloor & \text{if } (\mu - \sigma) \text{ is not an integer and } \sigma < \mu \\ (\mu - \sigma - 1) \text{ and } (\mu - \sigma) & \text{if } (\mu - \sigma) \text{ is an integer and } \sigma < \mu \\ 0 & \text{if } \sigma \geq \mu \end{cases}$
variance	$\mu + \sigma\mu$
skewness	$(1 + 2\sigma)(\mu + \sigma\mu)^{-0.5}$
excess kurtosis	$6\sigma\mu^{-1} + (\mu + \sigma\mu)^{-1}$
PGF	$[1 + \sigma(1 - t)]^{-\mu/\sigma}$ for $0 < t < 1 + \sigma^{-1}$
pf	$\frac{\Gamma(y + \mu\sigma^{-1})}{\Gamma(\mu\sigma^{-1})\Gamma(y + 1)} \left(\frac{\sigma}{1 + \sigma}\right)^y \left(\frac{1}{1 + \sigma}\right)^{\mu/\sigma}$
cdf	$1 - \frac{B(y + 1, \mu\sigma^{-1}, \sigma(1 + \sigma)^{-1})}{B(y + 1, \mu\sigma^{-1})}$
Reference	Reparameterize $\sigma_1$ to $\sigma/\mu$ in NBI( $\mu, \sigma_1$ )



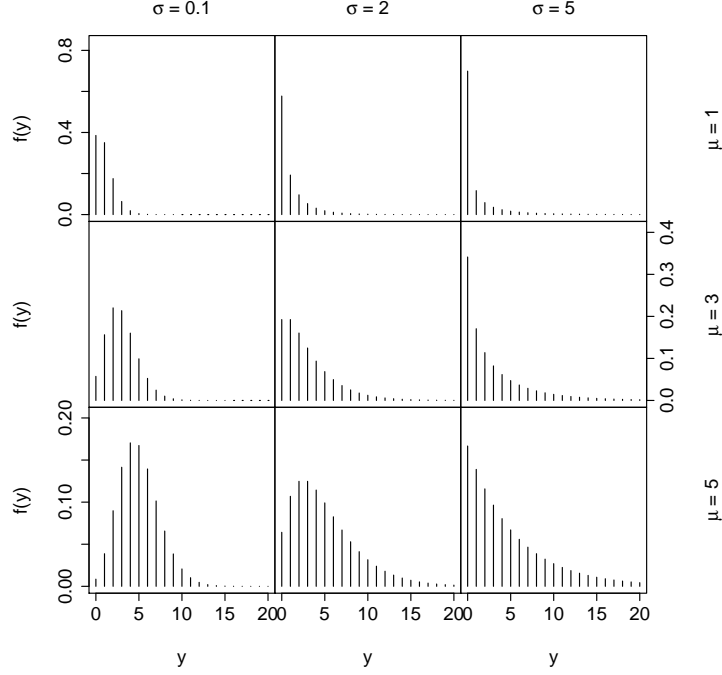


FIGURE 5.9: The negative binomial type II,  $\text{NBII}(\mu, \sigma)$ , distribution, with  $\mu = 1, 3, 5$  and  $\sigma = 0.1, 2, 5$ .

#### 5.2.4 Poisson-inverse Gaussian: FIG, FIG2

##### First parameterization, FIG

The probability function of the Poisson-inverse Gaussian distribution, denoted by  $\text{FIG}(\mu, \sigma)$ , is given by

$$P(Y = y | \mu, \sigma) = \left( \frac{2\alpha}{\pi} \right)^{1/2} \frac{\mu^y e^{1/\sigma} K_{y-\frac{1}{2}}(\alpha)}{y! (\alpha\sigma)^y} \quad (5.10)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$ ,  $\sigma > 0$ ,  $\alpha^2 = \sigma^{-2} + 2\mu\sigma^{-1}$  and  $\alpha > 0$  and  $K_\lambda(t)$  is the modified Bessel function of the second kind given by  $K_\lambda(t) = \frac{1}{2} \int_0^\infty x^{\lambda-1} \exp \left[ -\frac{1}{2}t(x + x^{-1}) \right] dx$ , [Abramowitz and Stegun, 1965, Section 9.6, p 374].

Note that  $\sigma = \left[ (\mu^2 + \alpha^2)^{0.5} - \mu \right]^{-1}$ . This parameterization was used by Dean et al. [1989], and it is the special case of the **gamlss.dist** distributions **SI**( $\mu, \sigma, \nu$ ) and **SICHEL**( $\mu, \sigma, \nu$ ) when  $\nu = -\frac{1}{2}$ . The Poisson distribution is the limiting case of  $\text{FIG}(\mu, \sigma)$  as  $\sigma \rightarrow 0$ .

The Bessel function  $K_\lambda(t)$  in general presents challenges in computation; however, when the order  $\lambda$  of the Bessel function is a half-integer, as it is in (5.10), computations are simplified considerably as

$$K_{-1/2}(t) = K_{1/2}(t) = \sqrt{\frac{\pi}{2t}} e^{-t}$$

and use is made of the recurrence relation

$$K_{\lambda+1}(t) = \frac{2\lambda}{t} K_{\lambda}(t) + K_{\lambda-1}(t) .$$

As  $y \rightarrow \infty$ ,  $P(Y = y | \mu, \sigma) \sim r \exp \left[ -y \log \left( 1 + \frac{1}{2\mu\sigma} \right) - \frac{3}{2} \log y \right]$ , where  $r$  does not depend on  $y$ , i.e. essentially an exponential tail. Note that  $\log P(Y = y | \mu, \sigma) \sim -y \log \left( 1 + \frac{1}{2\mu\sigma} \right)$  as  $y \rightarrow \infty$ .

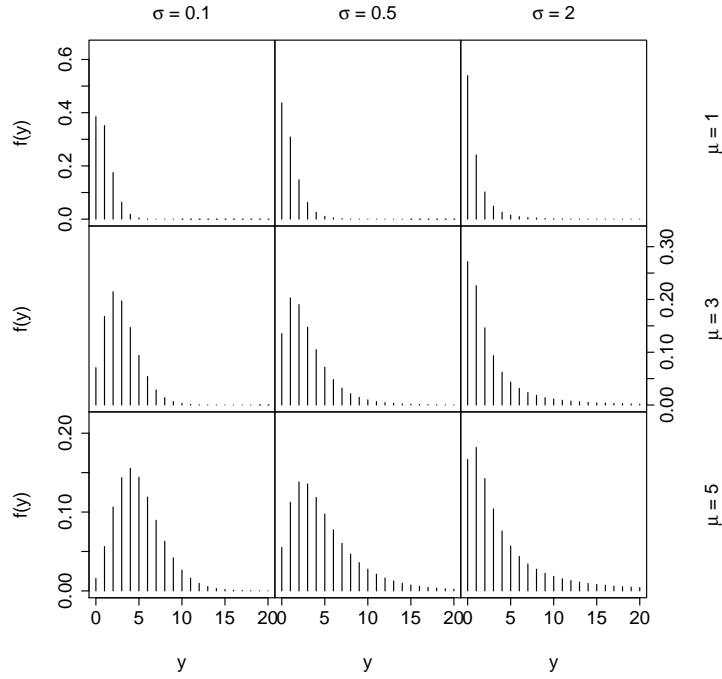


FIGURE 5.10: The Poisson-inverse Gaussian,  $\text{PIG}(\mu, \sigma)$ , distribution, with  $\mu = 1, 3, 5$  and  $\sigma = 0.1, 0.5, 2$ .

TABLE 5.10: Poisson-inverse Gaussian distribution.

PIG( $\mu, \sigma$ )	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ , mean
$\sigma$	$0 < \sigma < \infty$ , dispersion
Distribution measures	
mean	$\mu$
variance	$\mu + \sigma\mu^2$
skewness	$(1 + 3\mu\sigma + 3\mu^2\sigma^2)(1 + \mu\sigma)^{-1.5}\mu^{-0.5}$
excess kurtosis	$(1 + 7\mu\sigma + 18\mu^2\sigma^2 + 15\mu^3\sigma^3)(1 + \mu\sigma)^{-2}\mu^{-1}$
PGF <sup>a</sup>	$e^{1/\sigma - q}$ where $q^2 = \sigma^{-2} + 2\mu(1 - t)\sigma^{-1}$
pf <sup>a</sup>	$\left(\frac{2\alpha}{\pi}\right)^{1/2} \frac{\mu^y e^{1/\sigma} K_{y-\frac{1}{2}}(\alpha)}{y!(\alpha\sigma)^y}$ where $\alpha^2 = \sigma^{-2} + 2\mu\sigma^{-1}$
Reference	Set $\nu = -\frac{1}{2}$ (and hence $c = 1$ ) in <b>SICHEL</b> ( $\mu, \sigma, \nu$ ), see also <sup>a</sup> Dean et al. [1989]

**Second parameterization, PIG2**

In the second parameterization of the Poisson-inverse Gaussian distribution, denoted **PIG2**( $\mu, \sigma$ ), the probability function is given by

$$P(Y = y | \mu, \sigma) = \left(\frac{2\sigma}{\pi}\right)^{1/2} \frac{\mu^y e^{1/\sigma} K_{y-\frac{1}{2}}(\sigma)}{y!(\sigma\alpha)^y} \quad (5.11)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$ ,  $\sigma > 0$  and  $\alpha = [(\mu^2 + \sigma^2)^{0.5} - \mu]^{-1}$ . Note that  $\sigma^2 = \alpha^{-2} + 2\mu\alpha^{-1}$ . Currently under development in **gamlss.dist**.

This parameterization was given by Stein et al. [1987] and has the advantage that  $\mu$  and  $\sigma$  are informationally orthogonal (and hence their maximum likelihood estimators are asymptotically uncorrelated). Heller et al. [2018] demonstrate that this results in (5.11) having more robust estimation of the model for the mean parameter  $\mu$ , under misspecification of the model for  $\sigma$ . Note however that (5.11) has the disadvantage of a more complicated variance-mean relationship.

The **PIG2** parameterization (5.11) is given by interchanging  $\sigma$  and  $\alpha$  in (5.10), i.e. in (5.10)  $\sigma$  is reparameterized to  $[(\mu^2 + \sigma^2)^{0.5} - \mu]^{-1}$  giving

$$\text{PIG2}(\mu, \sigma) = \text{PIG}(\mu, [(\mu^2 + \sigma^2)^{0.5} - \mu]^{-1})$$

and

$$\text{PIG}(\mu, \sigma) = \text{PIG2}(\mu, \sqrt{\sigma^{-2} + 2\mu\sigma^{-1}}).$$

The Poisson is the limiting distribution of **PIG2**( $\mu, \sigma$ ) as  $\sigma \rightarrow \infty$  and the variance of **PIG2**( $\mu, \sigma$ ) increases with decreasing  $\sigma$ . As  $y \rightarrow \infty$ ,  $P(Y = y | \mu, \sigma) \sim$

$r \exp \left[ -y \log \left( 1 + \frac{1}{2\mu\alpha} \right) - \frac{3}{2} \log y \right]$ , where  $r$  does not depend on  $y$ , i.e. essentially an exponential tail. Note that  $\log P(Y = y|\mu, \sigma) \sim -y \log \left( 1 + \frac{1}{2\mu\alpha} \right)$  as  $y \rightarrow \infty$ .

TABLE 5.11: Second parameterization of Poisson-inverse Gaussian distribution.

PIG2( $\mu, \sigma$ )	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ , mean
$\sigma$	$0 < \sigma < \infty$ , dispersion
Distribution measures	
mean	$\mu$
variance	$\mu + \alpha\mu^2 = \mu + \frac{\mu^2}{(\mu^2 + \sigma^2)^{0.5} - \mu}$ where $\alpha = [(\mu^2 + \sigma^2)^{0.5} - \mu]^{-1}$
skewness	$(1 + 3\mu\alpha + 3\mu^2\alpha^2)(1 + \mu\alpha)^{-1.5}\mu^{-0.5}$
excess kurtosis	$(1 + 7\mu\alpha + 18\mu^2\alpha^2 + 15\mu^3\alpha^3)(1 + \mu\alpha)^{-2}\mu^{-1}$
PGF <sup>a</sup>	$e^{1/\alpha - q}$ where $q^2 = \alpha^{-2} + 2\mu(1 - t)\alpha^{-1}$
pf <sup>a</sup>	$\left( \frac{2\sigma}{\pi} \right)^{1/2} \frac{\mu^y e^{1/\alpha} K_{y-\frac{1}{2}}(\sigma)}{y!(\sigma\alpha)^y}$
Reference	<sup>a</sup> Stein et al. [1987], equation (2.1) with $(\xi, \alpha)$ replaced by $(\mu, \sigma)$

### 5.2.5 Waring: WARING

The probability function of the Waring distribution (also called the beta geometric), denoted by  $\text{WARING}(\mu, \sigma)$ , is given by

$$P(Y = y|\mu, \sigma) = \frac{B(y + \mu\sigma^{-1}, \sigma^{-1} + 2)}{B(\mu\sigma^{-1}, \sigma^{-1} + 1)} \quad (5.12)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$  and  $\sigma > 0$ . Note that this parameterization of  $\text{WARING}(\mu, \sigma)$  only includes Waring distributions with finite mean  $\mu$ . The  $\text{WARING}(\mu, \sigma)$  distribution is a reparameterization of the distribution given in Wimmer and Altmann [1999, p643], where  $b = \sigma^{-1} + 1$  and  $n = \mu\sigma^{-1}$ . Hence  $\mu = n(b-1)^{-1}$  and  $\sigma = (b-1)^{-1}$ . It is also a reparameterization of the distribution given in equation 16.131 in Johnson et al. [2005, p290], where  $\alpha = \mu\sigma^{-1}$  and  $c = (\mu + 1)\sigma^{-1} + 1$ .

The  $\text{WARING}(\mu, \sigma)$  distribution is a special case of the beta negative binomial,  $\text{BNB}(\mu, \sigma, \nu)$ , distribution where  $\nu = 1$ . It can be derived as a beta mixture of geometric distributions, by assuming  $Y|\pi \sim \text{GEOMo}(\pi)$ , where  $\pi \sim \text{BEo}(b, n)$ ,  $b = \sigma^{-1} + 1$  and  $n = \mu\sigma^{-1}$ . Hence the  $\text{WARING}(\mu, \sigma)$  distribution can be considered as an overdispersed geometric distribution.

As  $y \rightarrow \infty$ ,

$$P(Y = y | \mu, \sigma) \sim qy^{-(\sigma^{-1}+2)}$$

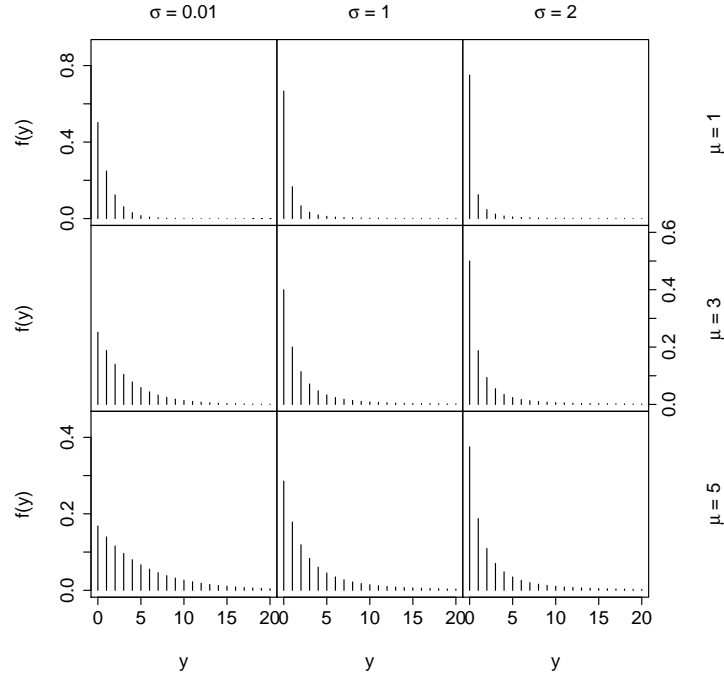
where

$$q = (\sigma^{-1} + 1) \Gamma([\mu + 1] \sigma^{-1} + 1) / \Gamma(\mu \sigma^{-1})$$

and hence the **WARING**( $\mu, \sigma$ ) has a heavy right tail, especially for large  $\sigma$ .

TABLE 5.12: Waring distribution.

<b>WARING</b> ( $\mu, \sigma$ )	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ , mean
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean	$\mu$
mode	0
variance	$\begin{cases} \mu(\mu + 1)(1 + \sigma)(1 - \sigma)^{-1} & \text{if } \sigma < 1 \\ \infty & \text{if } \sigma \geq 1 \end{cases}$
skewness	$\begin{cases} \frac{(2\mu + 1)(1 + 2\sigma)(1 - \sigma)^{1/2}}{\mu^{1/2}(\mu + 1)^{1/2}(1 + \sigma)^{1/2}(1 - 2\sigma)} & \text{if } \sigma < 1/2 \\ \infty & \text{if } \sigma \geq 1/2 \end{cases}$
excess kurtosis	$\begin{cases} \beta_2 - 3 & \text{if } \sigma < 1/3 \\ \infty & \text{if } \sigma \geq 1/3 \end{cases}$
	where $\beta_2 = \frac{(1 - \sigma) \{1 + 7\sigma + 6\sigma^2 + \mu(\mu + 1)[9 + 21\sigma + 18\sigma^2]\}}{\mu(\mu + 1)(1 + \sigma)(1 - 2\sigma)(1 - 3\sigma)}$
PGF <sup>a</sup>	$\frac{(\sigma + 1)}{(\mu + \sigma + 1)} {}_2F_1(\mu\sigma^{-1}, 1; [\mu + 2\sigma + 1]\sigma^{-1}; t)$
pf <sup>a, a<sub>2</sub></sup>	$\frac{B(y + \mu\sigma^{-1}, \sigma^{-1} + 2)}{B(\mu\sigma^{-1}, \sigma^{-1} + 1)}$
cdf <sup>a<sub>2</sub></sup>	$1 - \frac{\Gamma(y + \mu\sigma^{-1} + 1)\Gamma([\mu + 1]\sigma^{-1} + 1)}{\Gamma(y + [\mu + 1]\sigma^{-1} + 2)\Gamma(\mu\sigma^{-1})}$
Reference	<sup>a</sup> Wimmer and Altmann [1999], p643, reparameterized by $b = \sigma^{-1} + 1$ and $n = \mu\sigma^{-1}$ <sup>a<sub>2</sub></sup> <a href="http://reference.wolfram.com/language/ref/WaringYuleDistribution.html">http://reference.wolfram.com/  language/ref/WaringYuleDistribution.html</a> reparameterized by $\alpha = \sigma^{-1} + 1$ and $\beta = \mu\sigma^{-1}$ . Set $\nu = 1$ in <b>BNB</b> ( $\mu, \sigma, \nu$ )

FIGURE 5.11: The  $\text{WARING}(\mu, \sigma)$ , distribution, with  $\mu = 1, 3, 5$  and  $\sigma = 0.01, 1, 2$ .

### 5.2.6 Zero-adjusted logarithmic: ZALG

Let  $Y = 0$  with probability  $\sigma$ , and  $Y = Y_1$  where  $Y_1 \sim \text{LG}(\mu)$ , (logarithmic distribution), with probability  $(1 - \sigma)$ . Then  $Y$  has a zero-adjusted logarithmic distribution, denoted by  $\text{ZALG}(\mu, \sigma)$ , with probability function given by

$$P(Y = y | \mu, \sigma) = \begin{cases} \sigma & \text{if } y = 0 \\ (1 - \sigma)(\alpha \mu^y)/y & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (5.13)$$

where  $\alpha = -[\log(1 - \mu)]^{-1}$  for  $0 < \mu < 1$  and  $0 < \sigma < 1$ , see Johnson et al. [2005, p355]. For large (and all)  $y$ ,  $P(Y = y | \mu, \sigma) = (1 - \sigma)\alpha \exp(y \log \mu - \log y)$ , so  $\log P(Y = y | \mu, \sigma) \sim y \log \mu$  as  $y \rightarrow \infty$ .

TABLE 5.13: Zero-adjusted logarithmic distribution.

$\text{ZALG}(\mu, \sigma)$	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < 1$
$\sigma$	$0 < \sigma < 1, \sigma = P(Y = 0)$
Distribution measures	
mean	$(1 - \sigma) \alpha \mu (1 - \mu)^{-1}$ where $\alpha = -[\log(1 - \mu)]^{-1}$
mode	$\begin{cases} 0 & \text{if } \sigma > \frac{\alpha \mu}{(1 + \alpha \mu)} \\ 0 \text{ and } 1 & \text{if } \sigma = \frac{\alpha \mu}{(1 + \alpha \mu)} \\ 1 & \text{if } \sigma < \frac{\alpha \mu}{(1 + \alpha \mu)} \end{cases}$
variance	$(1 - \sigma) \alpha \mu [1 - (1 - \sigma) \alpha \mu] (1 - \mu)^{-2}$
skewness	$\begin{cases} \mu_3 / [\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_3 = (1 - \sigma) \alpha \mu [1 + \mu - 3(1 - \sigma) \alpha \mu + 2(1 - \sigma)^2 \alpha^2 \mu^2] (1 - \mu)^{-3} \end{cases}$
excess kurtosis	$\begin{cases} k_4 / [\text{Var}(Y)]^2 \text{ where} \\ k_4 = (1 - \sigma) \alpha \mu [1 + 4\mu + \mu^2 - (1 - \sigma) \alpha \mu (7 + 4\mu) + \\ 12(1 - \sigma)^2 \alpha^2 \mu^2 - 6(1 - \sigma)^3 \alpha^3 \mu^3] (1 - \mu)^{-4} \end{cases}$
PGF	$\sigma + (1 - \sigma) \frac{\log(1 - \mu t)}{\log(1 - \mu)} \text{ for } 0 < t < \mu^{-1}$
pf	$\begin{cases} \sigma & \text{if } y = 0 \\ (1 - \sigma) \alpha \mu^y / y & \text{if } y = 1, 2, 3 \dots \end{cases}$

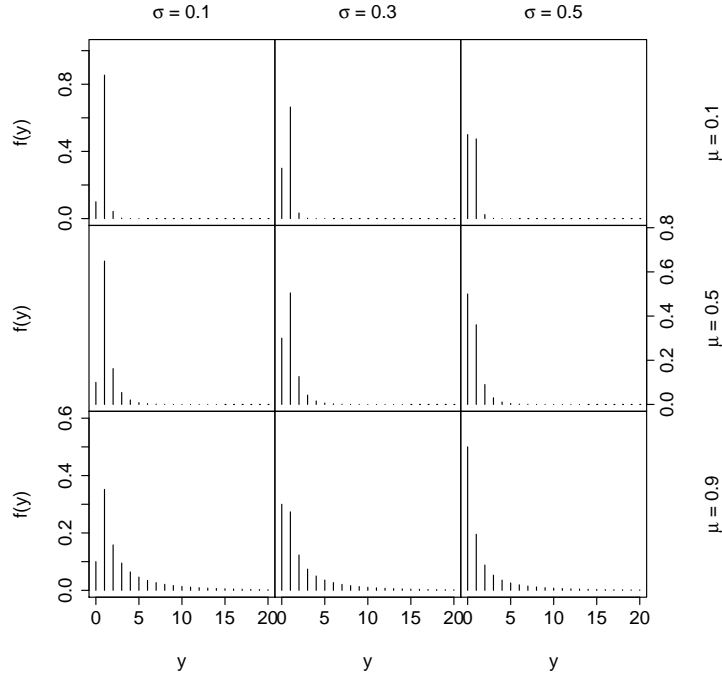


FIGURE 5.12: The zero-adjusted logarithmic,  $\text{ZALG}(\mu, \sigma)$ , distribution, with  $\mu = 0.1, 0.5, 0.9$  and  $\sigma = 0.1, 0.3, 0.5$ .

### 5.2.7 Zero-adjusted Poisson: ZAP

Let  $Y = 0$  with probability  $\sigma$ , and  $Y = Y_1$  where  $Y_1 \sim \text{P0tr}(\mu)$  with probability  $(1 - \sigma)$ , where  $\text{P0tr}(\mu)$  is a Poisson distribution truncated at zero. Then  $Y$  has a zero-adjusted Poisson distribution, denoted by  $\text{ZAP}(\mu, \sigma)$ , with probability function

$$P(Y = y | \mu, \sigma) = \begin{cases} \sigma & \text{if } y = 0 \\ (ce^{-\mu}\mu^y)/y! & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (5.14)$$

for  $\mu > 0$  and  $0 < \sigma < 1$ , where  $c = (1 - \sigma)/(1 - e^{-\mu})$ .

As  $y \rightarrow \infty$ ,  $P(Y = y | \mu, \sigma) \sim q \exp[y(\log \mu + 1) - (y + 0.5) \log y]$ , where  $q = ce^{-\mu}\sqrt{2\pi}$ , so  $\log P(Y = y | \mu, \sigma) \sim -y \log y$ , as  $y \rightarrow \infty$ .



TABLE 5.14: Zero-adjusted Poisson distribution.

$\text{ZAP}(\mu, \sigma)$	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ , mean of Poisson component before truncation at 0
$\sigma$	$0 < \sigma < 1$ , $\sigma = P(Y = 0)$
Distribution measures	
mean $^{a, a_2}$	$c\mu$ where $c = (1 - \sigma)/(1 - e^{-\mu})$
variance $^{a, a_2}$	$c\mu + c\mu^2 - c^2\mu^2$
skewness $^{a, a_2}$	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} \\ \text{where } \mu_3 = c\mu[1 + 3\mu(1 - c) + \mu^2(1 - 3c + 2c^2)] \end{cases}$
excess kurtosis $^{a, a_2}$	$\begin{cases} \mu_4/[\text{Var}(Y)]^2 - 3 \\ \text{where } \mu_4 = c\mu[1 + \mu(7 - 4c) + 6\mu^2(1 - 2c + c^2) + \mu^3(1 - 4c + 6c^2 - 3c^3)] \end{cases}$
PGF $^{a, a_2}$	$(1 - c) + ce^{\mu(t-1)}$
pf $^{a, a_2}$	$\begin{cases} \sigma & \text{if } y = 0 \\ (ce^{-\mu}\mu^y)/y! & \text{if } y = 1, 2, 3, \dots \end{cases}$
cdf $^{a_2}$	$\begin{cases} \sigma & \text{if } y = 0 \\ \sigma + c \left[ \frac{\Gamma(y+1, \mu)}{\Gamma(y)} - e^{-\mu} \right] & \text{if } y = 1, 2, 3, \dots \end{cases}$
Reference	$^a$ let $\sigma \rightarrow 0$ in $\text{ZANBI}(\mu, \sigma, \nu)$ and then set $\nu$ to $\sigma$ $^{a_2}$ obtained from equations (??), (??), (??), and (??), where $Y_2 \sim \text{PO}(\mu)$

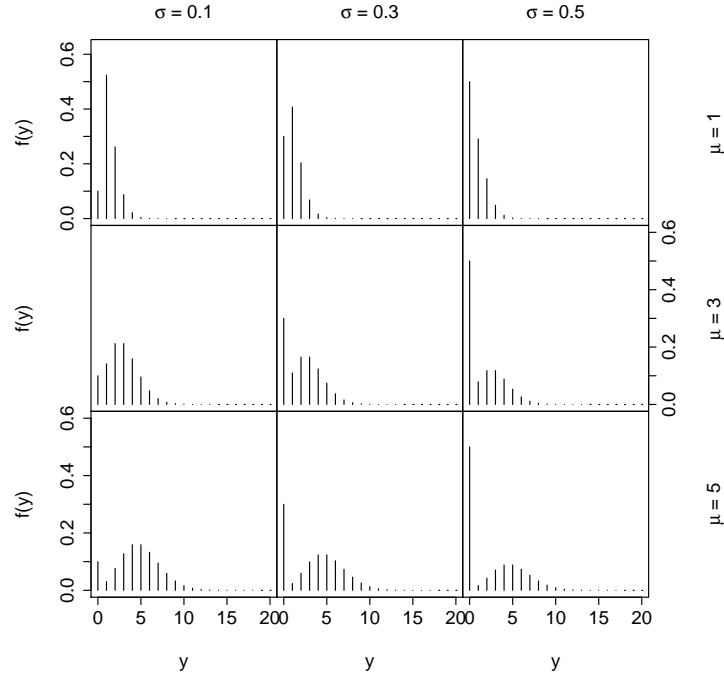


FIGURE 5.13: The zero-adjusted Poisson,  $\text{ZAP}(\mu, \sigma)$ , distribution, with  $\mu = 1, 3, 5$  and  $\sigma = 0.1, 0.3, 0.5$ .

### 5.2.8 Zero-adjusted Zipf: ZAZIPF

Let  $Y = 0$  with probability  $\sigma$ , and  $Y = Y_1$  with probability  $(1 - \sigma)$ , where  $Y_1 \sim \text{ZIPF}(\mu)$ . Then  $Y$  has a zero-adjusted Zipf distribution, denoted by  $\text{ZAZIPF}(\mu, \sigma)$ , with probability function

$$P(Y = y | \mu, \sigma) = \begin{cases} \sigma & \text{if } y = 0 \\ (1 - \sigma)y^{-(\mu+1)} / \zeta(\mu + 1) & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (5.15)$$

for  $\mu > 0$  and  $0 < \sigma < 1$ .

TABLE 5.15: Zero-adjusted Zipf distribution.

ZAZIPF( $\mu, \sigma$ )	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$
$\sigma$	$0 < \sigma < 1, \sigma = P(Y = 0)$
Distribution measures	
mean <sup>a</sup>	$\begin{cases} b(1 - \sigma) & \text{if } \mu > 1 \\ \infty & \text{if } \mu \leq 1 \end{cases}$ <p>where <math>b = \zeta(\mu)/\zeta(\mu + 1)</math></p>
mode	$\begin{cases} 0 & \text{if } \sigma > [1 + \zeta(\mu + 1)]^{-1} \\ 0 \text{ and } 1 & \text{if } \sigma = [1 + \zeta(\mu + 1)]^{-1} \\ 1 & \text{if } \sigma < [1 + \zeta(\mu + 1)]^{-1} \end{cases}$
variance <sup>a</sup>	$\begin{cases} (1 - \sigma)[\zeta(\mu - 1)/\zeta(\mu + 1)] - (1 - \sigma)^2 b^2 & \text{if } \mu > 2 \\ \infty & \text{if } \mu \leq 2 \end{cases}$
skewness <sup>a</sup>	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} & \text{where} \\ \mu_3 = \frac{(1 - \sigma)\zeta(\mu - 2) - 3b(1 - \sigma)^2\zeta(\mu - 1)}{\zeta(\mu + 1)} + & \\ 2b^3(1 - \sigma)^3 & \text{if } \mu > 3 \\ \infty & \text{if } \mu \leq 3 \end{cases}$
excess kurtosis <sup>a</sup>	$\begin{cases} \mu_4/[\text{Var}(Y)]^2 - 3 & \text{where} \\ \mu_4 = \{[(1 - \sigma)\zeta(\mu - 3) - 4b(1 - \sigma)^2\zeta(\mu - 2) + & \\ 6b^2(1 - \sigma)^3\zeta(\mu - 1)] / \zeta(\mu + 1)\} - 3b^4(1 - \sigma)^4 & \text{if } \mu > 4 \\ \infty & \text{if } \mu \leq 4 \end{cases}$
PGF	$\sigma + (1 - \sigma)t\phi(t, \mu + 1, 1)/\phi(1, \mu + 1, 1)$
pf	$\begin{cases} \sigma & \text{if } y = 0 \\ (1 - \sigma)y^{-(\mu+1)}/\zeta(\mu + 1) & \text{if } y = 1, 2, 3, \dots \end{cases}$
Reference	<sup>a</sup> Obtained using equation (??)
Notes	$\zeta(b) = \sum_{i=1}^{\infty} i^{-b}$ is the Riemann zeta function $\phi(a, b, c) = \sum_{i=0}^{\infty} \frac{a^i}{(i+c)^b}$ , for $c \neq 0, -1, -2$ , is the Lerch function

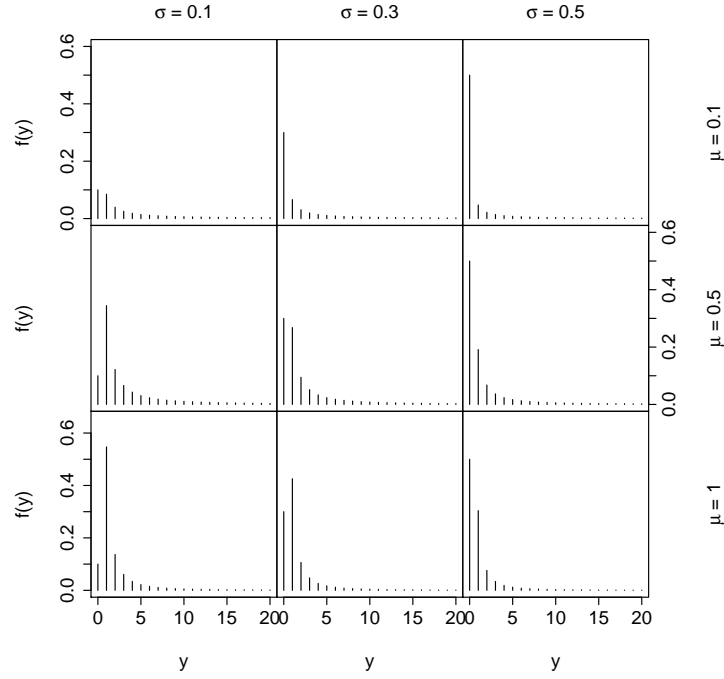


FIGURE 5.14: The zero-adjusted Zipf,  $\text{ZAZIPF}(\mu, \sigma)$ , distribution, with  $\mu = 0.1, 0.5, 1$  and  $\sigma = 0.1, 0.3, 0.5$ .

### 5.2.9 Zero-inflated Poisson: ZIP, ZIP2

#### First parameterization, ZIP

Let  $Y = 0$  with probability  $\sigma$ , and  $Y = Y_1$  with probability  $(1 - \sigma)$ , where  $Y_1 \sim \text{PO}(\mu)$ . Then  $Y$  has a zero-inflated Poisson distribution, denoted by  $\text{ZIP}(\mu, \sigma)$ , given by

$$P(Y = y | \mu, \sigma) = \begin{cases} \sigma + (1 - \sigma)e^{-\mu} & \text{if } y = 0 \\ (1 - \sigma)e^{-\mu}\mu^y/y! & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (5.16)$$

for  $\mu > 0$  and  $0 < \sigma < 1$ . See Johnson et al. [2005, p193] for this parameterization, which was also used by Lambert [1992]. As  $y \rightarrow \infty$ ,

$$P(Y = y | \mu, \sigma) \sim q \exp [y (\log \mu + 1) - (y + 0.5) \log y]$$

where  $q = (1 - \sigma) e^{-\mu} \sqrt{2\pi}$ , so, as  $y \rightarrow \infty$ ,

$$\log P(Y = y | \mu, \sigma) \sim -y \log y .$$

TABLE 5.16: Zero-inflated Poisson distribution.

ZIP( $\mu, \sigma$ )	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ , mean of Poisson component
$\sigma$	$0 < \sigma < 1$ , inflation probability at zero
Distribution measures	
mean <sup><math>a, a_2</math></sup>	$(1 - \sigma)\mu$
variance <sup><math>a, a_2</math></sup>	$\mu(1 - \sigma)(1 + \mu\sigma)$
skewness <sup><math>a, a_2</math></sup>	$\mu_3/[\text{Var}(Y)]^{1.5}$ where $\mu_3 = \mu(1 - \sigma)[1 + 3\mu\sigma + \mu^2\sigma(2\sigma - 1)]$
excess kurtosis <sup><math>a, a_2</math></sup>	$k_4/[\text{Var}(Y)]^2$ where $k_4 = \mu(1 - \sigma)[1 + 7\mu\sigma - 6\mu^2\sigma + 12\mu^2\sigma^2 + \mu^3\sigma(1 - 6\sigma + 6\sigma^2)]$
PGF <sup><math>a, a_2</math></sup>	$\sigma + (1 - \sigma)e^{\mu(t-1)}$
pf <sup><math>a</math></sup>	$\begin{cases} \sigma + (1 - \sigma)e^{-\mu} & \text{if } y = 0 \\ (1 - \sigma)e^{-\mu}\mu^y/y! & \text{if } y = 1, 2, 3, \dots \end{cases}$
cdf <sup><math>a, a_2</math></sup>	$\sigma + \frac{(1 - \sigma)\Gamma(y + 1, \mu)}{\Gamma(y)}$
Reference	<sup><math>a</math></sup> let $\sigma \rightarrow 0$ in ZINBI( $\mu, \sigma, \nu$ ) and then set $\nu$ to $\sigma$ <sup><math>a_2</math></sup> obtained from equations (??), (??), (??), and (??), where $Y_1 \sim \text{PO}(\mu)$

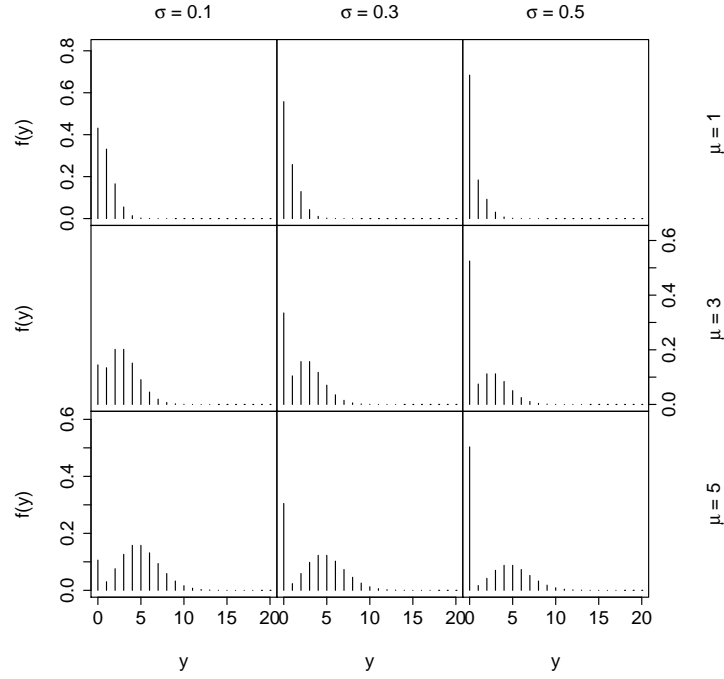


FIGURE 5.15: The zero-inflated Poisson,  $\text{ZIP}(\mu, \sigma)$ , distribution, with  $\mu = 0.5, 1, 5$  and  $\sigma = 0.1, 0.5$ .

### Second parameterization, ZIP2

A different parameterization of the zero-inflated Poisson distribution, denoted by  $\text{ZIP2}(\mu, \sigma)$ , has a probability function given by

$$P(Y = y | \mu, \sigma) = \begin{cases} \sigma + (1 - \sigma)e^{-\left(\frac{\mu}{1-\sigma}\right)} & \text{if } y = 0 \\ \frac{\mu^y}{y!(1 - \sigma)^{y-1}}e^{-\left(\frac{\mu}{1-\sigma}\right)} & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (5.17)$$

for  $\mu > 0$  and  $0 < \sigma < 1$ . The  $\text{ZIP2}(\mu, \sigma)$  distribution is given by reparameterizing  $\mu$  to  $\mu/(1 - \sigma)$  in the  $\text{ZIP}(\mu, \sigma)$  distribution. This has the advantage that  $E(Y) = \mu$ .

As  $y \rightarrow \infty$ ,

$$P(Y = y | \mu, \sigma) \sim q \exp [y (\log(\mu/(1 - \sigma)) + 1) - (y + 0.5) \log y] ,$$

where  $q = \sqrt{2\pi}(1 - \sigma) e^{-\mu/(1-\sigma)}$ , so  $\log P(Y = y | \mu, \sigma) \sim -y \log y$  as  $y \rightarrow \infty$ .

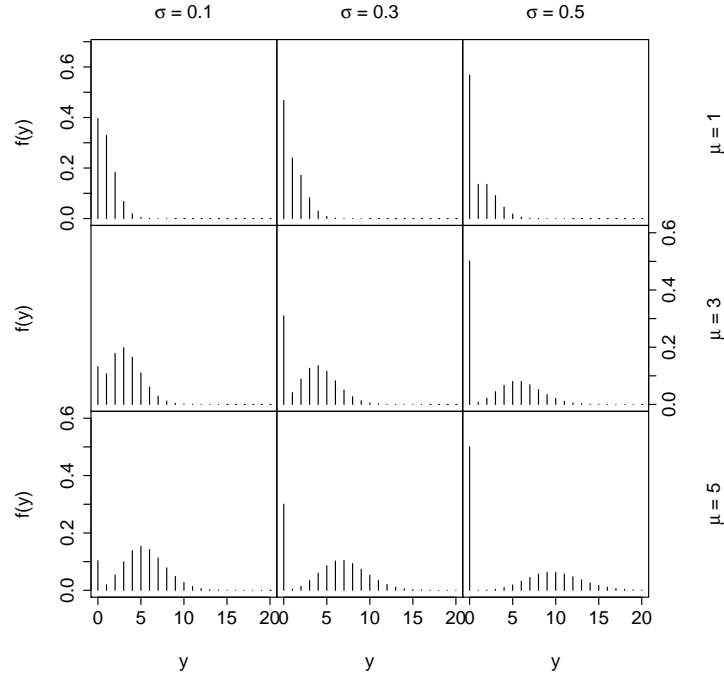


FIGURE 5.16: The zero-inflated Poisson,  $\text{ZIP2}(\mu, \sigma)$ , distribution type 2, with  $\mu = 1, 3, 5$  and  $\sigma = 0.1, 0.3, 0.5$ .

TABLE 5.17: Zero-inflated Poisson distribution type 2.

$\text{ZIP2}(\mu, \sigma)$	
Ranges	
$Y$	$0, 1, 2, 3, \dots$
$\mu$	$0 < \mu < \infty$ , mean
$\sigma$	$0 < \sigma < 1$ , inflation probability at zero
Distribution measures	
mean	$\mu$
variance	$\mu [1 + \mu\sigma/(1 - \sigma)]$
skewness	$\mu_3/[\text{Var}(Y)]^{1.5}$ where $\mu_3 = \mu \left[ 1 + \frac{3\mu\sigma}{(1-\sigma)} + \frac{\mu^2\sigma(2\sigma-1)}{(1-\sigma)^2} \right]$
excess kurtosis	$k_4/[\text{Var}(Y)]^2$ where $k_4 = \mu \left[ 1 + \frac{7\mu\sigma}{(1-\sigma)} + \frac{6\mu^2\sigma(2\sigma-1)}{(1-\sigma)^2} + \frac{\mu^3\sigma}{(1-\sigma)^3} (1 - 6\sigma + 6\sigma^2) \right]$
PGF <sup>a,b</sup>	$\sigma + (1 - \sigma)e^{\mu(t-1)/(1-\sigma)}$
pdf <sup>a</sup>	$\begin{cases} \sigma + (1 - \sigma)e^{-\left(\frac{\mu}{1-\sigma}\right)} & \text{if } y = 0 \\ \frac{\mu^y}{y!(1 - \sigma)^{y-1}} e^{-\left(\frac{\mu}{1-\sigma}\right)} & \text{if } y = 1, 2, 3, \dots \end{cases}$
cdf <sup>b</sup>	$\sigma + (1 - \sigma)\Gamma(y + 1, \frac{\mu}{1-\sigma})/\Gamma(y)$
Reference	Reparameterize $\mu_1$ to $\mu/(1 - \sigma)$ in $\text{ZIP}(\mu_1, \sigma)$

### 5.3 Three-parameter count distributions

#### 5.3.1 Beta negative binomial: BNB

The probability function of the beta negative binomial distribution, denoted by  $\text{BNB}(\mu, \sigma, \nu)$ , is given by

$$P(Y = y | \mu, \sigma, \nu) = \frac{\Gamma(y + \nu^{-1})}{\Gamma(y + 1)} \frac{B(y + \mu\sigma^{-1}\nu, \sigma^{-1} + \nu^{-1} + 1)}{\Gamma(\nu^{-1}) B(\mu\sigma^{-1}\nu, \sigma^{-1} + 1)} \quad (5.18)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$ ,  $\sigma > 0$ , and  $\nu > 0$ . Note that this parameterization only includes beta negative binomial distributions with a finite mean  $\mu$ . The beta negative binomial distribution is also called the beta Pascal distribution or the generalized Waring distribution.

The  $\text{BNB}(\mu, \sigma, \nu)$  distribution has mean  $\mu$  and is an overdispersed negative binomial distribution. The Waring distribution,  $\text{WARING}(\mu, \sigma)$ , (which is an overdispersed geometric distribution), is a special case of  $\text{BNB}(\mu, \sigma, \nu)$  where  $\nu = 1$ . The negative binomial distribution is a limiting case of the beta negative binomial, since  $\text{BNB}(\mu, \sigma, \nu) \rightarrow \text{NBI}(\mu, \nu)$  as  $\sigma \rightarrow 0$  (for fixed  $\mu$  and  $\nu$ ).

The  $\text{BNB}(\mu, \sigma, \nu)$  is a reparameterization of the distribution given in Wimmer and Altmann [1999, p19], where  $m = \sigma^{-1} + 1$  and  $n = \mu\sigma^{-1}\nu$  and  $k = \nu^{-1}$ . Hence  $\mu = kn(m - 1)^{-1}$ ,  $\sigma = (m - 1)^{-1}$  and  $\nu = 1/k$ . It can be derived as a beta mixture of negative binomial distributions, by assuming  $y | \pi \sim \text{NBo}(k, \pi)$  where  $\pi \sim \text{BEo}(m, n)$ . See Section 5.2.3 for  $\text{NBo}(k, \pi)$ . Hence the  $\text{BNB}(\mu, \sigma, \nu)$  can be considered as an overdispersed negative binomial distribution.

As  $y \rightarrow \infty$ ,  $P(Y = y | \mu, \sigma, \nu) \sim qy^{-(\sigma^{-1}+2)}$  where

$$q = \Gamma([\mu\nu + 1]\sigma^{-1} + 1) / [B(\sigma^{-1} + 1, \nu^{-1})\Gamma(\mu\sigma^{-1}\nu)]$$

and hence the  $\text{BNB}(\mu, \sigma, \nu)$  distribution has a heavy right tail, especially for large  $\sigma$ .

The probability function (5.18) and the mean, variance, skewness, and kurtosis in Table 5.18 can be obtained from Johnson et al. [2005, p259, 263] setting  $\alpha = -\mu\nu\sigma^{-1}$ ,  $b = (\mu\nu + 1)\sigma^{-1}$  and  $n = -\nu^{-1}$ . The equivalence of their probability function to (5.18) is shown using their equation (1.24).

To interpret the parameters of  $\text{BNB}(\mu, \sigma, \nu)$ ,  $\mu$  is the mean,  $\sigma$  is a right tail heaviness parameter (and increasing  $\sigma$  increases the variance, for finite  $\sigma$ , i.e.  $\sigma < 1$ ), and  $\nu$  increases the variance (for  $\nu^2 > \sigma/\mu$  and  $\sigma < 1$ ), while the variance is infinite for  $\sigma \geq 1$ .



TABLE 5.18: Beta negative binomial distribution.

BNB( $\mu, \sigma, \nu$ )	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ , mean
$\sigma$	$0 < \sigma < \infty$
$\nu$	$0 < \nu < \infty$
Distribution measures	
mean	$\mu$
variance	$\begin{cases} \mu(1 + \mu\nu)(1 + \sigma\nu^{-1})(1 - \sigma)^{-1} & \text{if } \sigma < 1 \\ \infty & \text{if } \sigma \geq 1 \end{cases}$
skewness	$\begin{cases} \frac{(2\mu\nu + 1)(1 + 2\sigma\nu^{-1})(1 - \sigma)^{1/2}}{\mu^{1/2}(\mu\nu + 1)^{1/2}(1 + \sigma\nu^{-1})^{1/2}(1 - 2\sigma)} & \text{if } \sigma < 1/2 \\ \infty & \text{if } \sigma \geq 1/2 \end{cases}$
excess kurtosis	$\beta_2 - 3$ where $\beta_2 = \begin{cases} (1 - \sigma) [1 + \sigma + 6\sigma\nu^{-1} + 6\sigma^2\nu^{-2} + 3\mu(\mu\nu + 1)(1 + 2\nu + \sigma\nu^{-1} + 6\sigma + 6\sigma^2\nu^{-1})] \times \\ [\mu(\mu\nu + 1)(1 + \sigma\nu^{-1})(1 - 2\sigma)(1 - 3\sigma)]^{-1} & \text{if } \sigma < 1/3 \\ \infty & \text{if } \sigma \geq 1/3 \end{cases}$
PGF <sup>a</sup>	$\frac{{}_2F_1(\nu^{-1}, \mu\sigma^{-1}\nu; \mu\sigma^{-1}\nu + \sigma^{-1} + \nu^{-1} + 1; t)}{{}_2F_1(\nu^{-1}, \mu\sigma^{-1}\nu; \mu\sigma^{-1}\nu + \sigma^{-1} + \nu^{-1} + 1; 1)}$
pf <sup>a</sup>	$\frac{\Gamma(y + \nu^{-1})B(y + \mu\sigma^{-1}\nu, \sigma^{-1} + \nu^{-1} + 1)}{\Gamma(y + 1)\Gamma(\nu^{-1})B(\mu\sigma^{-1}\nu, \sigma^{-1} + 1)}$
Reference	<sup>a</sup> Wimmer and Altmann [1999] p19, reparameterized by $m = \sigma^{-1} + 1$ , $n = \mu\sigma^{-1}\nu$ and $k = \nu^{-1}$ and hence $\mu = kn(m - 1)^{-1}$ , $\sigma = (m - 1)^{-1}$ and $\nu = 1/k$

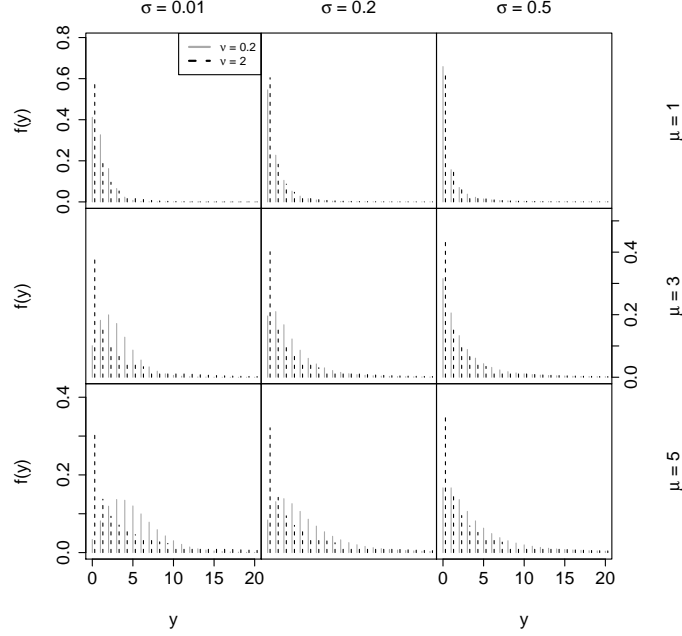


FIGURE 5.17: The beta negative binomial,  $\text{BNB}(\mu, \sigma, \nu)$ , distribution, with  $\mu = 1, 3, 5$ ,  $\sigma = 0.01, 0.2, 0.5$ , and  $\nu = 0.2, 2$ .

### 5.3.2 Discrete Burr XII: DBURR12

The discrete Burr XII distribution, denoted by  $\text{DBURR12}(\mu, \sigma, \nu)$ , has probability function given by

$$P(Y = y | \mu, \sigma, \nu) = \left[ 1 + \left( \frac{y}{\mu} \right)^\sigma \right]^{-\nu} - \left[ 1 + \left( \frac{y+1}{\mu} \right)^\sigma \right]^{-\nu} \quad (5.19)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$ ,  $\sigma > 0$  and  $\nu > 0$ .

This distribution was investigated by Para and Jan [2016], who used parameterization  $\gamma = \mu$ ,  $c = \sigma$  and  $\beta = \exp(-\nu)$ , so  $\nu = -\log(\beta)$  and hence (5.19) can be written in the form

$$P(Y = y | \mu, \sigma, \beta) = \beta^{\log[1 + (\frac{y}{\mu})^\sigma]} - \beta^{\log[1 + (\frac{y+1}{\mu})^\sigma]} \quad (5.20)$$

since  $\beta^{\log \alpha} = \exp[(\log \alpha)(\log \beta)] = \alpha^{\log \beta}$ .

Note parameters  $\mu$  and  $\nu$  in  $\text{DBURR12}(\mu, \sigma, \nu)$  can be informationally highly correlated, so arguments `method=mixed(10,100)` and `c.crit=0.0001` are highly recommended in the `gamlss()` fitting function, in order to speed convergence and avoid converging too early. As  $y \rightarrow \infty$ ,  $\log P(Y = y | \mu, \sigma, \nu) \sim -(1 + \sigma\nu) \log y$ , so  $\text{DBURR12}(\mu, \sigma, \nu)$  can have a very heavy tail if  $\sigma\nu$  is close to 0.

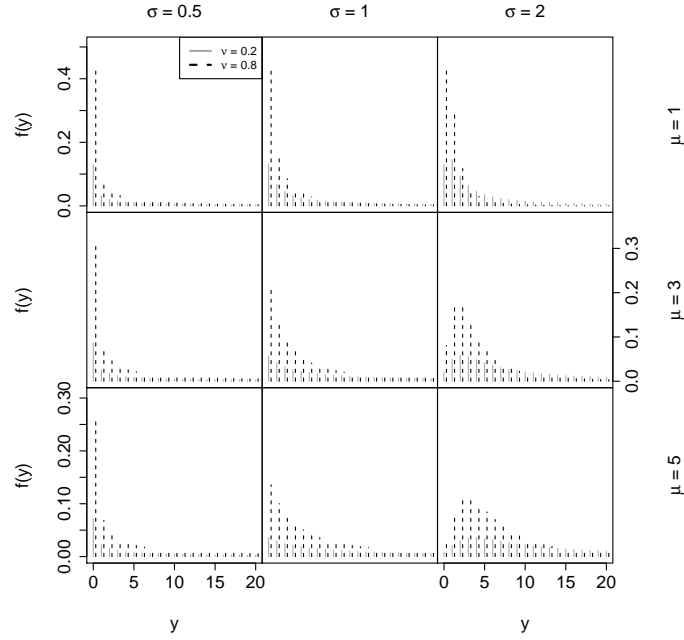


FIGURE 5.18: The discrete Burr XII,  $\text{DBURR12}(\mu, \sigma, \nu)$ , distribution, with  $\mu = 1, 3, 5$ ,  $\sigma = 0.5, 1, 2$ , and  $\nu = 0.2, 0.8$ .

TABLE 5.19: Discrete Burr XII distribution.

$\text{DBURR12}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$0, 1, 2, 3, \dots$
$\mu$	$0 < \mu < \infty$
$\sigma$	$0 < \sigma < \infty$
$\nu$	$0 < \nu < \infty$
Distribution measures	
mean	$\sum_{y=1}^{\infty} \left[ 1 + \left( \frac{y}{\mu} \right)^{\sigma} \right]^{-\nu}, \text{ for } \sigma\nu > 1$
pdf	$\left[ 1 + \left( \frac{y}{\mu} \right)^{\sigma} \right]^{-\nu} - \left[ 1 + \left( \frac{y+1}{\mu} \right)^{\sigma} \right]^{-\nu}$
cdf	$1 - \left[ 1 + \left( \frac{y+1}{\mu} \right)^{\sigma} \right]^{-\nu}$
inverse cdf	$\left\lceil \mu \left\{ \exp \left[ -\frac{\log(1-p)}{\nu} \right] - 1 \right\}^{1/\sigma} - 1 \right\rceil$
Reference	Para and Jan [2016] with parameters $(\gamma, c, \beta)$ replaced by $(\mu, \sigma, \exp(-\nu))$ .
Note	$\lceil x \rceil$ is the ceiling function, i.e. the smallest integer greater than or equal to $x$

### 5.3.3 Delaporte: DEL

The probability function of the Delaporte distribution, denoted by  $\text{DEL}(\mu, \sigma, \nu)$ , is given by

$$P(Y = y | \mu, \sigma, \nu) = \frac{e^{-\mu\nu}}{\Gamma(1/\sigma)} [1 + \mu\sigma(1 - \nu)]^{-1/\sigma} S \quad (5.21)$$

where

$$S = \sum_{j=0}^y \binom{y}{j} \frac{\mu^y \nu^{y-j}}{y!} \left[ \mu + \frac{1}{\sigma(1 - \nu)} \right]^{-j} \Gamma(1/\sigma + j)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$ ,  $\sigma > 0$ , and  $0 < \nu < 1$ . This distribution is a reparameterization of the distribution given by Wimmer and Altmann [1999, p515-516] where  $\alpha = \mu\nu$ ,  $k = 1/\sigma$  and  $\rho = [1 + \mu\sigma(1 - \nu)]^{-1}$ . This parameterization is given by Rigby et al. [2008]. As  $y \rightarrow \infty$ ,

$$\log P(Y = y | \mu, \sigma, \nu) \sim -y \log \left[ 1 + \frac{1}{\mu\sigma(1 - \nu)} \right] .$$

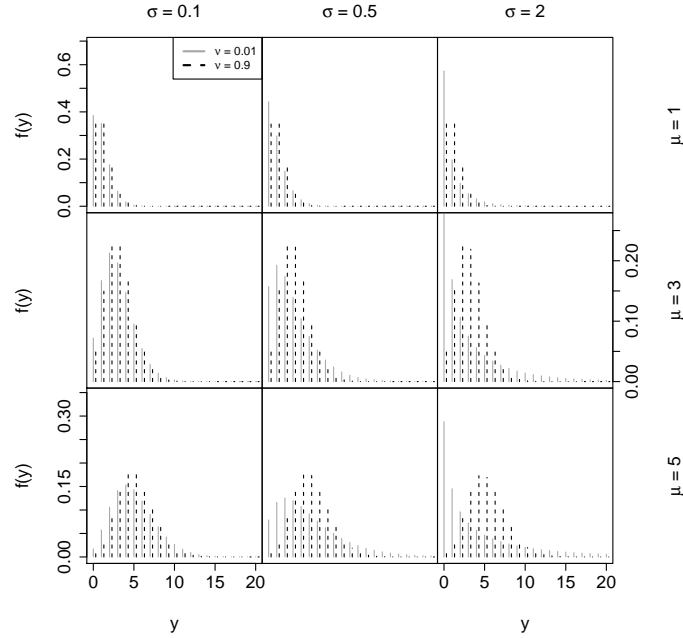


FIGURE 5.19: The Delaporte,  $\text{DEL}(\mu, \sigma, \nu)$ , distribution, with  $\mu = 1, 3, 5$ ,  $\sigma = 0.1, 0.5, 2$ , and  $\nu = 0.01, 0.9$ .

TABLE 5.20: Delaporte distribution.

DEL( $\mu, \sigma, \nu$ )	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ , mean
$\sigma$	$0 < \sigma < \infty$
$\nu$	$0 < \nu < 1$
Distribution measures	
mean	$\mu$
variance	$\mu + \mu^2 \sigma (1 - \nu)^2$
skewness	$\mu_3 / [\text{Var}(Y)]^{1.5}$ where $\mu_3 = \mu[1 + 3\mu\sigma(1 - \nu)^2 + 2\mu^2\sigma^2(1 - \nu)^3]$
excess	$k_4 / [\text{Var}(Y)]^2$ where
kurtosis	$k_4 = \mu[1 + 7\mu\sigma(1 - \nu)^2 + 12\mu^2\sigma^2(1 - \nu)^3 + 6\mu^3\sigma^3(1 - \nu)^4]$
PGF	$e^{\mu\nu(t-1)}[1 + \mu\sigma(1 - \nu)(1 - t)]^{-1/\sigma}$
pf	$\frac{\exp(-\mu\nu)}{\Gamma(1/\sigma)} [1 + \mu\sigma(1 - \nu)]^{-1/\sigma} S$ where
	$S = \sum_{j=0}^y \binom{y}{j} \frac{\mu^y \nu^{y-j}}{y!} \left[ \mu + \frac{1}{\sigma(1-\nu)} \right]^{-j} \Gamma(1/\sigma + j)$
Reference	Rigby et al. [2008]

### 5.3.4 Negative binomial family: NBF

The probability function of the negative binomial family distribution, denoted  $\text{NBF}(\mu, \sigma, \nu)$ , is given by

$$P(Y = y | \mu, \sigma, \nu) = \frac{\Gamma(y + \sigma^{-1}\mu^{2-\nu}) \sigma^y \mu^{y(\nu-1)}}{\Gamma(\sigma^{-1}\mu^{2-\nu}) \Gamma(y+1) (1 + \sigma\mu^{\nu-1})^{\sigma^{-1}\mu^{2-\nu}+y}} \quad (5.22)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$ ,  $\sigma > 0$  and  $\nu > 0$ .

This family of reparameterizations of the negative binomial distribution is obtained by reparameterizing  $\sigma$  to  $\sigma\mu^{\nu-2}$  in  $\text{NBI}(\mu, \sigma)$ . The variance of  $Y \sim \text{NBF}(\mu, \sigma, \nu)$  is  $\text{Var}(Y) = \mu + \sigma\mu^\nu$ . Hence  $\nu$  is the power in the variance-mean relationship.

TABLE 5.21: Negative binomial family distribution.

NBF( $\mu, \sigma, \nu$ )	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ mean
$\sigma$	$0 < \sigma < \infty$ dispersion
$\nu$	$0 < \nu < \infty$ power parameter in variance-mean relationship
Distribution measures	
mean	$\mu$
variance	$\mu + \sigma\mu^\nu$
skewness	$(1 + 2\sigma\mu^{\nu-1})(\mu + \sigma\mu^\nu)^{-0.5}$
excess kurtosis	$6\sigma\mu^{\nu-2} + (\mu + \sigma\mu^\nu)^{-1}$
PGF	$[1 + \sigma\mu^{\nu-1}(1-t)]^{-1/(\sigma\mu^{\nu-2})}$ for $0 < t < 1 + (\sigma\mu^{\nu-1})^{-1}$
pf	$\frac{\Gamma(y + \sigma^{-1}\mu^{2-\nu}) \sigma^y \mu^{y(\nu-1)}}{\Gamma(\sigma^{-1}\mu^{2-\nu}) \Gamma(y+1) (1 + \sigma\mu^{\nu-1})^{\sigma^{-1}\mu^{2-\nu}+y}}$
cdf	$1 - \frac{B(y+1, \sigma^{-1}\mu^{2-\nu}, \sigma\mu^{\nu-1}(1 + \sigma\mu^{\nu-1})^{-1})}{B(y+1, \sigma^{-1}\mu^{2-\nu})}$
Reference	Reparameterized $\sigma_1$ to $\sigma\mu^{\nu-2}$ in NBI( $\mu, \sigma_1$ )

### 5.3.5 Sichel: SICHEL, SI

#### First parameterization, SICHEL

This parameterization of the Sichel distribution, [Rigby et al., 2008], denoted by SICHEL( $\mu, \sigma, \nu$ ), has probability function

$$P(Y = y | \mu, \sigma, \nu) = \frac{(\mu/b)^y K_{y+\nu}(\alpha)}{y! (\alpha\sigma)^{y+\nu} K_\nu(1/\sigma)} \quad (5.23)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$ ,  $\sigma > 0$  and  $-\infty < \nu < \infty$ , and

$$\alpha^2 = \sigma^{-2} + 2\mu(b\sigma)^{-1}, \quad b = \frac{K_{\nu+1}(1/\sigma)}{K_\nu(1/\sigma)}$$

and  $K_\lambda(t)$  is the modified Bessel function of the second kind [Abramowitz and Stegun, 1965]. Note

$$\sigma = \left[ (\mu^2/b^2 + \alpha^2)^{0.5} - \mu/b \right]^{-1}.$$

The SICHEL( $\mu, \sigma, \nu$ ) distribution is a reparameterization of the SI( $\mu, \sigma, \nu$ ) distribution given by setting  $\mu$  to  $\mu/b$ , so that the mean of SICHEL( $\mu, \sigma, \nu$ ) is  $\mu$ . As  $\sigma \rightarrow 0$ , SICHEL( $\mu, \sigma, \nu$ )  $\rightarrow$  PO( $\mu$ ). For  $\nu > 0$ , as  $\sigma \rightarrow \infty$  SICHEL( $\mu, \sigma, \nu$ )  $\rightarrow$  NBI( $\mu, \nu^{-1}$ ). For  $\nu = 0$ , as  $\sigma \rightarrow \infty$ , SICHEL( $\mu, \sigma, \nu$ )  $\rightarrow$  ZALG( $\mu_1, \sigma_1$ ) where  $\mu_1 = (2\mu \log \sigma)/(1 + 2\mu \log \sigma)$

and  $\sigma_1 = 1 - [\log(1 + 2\mu \log \sigma)] / (2 \log \sigma)$ . This tends to a degenerate point probability 1 at  $y = 0$  in the limit as  $\sigma \rightarrow \infty$ .

As  $y \rightarrow \infty$ ,  $P(Y = y | \mu, \sigma, \nu) \sim q \exp \left[ -y \log \left( 1 + \frac{b}{2\mu\sigma} \right) - (1 - \nu) \log y \right]$  where  $q$  does not depend on  $y$ , i.e. essentially an exponential tail. The tail becomes heavier as  $2\mu\sigma/b$  increases.

TABLE 5.22: Sichel distribution, first parameterization.

SICHEL( $\mu, \sigma, \nu$ )	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$ , mean
$\sigma$	$0 < \sigma < \infty$
$\nu$	$-\infty < \nu < \infty$
Distribution measures	
mean	$\mu$
variance	$\mu + \mu^2 g_1$ where $g_1 = \frac{2\sigma(\nu + 1)}{b} + \frac{1}{b^2} - 1$
skewness	$\begin{cases} \mu_3 / [\text{Var}(Y)]^{1.5} \text{ where } \mu_3 = \mu + 3\mu^2 g_1 + \mu^3 (g_2 - 3g_1) \\ \text{where } g_2 = \frac{2\sigma(\nu + 2)}{b^3} + \frac{[4\sigma^2(\nu + 1)(\nu + 2) + 1]}{b^2} - 1 \end{cases}$
excess kurtosis	$\begin{cases} k_4 / [\text{Var}(Y)]^2 \text{ where} \\ k_4 = \mu + 7\mu^2 g_1 + 6\mu^3 (g_2 - 3g_1) + \mu^4 (g_3 - 4g_2 + 6g_1 - 3g_1^2) \\ \text{and where} \\ g_3 = [1 + 4\sigma^2(\nu + 2)(\nu + 3)]/b^4 + \\ [8\sigma^3(\nu + 1)(\nu + 2)(\nu + 3) + 4\sigma(\nu + 2)]/b^3 - 1 \end{cases}$
PGF	$\frac{K_\nu(q)}{(q\sigma)^\nu K_\nu(1/\sigma)}$ where $q^2 = \sigma^{-2} + 2\mu(1 - t)(b\sigma)^{-1}$
pf	$\frac{(\mu/b)^y K_{y+\nu}(\alpha)}{y! (\alpha\sigma)^{y+\nu} K_\nu(1/\sigma)}$ where $\alpha^2 = \sigma^{-2} + 2\mu(b\sigma)^{-1}$
Reference	Rigby et al. [2008]
Notes	$b = K_{\nu+1}(1/\sigma)/K_\nu(1/\sigma)$ $K_\lambda(t)$ is the modified Bessel function of the second kind

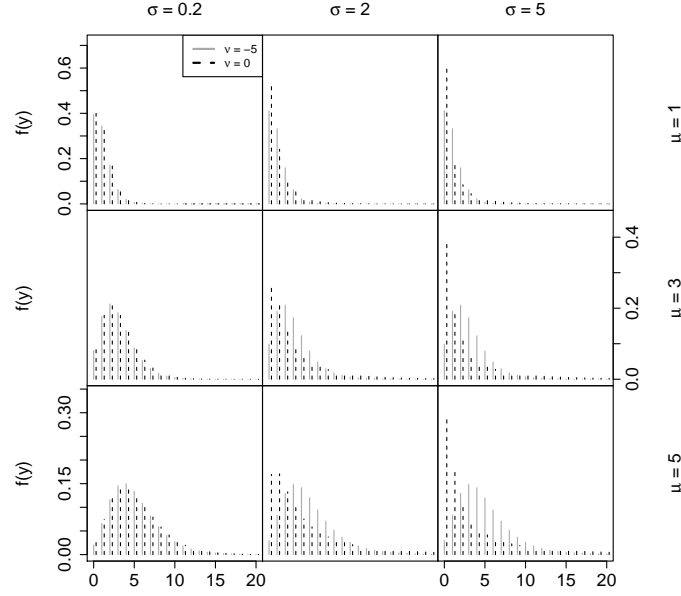


FIGURE 5.20: The Sichel,  $\text{SICHEL}(\mu, \sigma)$ , distribution, with  $\mu = 1, 3, 5$ ,  $\sigma = 0.2, 2, 5$ , and  $\nu = -5, 0$ .

### Second parameterization, SI

The probability function of the second parameterization of the Sichel distribution, denoted by  $\text{SI}(\mu, \sigma, \nu)$ , is given by

$$P(Y = y | \mu, \sigma, \nu) = \frac{\mu^y K_{y+\nu}(\alpha)}{y! (\alpha\sigma)^{y+\nu} K_\nu(1/\sigma)} \quad (5.24)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$ ,  $\sigma > 0$ ,  $-\infty < \nu < \infty$ , and where  $\alpha^2 = \sigma^{-2} + 2\mu\sigma^{-1}$ , and  $K_\lambda(t)$  is the modified Bessel function of the second kind [Abramowitz and Stegun, 1965]. Note that  $\sigma = [(\mu^2 + \alpha^2)^{0.5} - \mu]^{-1}$ . Note that the above parameterization (5.24) is different from that of Stein et al. [1987, Section 2.1], who use the above probability function but treat  $\mu$ ,  $\alpha$ , and  $\nu$  as the parameters.

As  $\sigma \rightarrow 0$ ,  $\text{SI}(\mu, \sigma, \nu) \rightarrow \text{PO}(\mu)$ . Following Stein et al. [1987], for  $\nu = 0$ , then as  $\sigma \rightarrow \infty$ ,  $\text{SI}(\mu, \sigma, \nu) \rightarrow \text{ZALG}(\mu_1, \sigma_1)$  where  $\mu_1 = 2\mu\sigma/(1 + 2\mu\sigma)$  and  $\sigma_1 = 1 - [\log(1 + 2\mu\sigma)]/[2 \log \sigma]$ . This tends to a degenerate  $\text{ZALG}(1, 0.5)$  in the limit as  $\sigma \rightarrow \infty$ .

As  $y \rightarrow \infty$ ,  $P(Y = y | \mu, \sigma, \nu) \sim q \exp \left[ -y \log(1 + \frac{1}{2\mu\sigma}) - (1 - \nu) \log y \right]$ , where  $q$  does not depend on  $y$ , i.e. essentially an exponential tail. The tail becomes heavier as  $2\mu\sigma$  increases.



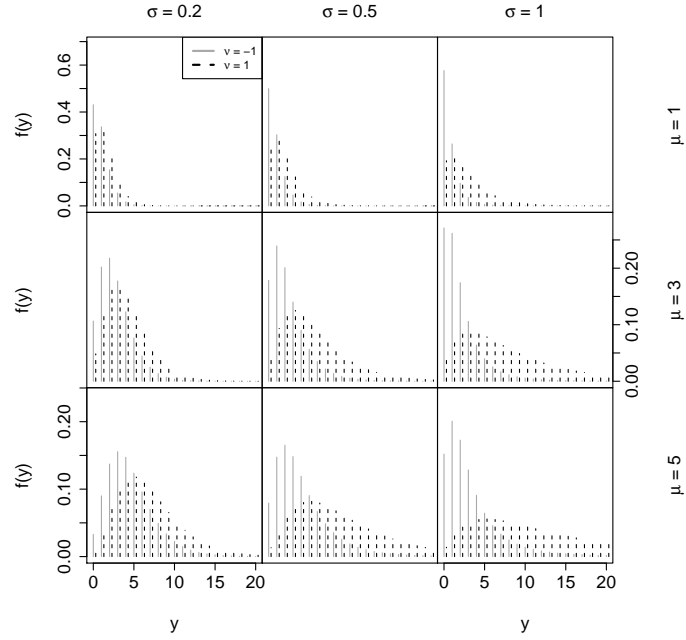


FIGURE 5.21: The Sichel,  $\text{SI}(\mu, \sigma, \nu)$ , distribution, with  $\mu = 1, 3, 5$ ,  $\sigma = 0.2, 0.5, 1$ , and  $\nu = -1, 1$ .

TABLE 5.23: Sichel distribution, second parameterization.

$\text{SI}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$0, 1, 2, 3 \dots$
$\mu$	$0 < \mu < \infty$
$\sigma$	$0 < \sigma < \infty$
$\nu$	$-\infty < \nu < \infty$
Distribution measures	
mean	$b\mu$
variance	$b\mu + b^2\mu^2g_1$
skewness	$\mu_3/[\text{Var}(Y)]^{1.5}$ where $\mu_3 = b\mu + 3b^2\mu^2g_1 + b^3\mu^3(g_2 - 3g_1)$
excess kurtosis	$\begin{cases} k_4/[\text{Var}(Y)]^2 \text{ where} \\ k_4 = b\mu + 7b^2\mu^2g_1 + 6b^3\mu^3(g_2 - 3g_1) \\ \quad + b^4\mu^4(g_3 - 4g_2 + 6g_1 - 3g_1^2) \end{cases}$
PGF	$\frac{K_\nu(q)}{(q\sigma)^\nu K_\nu(1/\sigma)}$ where $q^2 = \sigma^{-2} + 2\mu(1-t)\sigma^{-1}$
pf	$\frac{\mu^y K_{y+\nu}(\alpha)}{y!(\alpha\sigma)^{y+\nu} K_\nu(1/\sigma)}$ where $\alpha^2 = \sigma^{-2} + 2\mu\sigma^{-1}$
Reference	Reparameterize $\mu_1$ to $b\mu$ in $\text{SICHEL}(\mu_1, \sigma, \nu)$
Note	Formulae for $b, g_1, g_2$ , and $g_3$ are given in Table 5.22

### 5.3.6 Zero-adjusted negative binomial: ZANBI

Let  $Y = 0$  with probability  $\nu$ , and  $Y = Y_1$  with probability  $(1 - \nu)$ , where  $Y_1 \sim \text{NBIttr}(\mu, \sigma)$  and where  $\text{NBIttr}(\mu, \sigma)$  is a negative binomial ( $\text{NBI}(\mu, \sigma)$ ) truncated at zero. Then  $Y$  has a zero-adjusted negative binomial distribution, denoted by  $\text{ZANBI}(\mu, \sigma, \nu)$ , with probability function

$$P(Y = y | \mu, \sigma, \nu) = \begin{cases} \nu & \text{if } y = 0 \\ cP(Y_2 = y | \mu, \sigma) & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (5.25)$$

where  $\mu > 0$ ,  $\sigma > 0$ ,  $0 < \nu < 1$ ,  $Y_2 \sim \text{NBI}(\mu, \sigma)$ ,  $c = (1 - \nu)/(1 - p_0)$  and  $p_0 = P(Y_2 = 0 | \mu, \sigma) = (1 + \mu\sigma)^{-1/\sigma}$ .

TABLE 5.24: Zero-adjusted negative binomial distribution.

$\text{ZANBI}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$0, 1, 2, 3, \dots$
$\mu$	$0 < \mu < \infty$ , mean of NBI component before zero truncation
$\sigma$	$0 < \sigma < \infty$ , dispersion of NBI component before zero truncation
$\nu$	$0 < \nu < 1$ , $\nu = P(Y = 0)$
Distribution measures	
mean $^{a,a_2}$	$c\mu$ where $c = \frac{(1 - \nu)}{[1 - (1 + \mu\sigma)^{-1/\sigma}]}$
variance $^{a,a_2}$	$c\mu + c\mu^2(1 + \sigma - c)$
skewness $^{a,a_2}$	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} & \text{where} \\ \mu_3 = c\mu [1 + 3\mu(1 + \sigma - c) + \mu^2(1 + 3\sigma + 2\sigma^2 - 3c - 3c\sigma + 2c^2)] \end{cases}$
excess kurtosis $^{a,a_2}$	$\begin{cases} \mu_4/[\text{Var}(Y)]^2 - 3 & \text{where} \\ \mu_4 = c\mu [1 + \mu(7 + 7\sigma - 4c) + 6\mu^2(1 + 3\sigma + 2\sigma^2 - 2c - 2c\sigma + c^2) + \mu^3(1 - 4c + 6c^2 - 3c^3 + 6\sigma + 11\sigma^2 + 6\sigma^3 - 12c\sigma + 6c^2\sigma - 8c\sigma^2)] \end{cases}$
PGF $^a$	$(1 - c) + c[1 + \mu\sigma(1 - t)]^{-1/\sigma}$ for $0 < t < 1 + (\mu\sigma)^{-1}$
pf $^a$	$\begin{cases} \nu & \text{if } y = 0 \\ cP(Y_2 = y   \mu, \sigma) & \text{if } y = 1, 2, 3, \dots \end{cases}$ where $Y_2 \sim \text{NBI}(\mu, \sigma)$
cdf $^a$	$\nu + c \left[ 1 - \frac{B(y + 1, \sigma^{-1}, \mu\sigma(1 + \mu\sigma)^{-1})}{B(y + 1, \sigma^{-1})} - (1 + \mu\sigma)^{-1/\sigma} \right]$
Reference	$^a$ obtained from equations (??), (??), (??), and (??), where $Y_2 \sim \text{NBI}(\mu, \sigma)$ . $^{a_2}$ set $\nu = (1 - c)$ in moments of $\text{ZINBI}(\mu, \sigma, \nu)$

### 5.3.7 Zero-adjusted Poisson-inverse Gaussian: ZAPIG

Let  $Y = 0$  with probability  $\nu$ , and  $Y = Y_1$  with probability  $(1 - \nu)$ , where  $Y_1 \sim \text{PIGtr}(\mu, \sigma)$  and where  $\text{PIGtr}(\mu, \sigma)$  is a Poisson-inverse Gaussian ( $\text{PIG}(\mu, \sigma)$ ) truncated at zero. Then  $Y$  has a zero-adjusted Poisson-inverse Gaussian distribution, denoted by  $\text{ZAPIG}(\mu, \sigma, \nu)$ , with probability function

$$P(Y = y | \mu, \sigma, \nu) = \begin{cases} \nu & \text{if } y = 0 \\ cP(Y_2 = y | \mu, \sigma) & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (5.26)$$

for  $y = 0, 1, 2, 3, \dots$ , where  $\mu > 0$ ,  $\sigma > 0$ ,  $0 < \nu < 1$ ,  $Y_2 \sim \text{PIG}(\mu, \sigma)$ ,  $c = (1 - \nu)/(1 - p_0)$  and  $p_0 = P(Y_2 = 0 | \mu, \sigma) = \exp(1/\sigma - \alpha)$ , where  $\alpha^2 = \sigma^{-2} + 2\mu\sigma^{-1}$  and  $\alpha > 0$ .

TABLE 5.25: Zero-adjusted Poisson-inverse Gaussian.

$\text{ZAPIG}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$0, 1, 2, 3, \dots$
$\mu$	$0 < \mu < \infty$ , mean of $\text{PIG}$ component before zero truncation
$\sigma$	$0 < \sigma < \infty$ , dispersion of $\text{PIG}$ component before zero truncation
$\nu$	$0 < \nu < 1$ , $\nu = P(Y = 0)$
Distribution measures	
mean $^{a, a_2}$	$c\mu$ where $c = (1 - \nu)/[1 - \exp(1/\sigma - \alpha)]$ and $\alpha^2 = \sigma^{-2} + 2\mu\sigma^{-1}$
variance $^{a, a_2}$	$c\mu + c\mu^2(1 + \sigma - c)$
skewness $^{a, a_2}$	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} & \text{where} \\ \mu_3 = c\mu [1 + 3\mu(1 + \sigma - c) + \\ \mu^2 (1 + 3\sigma + 3\sigma^2 - 3c - 3c\sigma + 2c^2)] \end{cases}$
excess kurtosis $^{a, a_2}$	$\begin{cases} k_4/[\text{Var}(Y)]^2 & \text{where} \\ k_4 = c\mu [1 + 7\mu(1 + \sigma - c) + \\ 6\mu^2 (1 + 3\sigma + 3\sigma^2 - 3c - 3c\sigma + 2c^2) \\ + \mu^3 (1 - 7c + 12c^2 - 6c^3 + 6\sigma + 15\sigma^2 + \\ 15\sigma^3 - 18c\sigma + 12c^2\sigma - 15c\sigma^2)] \end{cases}$
PGF $^a$	$(1 - c) + c \exp(1/\sigma - q)$ where $q^2 = \sigma^{-2} + 2\mu(1 - t)\sigma^{-1}$
pf $^a$	$\begin{cases} \nu & \text{if } y = 0 \\ cP(Y_2 = y   \mu, \sigma) & \text{if } y = 1, 2, 3, \dots \end{cases}$
	where $Y_2 \sim \text{PIG}(\mu, \sigma)$ .
Reference	$^a$ obtained from equations (??), (??), and (??), where $Y_2 \sim \text{PIG}(\mu, \sigma)$ . $^{a_2}$ set $\nu = (1 - c)$ in moments of $\text{ZIPIG}(\mu, \sigma, \nu)$

### 5.3.8 Zero-inflated negative binomial: ZINBI

Let  $Y = 0$  with probability  $\nu$  and  $Y = Y_1$  with probability  $(1 - \nu)$ , where  $Y_1 \sim \text{NBI}(\mu, \sigma)$ . Then  $Y$  has a zero-inflated negative binomial distribution, denoted by  $\text{ZINBI}(\mu, \sigma, \nu)$ ,

with probability function

$$P(Y = y | \mu, \sigma, \nu) = \begin{cases} \nu + (1 - \nu) P(Y_1 = 0 | \mu, \sigma) & \text{if } y = 0 \\ (1 - \nu) P(Y_1 = y | \mu, \sigma) & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (5.27)$$

for  $\mu > 0$ ,  $\sigma > 0$ ,  $0 < \nu < 1$ , where  $Y_1 \sim \text{NBI}(\mu, \sigma)$  and so  $P(Y_1 = 0 | \mu, \sigma) = (1 + \mu\sigma)^{-1/\sigma}$ . The mean is given by  $E(Y) = (1 - \nu)\mu$  and the variance by  $\text{Var}(Y) = \mu(1 - \nu) + \mu^2(1 - \nu)(\sigma + \nu)$ . Hence  $\text{Var}(Y) = E(Y) + [E(Y)]^2(\sigma + \nu)/(1 - \nu)$ .

TABLE 5.26: Zero-inflated negative binomial distribution.

ZINBI( $\mu, \sigma, \nu$ )	
Ranges	
$Y$	$0, 1, 2, 3, \dots$
$\mu$	$0 < \mu < \infty$ , mean of the negative binomial component
$\sigma$	$0 < \sigma < \infty$ , dispersion of the negative binomial component
$\nu$	$0 < \nu < 1$ , inflation probability at zero
Distribution measures	
mean <sup>a</sup>	$(1 - \nu)\mu$
variance <sup>a</sup>	$\mu(1 - \nu) + \mu^2(1 - \nu)(\sigma + \nu)$
skewness <sup>a</sup>	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} & \text{where} \\ \mu_3 = \mu(1 - \nu) [1 + 3\mu(\sigma + \nu) + \mu^2(2\sigma^2 + 3\sigma\nu + 2\nu^2 - \nu)] \end{cases}$
excess kurtosis <sup>a</sup>	$\begin{cases} \mu_4/[\text{Var}(Y)]^2 - 3 & \text{where} \\ \mu_4 = \mu(1 - \nu) [1 + \mu(3 + 7\sigma + 4\nu) + 6\mu^2(\sigma + 2\sigma^2 + 2\sigma\nu + \nu^2) + \mu^3(3\sigma^2 + 6\sigma^3 + 6\sigma\nu^2 + 8\sigma^2\nu + \nu - 3\nu^2 + 3\nu^3)] \end{cases}$
PGF <sup>a</sup>	$\nu + (1 - \nu)[1 + \mu\sigma(1 - t)]^{-1/\sigma}$ for $0 < t < 1 + (\mu\sigma)^{-1}$
pf <sup>a</sup>	$\begin{cases} \nu + (1 - \nu) P(Y_1 = 0   \mu, \sigma) & \text{if } y = 0 \\ (1 - \nu) P(Y_1 = y   \mu, \sigma) & \text{if } y = 1, 2, 3, \dots \end{cases}$ where $Y_1 \sim \text{NBI}(\mu, \sigma)$
cdf <sup>a</sup>	$1 - \frac{(1 - \nu)B(y + 1, \sigma^{-1}, \mu\sigma(1 + \mu\sigma)^{-1})}{B(y + 1, \sigma^{-1})}$
Reference	<sup>a</sup> Obtained from equations (??), (??), (??) and (??), where $Y_1 \sim \text{NBI}(\mu, \sigma)$

### 5.3.9 Zero-inflated Poisson-inverse Gaussian: ZPIG

Let  $Y = 0$  with probability  $\nu$ , and  $Y = Y_1$  with probability  $(1 - \nu)$ , where  $Y_1 \sim \text{PIG}(\mu, \sigma)$ . Then  $Y$  has a zero-inflated Poisson-inverse Gaussian distribution, denoted

by  $\text{ZIPIG}(\mu, \sigma, \nu)$ , with probability function

$$P(Y = y | \mu, \sigma, \nu) = \begin{cases} \nu + (1 - \nu) P(Y_1 = 0 | \mu, \sigma) & \text{if } y = 0 \\ (1 - \nu) P(Y_1 = y | \mu, \sigma) & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (5.28)$$

for  $\mu > 0$ ,  $\sigma > 0$  and  $0 < \nu < 1$ , where  $Y_1 \sim \text{PIG}(\mu, \sigma)$  and so  $P(Y_1 = 0 | \mu, \sigma) = \exp(1/\sigma - \alpha)$ , where  $\alpha^2 = \sigma^{-2} + 2\mu\sigma^{-1}$  and  $\alpha > 0$ . The mean of  $Y$  is given by  $E(Y) = (1 - \nu)\mu$  and the variance by  $\text{Var}(Y) = \mu(1 - \nu) + \mu^2(1 - \nu)(\sigma + \nu)$ . Hence  $\text{Var}(Y) = E(Y) + [E(Y)]^2 (\sigma + \nu)/(1 - \nu)$ .

TABLE 5.27: Zero-inflated Poisson-inverse Gaussian distribution.

$\text{ZIPIG}(\mu, \sigma, \nu)$	
Ranges	
$Y$	$0, 1, 2, 3, \dots$
$\mu$	$0 < \mu < \infty$ , mean of the $\text{PIG}$ component
$\sigma$	$0 < \sigma < \infty$ , dispersion of the $\text{PIG}$ component
$\nu$	$0 < \nu < 1$ , inflation probability at zero
Distribution measures	
mean <sup>a</sup>	$(1 - \nu)\mu$
variance <sup>a</sup>	$\mu(1 - \nu) + \mu^2(1 - \nu)(\sigma + \nu)$
skewness <sup>a</sup>	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} & \text{where} \\ \mu_3 = \mu(1 - \nu)[1 + 3\mu(\sigma + \nu) + \mu^2(3\sigma^2 + 3\sigma\nu + 2\nu^2 - \nu)] \end{cases}$
excess kurtosis <sup>a</sup>	$\begin{cases} k_4/[\text{Var}(Y)]^2 & \text{where} \\ k_4 = \mu(1 - \nu) [1 + 7\mu(\sigma + \nu) + 6\mu^2(3\sigma^2 + 3\sigma\nu + 2\nu^2 - \nu) + \mu^3(\nu - 6\nu^2 + 6\nu^3 + 15\sigma^3 - 6\sigma\nu + 12\sigma\nu^2 + 15\sigma^2\nu)] \end{cases}$
PGF <sup>a</sup>	$\nu + (1 - \nu)e^{(1/\sigma) - q}$ where $q^2 = \sigma^{-2} + 2\mu(1 - \nu)\sigma^{-1}$
pf <sup>a</sup>	$\begin{cases} \nu + (1 - \nu) P(Y_1 = 0   \mu, \sigma) & \text{if } y = 0 \\ (1 - \nu) P(Y_1 = y   \mu, \sigma) & \text{if } y = 1, 2, 3, \dots \end{cases}$
	where $Y_1 \sim \text{PIG}(\mu, \sigma)$
Reference	<sup>a</sup> Obtained from equations (??), (??), and (??), $Y_1 \sim \text{PIG}(\mu, \sigma)$

## 5.4 Four-parameter count distributions

### 5.4.1 Poisson shifted generalized inverse Gaussian: PSGIG

The Poisson shifted generalized inverse Gaussian distribution, [Rigby et al., 2008], denoted by  $\text{PSGIG}(\mu, \sigma, \nu, \tau)$ , has probability function given by

$$P(Y = y | \mu, \sigma, \nu, \tau) = \frac{e^{-\mu\tau} T}{K_\nu(1/\sigma)} \quad (5.29)$$

where  $y = 0, 1, 2, 3, \dots$ ,  $\mu > 0$ ,  $\sigma > 0$ ,  $-\infty < \nu < \infty$ ,  $0 < \tau < 1$ ,

$$T = \sum_{j=0}^y \binom{y}{j} \frac{\mu^y \tau^{y-j} K_{\nu+j}(\delta)}{y! d^j (\delta \sigma)^{\nu+j}}, \quad (5.30)$$

$d = b/(1 - \tau)$ ,  $b = K_{\nu+1}(1/\sigma)/K_{\nu}(1/\sigma)$  and  $\delta^2 = \sigma^{-2} + 2\mu(d\sigma)^{-1}$ . Note that

$$\sigma = \left[ \left( \frac{\mu^2}{d^2} + \delta^2 \right)^{1/2} - \frac{\mu}{d} \right]^{-1}.$$

As  $y \rightarrow \infty$ ,  $\log P(Y = y | \mu, \sigma, \nu, \tau) \sim -y \log \left[ 1 + \frac{b}{2\mu\sigma(1-\tau)} \right]$ . Note that the distribution is currently under development in **gamlss.dist**.

TABLE 5.28: Poisson shifted generalized inverse Gaussian distribution.

PSGIG( $\mu, \sigma, \nu, \tau$ )	
Ranges	
$Y$	$0, 1, 2, 3, \dots$
$\mu$	$0 < \mu < \infty$ , mean
$\sigma$	$0 < \sigma < \infty$
$\nu$	$-\infty < \nu < \infty$
$\tau$	$0 < \tau < 1$
Distribution measures	
mean	$\mu$
variance	$\mu + (1 - \tau)^2 \mu^2 g_1$ where $g_1 = 2\sigma(\nu + 1)b^{-1} + b^{-2} - 1$
skewness	$\begin{cases} \mu_3 / [\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_3 = \mu + 3(1 - \tau)^2 \mu^2 g_1 + (1 - \tau)^3 \mu^3 (g_2 - 3g_1) \\ g_2 = 2\sigma(\nu + 2)b^{-3} + [4\sigma^2(\nu + 1)(\nu + 2) + 1]b^{-2} - 1 \end{cases}$
excess kurtosis	$\begin{cases} k_4 / [\text{Var}(Y)]^2 \text{ where} \\ k_4 = \mu + 7(1 - \tau)^2 \mu^2 g_1 + 6(1 - \tau)^3 \mu^3 (g_2 - 3g_1) + \\ (1 - \tau)^4 \mu^4 (g_3 - 4g_2 + 6g_1 - 3g_1^2) \\ g_3 = [1 + 4\sigma^2(\nu + 2)(\nu + 3)]b^{-4} + \\ [8\sigma^3(\nu + 1)(\nu + 2)(\nu + 3) + 4\sigma(\nu + 2)]b^{-3} - 1 \end{cases}$
PGF	$\frac{\exp[\mu\tau(t - 1)]K_{\nu}(r)}{(r\sigma)^{\nu}K_{\nu}(1/\sigma)}$ where $r^2 = \sigma^{-2} + 2\mu(1 - t)(d\sigma)^{-1}$ and $d = b/(1 - \tau)$
pf	$\frac{\exp(-\mu t)T}{K_{\nu}(1/\sigma)}$ where $T = \sum_{j=0}^y \binom{y}{j} \frac{\mu^y \tau^{y-j} K_{\nu+j}(\delta)}{y! d^j (\delta \sigma)^{\nu+j}}$ where $\delta^2 = \sigma^{-2} + 2\mu(d\sigma)^{-1}$
Reference	Rigby et al. [2008]
Notes	$b = K_{\nu+1}(1/\sigma)/K_{\nu}(1/\sigma)$ $K_{\lambda}(t)$ is the modified Bessel function of the second kind

### 5.4.2 Zero-adjusted beta negative binomial: ZABNB

Let  $Y = 0$  with probability  $\tau$ , and  $Y = Y_1$  with probability  $(1 - \tau)$ , where  $Y_1 \sim \text{BNBtr}(\mu, \sigma, \nu)$ , i.e. the beta negative binomial ( $\text{BNB}(\mu, \sigma, \nu)$ ) distribution truncated at zero. Then  $Y$  has a zero-adjusted beta negative binomial distribution, denoted by  $\text{ZABNB}(\mu, \sigma, \nu, \tau)$ , with probability function

$$P(Y = y | \mu, \sigma, \nu, \tau) = \begin{cases} \tau & \text{if } y = 0 \\ cP(Y_2 = y | \mu, \sigma, \nu) & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (5.31)$$

where  $\mu > 0$ ,  $\sigma > 0$ ,  $\nu > 0$ ,  $0 < \tau < 1$ ,  $Y_2 \sim \text{BNB}(\mu, \sigma, \nu)$  and  $c = (1 - \tau)/(1 - p_0)$  where

$$p_0 = P(Y_2 = 0 | \mu, \sigma, \nu) = \frac{B(\mu\sigma^{-1}\nu, \sigma^{-1} + \nu^{-1} + 1)}{B(\mu\sigma^{-1}\nu, \sigma^{-1} + 1)}.$$

The moments of  $Y$  can be obtained from the moments of  $Y_2$  using equation (??), from which the mean, variance, skewness, and excess kurtosis of  $Y$  can be found. In particular the mean of  $Y$  is  $E(Y) = c\mu$ .

TABLE 5.29: Zero-adjusted beta negative binomial.

$\text{ZABNB}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$0, 1, 2, 3, \dots$
$\mu$	$0 < \mu < \infty$ , mean of BNB component before zero truncation
$\sigma$	$0 < \sigma < \infty$
$\nu$	$0 < \nu < \infty$
$\tau$	$0 < \tau < 1$ , $\tau = P(Y = 0)$
Distribution measures	
mean $^{a, a_2}$	$c\mu$ where $c = (1 - \tau)/(1 - p_0)$ and $p_0 = P(Y_2 = 0   \mu, \sigma, \nu)$ where $Y_2 \sim \text{BNB}(\mu, \sigma, \nu)$
variance $^{a, a_2}$	$\begin{cases} c\mu(1 + \mu\nu)(1 + \sigma\nu^{-1})(1 - \sigma)^{-1} + c(1 - c)\mu^2 & \text{for } \sigma < 1 \\ \infty & \text{for } \sigma \geq 1 \end{cases}$
pf $^a$	$\begin{cases} \tau & \text{if } y = 0 \\ cP(Y_2 = y   \mu, \sigma, \nu) & \text{if } y = 1, 2, 3, \dots \end{cases}$ where $Y_2 \sim \text{BNB}(\mu, \sigma, \nu)$
Reference	$^a$ Obtained from equations (??) and (??). where $Y_2 \sim \text{BNB}(\mu, \sigma, \nu)$ . $^{a_2}$ set $\nu = (1 - c)$ in moments of $\text{ZIBNB}(\mu, \sigma, \nu)$

### 5.4.3 Zero-adjusted Sichel: ZASICHEL

Let  $Y = 0$  with probability  $\tau$ , and  $Y = Y_1$  with probability  $(1 - \tau)$ , where  $Y_1 \sim \text{SICHELtr}(\mu, \sigma, \nu)$ , i.e.  $\text{SICHEL}(\mu, \sigma, \nu)$  truncated at zero. Then  $Y$  has a zero-adjusted

Sichel distribution, denoted by  $\text{ZASICHEL}(\mu, \sigma, \nu, \tau)$ , with probability function

$$P(Y = y | \mu, \sigma, \nu) = \begin{cases} \tau & \text{if } y = 0 \\ cP(Y_2 = y | \mu, \sigma, \nu) & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (5.32)$$

where  $\mu > 0$ ,  $\sigma > 0$ ,  $-\infty < \nu < \infty$ ,  $0 < \tau < 1$ ,  $Y_2 \sim \text{SICHEL}(\mu, \sigma, \nu)$  and  $c = (1 - \tau)/(1 - p_0)$  where

$$p_0 = P(Y_2 = 0 | \mu, \sigma, \nu) = \frac{K_\nu(\alpha)}{(\alpha\sigma)^\nu K_\nu(1/\sigma)}$$

and  $\alpha^2 = \sigma^{-2} + 2\mu(b\sigma)^{-1}$ ,  $b = K_{\nu+1}(1/\sigma)/K_\nu(1/\sigma)$ .

TABLE 5.30: Zero-adjusted Sichel distribution.

$\text{ZASICHEL}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$0, 1, 2, 3, \dots$
$\mu$	$0 < \mu < \infty$ , mean of <b>SICHEL</b> component before zero truncation
$\sigma$	$0 < \sigma < \infty$
$\nu$	$-\infty < \nu < \infty$
$\tau$	$0 < \tau < 1$ , $\tau = P(Y = 0)$
Distribution measures	
mean $^{a, a_2}$	$c\mu$ where $c = (1 - \tau)/(1 - p_0)$ and $p_0 = P(Y_2 = 0)$ where $Y_2 \sim \text{SICHEL}(\mu, \sigma, \nu)$
variance $^{a, a_2}$	$c\mu + c^2\mu^2h_1$ where $h_1 = c^{-1} [2\sigma(\nu + 1)b^{-1} + b^{-2}] - 1$
skewness $^{a, a_2}$	$\begin{cases} \mu_3/[\text{Var}(Y)]^{1.5} & \text{where} \\ \mu_3 = c\mu + 3c^2\mu^2h_1 + c^3\mu^3(h_2 - 3h_1 - 1) \\ h_2 = c^{-2} \{2\sigma(\nu + 2)b^{-3} + [4\sigma^2(\nu + 1)(\nu + 1) + 1] b^{-2}\} \end{cases}$
excess kurtosis $^{a, a_2}$	$\begin{cases} k_4/[\text{Var}(Y)]^2 & \text{where} \\ k_4 = c\mu + 7c^2\mu^2h_1 + 6c^3\mu^3(h_2 - 3h_1 - 1) + \\ c^4\mu^4(h_3 - 4h_2 + 6h_1 - 3h_1^2 + 3) \\ h_3 = c^{-3} \{b^{-4} [1 + 4\sigma^2(\nu + 2)(\nu + 3)] + \\ b^{-3} [8\sigma^3(\nu + 1)(\nu + 2)(\nu + 3) + 4\sigma(\nu + 2)] \} \end{cases}$
PGF $^a$	$(1 - c) + \frac{cK_\nu(q)}{(q\sigma)^\nu K_\nu(1/\sigma)}$ where $q^2 = \sigma^{-2} + 2\mu(1 - \tau)(b\sigma)^{-1}$
pf $^a$	$\begin{cases} \tau & \text{if } y = 0 \\ cP(Y_2 = y   \mu, \sigma, \nu) & \text{if } y = 1, 2, 3, \dots \end{cases}$ where $Y_2 \sim \text{SICHEL}(\mu, \sigma, \nu)$
Reference	$^a$ Obtained from equations (??), (??), and (??) where $Y_2 \sim \text{SICHEL}(\mu, \sigma, \nu)$ . $^{a_2}$ set $\tau = (1 - c)$ in moments of <b>ZISICHEL</b> ( $\mu, \sigma, \nu, \tau$ ).
Notes	$b$ and $K_\lambda(t)$ are defined in Table 5.22.



#### 5.4.4 Zero-inflated beta negative binomial: ZIBNB

Let  $Y = 0$  with probability  $\tau$ , and  $Y = Y_1$  with probability  $(1 - \tau)$  where  $Y_1 \sim \text{BNB}(\mu, \sigma, \nu)$ . Then  $Y$  has a zero-inflated beta negative binomial distribution, denoted by  $\text{ZIBNB}(\mu, \sigma, \nu, \tau)$ , with probability function

$$P(Y = y | \mu, \sigma, \nu, \tau) = \begin{cases} \tau + (1 - \tau) P(Y_1 = 0 | \mu, \sigma, \nu) & \text{if } y = 0 \\ (1 - \tau) P(Y_1 = y | \mu, \sigma, \nu) & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (5.33)$$

for  $\mu > 0$ ,  $\sigma > 0$ ,  $\nu > 0$ ,  $0 < \tau < 1$  and  $Y_1 \sim \text{BNB}(\mu, \sigma, \nu)$ . The moments of  $Y$  can be obtained from the moments of  $Y_1$ , using equations (??), from which the mean, variance, skewness, and excess kurtosis of  $Y$  can be found. In particular the mean of  $Y$  is  $E(Y) = (1 - \tau)\mu$ .

TABLE 5.31: Zero-inflated beta negative binomial distribution.

$\text{ZIBNB}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$0, 1, 2, 3, \dots$
$\mu$	$0 < \mu < \infty$ , mean of the BNB component
$\sigma$	$0 < \sigma < \infty$
$\nu$	$0 < \nu < \infty$
$\tau$	$0 < \tau < 1$ , inflation probability at zero
Distribution measures	
mean	$(1 - \tau)\mu$
variance	$(1 - \tau)\mu(1 + \mu\nu)(1 + \sigma\nu^{-1})(1 - \sigma)^{-1} + \tau(1 - \tau)\mu^2$
pf	$\begin{cases} \tau + (1 - \tau) P(Y_1 = 0   \mu, \sigma, \nu) & \text{if } y = 0 \\ (1 - \tau) P(Y_1 = y   \mu, \sigma, \nu) & \text{if } y = 1, 2, 3, \dots \end{cases}$
where $Y_1 \sim \text{BNB}(\mu, \sigma, \nu)$	
Reference	Obtained from equations (??) and (??), where $Y_1 \sim \text{BNB}(\mu, \sigma, \nu)$

#### 5.4.5 Zero-inflated Sichel: ZISICHEL

Let  $Y = 0$  with probability  $\tau$ , and  $Y = Y_1$ , with probability  $(1 - \tau)$  where  $Y_1 \sim \text{SICHEL}(\mu, \sigma, \nu)$ . Then  $Y$  has a zero-inflated Sichel distribution, denoted by  $\text{ZISICHEL}(\mu, \sigma, \nu, \tau)$ , with probability function

$$P(Y = y | \mu, \sigma, \nu, \tau) = \begin{cases} \tau + (1 - \tau) P(Y_1 = 0 | \mu, \sigma, \nu) & \text{if } y = 0 \\ (1 - \tau) P(Y_1 = y | \mu, \sigma, \nu) & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (5.34)$$

for  $\mu > 0$ ,  $\sigma > 0$ ,  $-\infty < \nu < \infty$  and  $0 < \tau < 1$ , and  $Y_1 \sim \text{SICHEL}(\mu, \sigma, \nu)$ .

TABLE 5.32: Zero-inflated Sichel distribution.

$\text{ZISICHEL}(\mu, \sigma, \nu, \tau)$	
Ranges	
$Y$	$0, 1, 2, 3, \dots$
$\mu$	$0 < \mu < \infty$ , mean of the SICHEL component
$\sigma$	$0 < \sigma < \infty$
$\nu$	$-\infty < \nu < \infty$
$\tau$	$0 < \tau < 1$ , inflation probability at zero
Distribution measures	
mean <sup>a</sup>	$(1 - \tau) \mu$
variance <sup>a</sup>	$\begin{cases} (1 - \tau) \mu + (1 - \tau)^2 \mu^2 h_1 \\ \text{where } h_1 = (1 - \tau)^{-1} [2\sigma(\nu + 1)b^{-1} + b^{-2}] - 1 \end{cases}$
skewness <sup>a</sup>	$\begin{cases} \mu_3 / [\text{Var}(Y)]^{1.5} \text{ where} \\ \mu_3 = (1 - \tau) \mu + 3(1 - \tau)^2 \mu^2 h_1 + (1 - \tau)^3 \mu^3 (h_2 - 3h_1 - 1) \\ h_2 = (1 - \tau)^{-2} \{2\sigma(\nu + 2)/b^3 + [4\sigma^2(\nu + 1)(\nu + 2) + 1]/b^2\} \end{cases}$
excess kurtosis <sup>a</sup>	$\begin{cases} k_4 / [\text{Var}(Y)]^2 \text{ where} \\ k_4 = (1 - \tau) \mu + 7(1 - \tau)^2 \mu^2 h_1 + 6(1 - \tau)^3 \mu^3 (h_2 - 3h_1 - 1) + \\ (1 - \tau)^4 \mu^4 (h_3 - 4h_2 + 6h_1 - 3h_1^2 + 3) \\ h_3 = (1 - \tau)^{-3} \{[1 + 4\sigma^2(\nu + 2)(\nu + 3)]/b^4 + \\ [8\sigma^3(\nu + 1)(\nu + 2)(\nu + 3) + 4\sigma(\nu + 2)]/b^3\} \end{cases}$
PGF <sup>a</sup>	$\tau + (1 - \tau) \frac{K_\nu(q)}{(q\sigma)^\nu K_\nu(1/\sigma)} \text{ where } q^2 = \sigma^{-2} + 2\mu(1 - \tau)(b\sigma)^{-1}$
pf <sup>a</sup>	$\begin{cases} \tau + (1 - \tau) \text{P}(Y_1 = 0   \mu, \sigma, \nu) & \text{if } y = 0 \\ (1 - \tau) \text{P}(Y_1 = y   \mu, \sigma, \nu) & \text{if } y = 1, 2, 3, \dots \end{cases}$
	where $Y_1 \sim \text{SICHEL}(\mu, \sigma, \nu)$
Reference	<sup>a</sup> Obtained from equations (??), (??) and (??), where $Y_1 \sim \text{SICHEL}(\mu, \sigma, \nu)$
Note	$b$ and $K_\nu(\cdot)$ are defined in Table 5.22.

# 6

## *Binomial type distributions and multinomial distributions*

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This chapter gives summary tables and plots for the explicit **gamlss.dist** discrete binomial type distributions with range  $\{0, 1, \dots, n\}$ , in which it is assumed throughout that  $n$  is a known positive integer. These are discussed in Chapter ???. This chapter also covers the explicit **gamlss.dist** multinomial distributions.

### 6.1 One-parameter binomial type distribution

#### 6.1.1 Binomial: BI

The probability function of the binomial distribution, denoted as  $\text{BI}(n, \mu)$ , is given by

$$\begin{aligned} P(Y = y|n, \mu) &= \binom{n}{y} \mu^y (1 - \mu)^{n-y} \\ &= \frac{n!}{y!(n-y)!} \mu^y (1 - \mu)^{n-y} \end{aligned} \tag{6.1}$$

for  $y = 0, 1, 2, \dots, n$ , where  $0 < \mu < 1$  and  $n$  is a known positive integer.

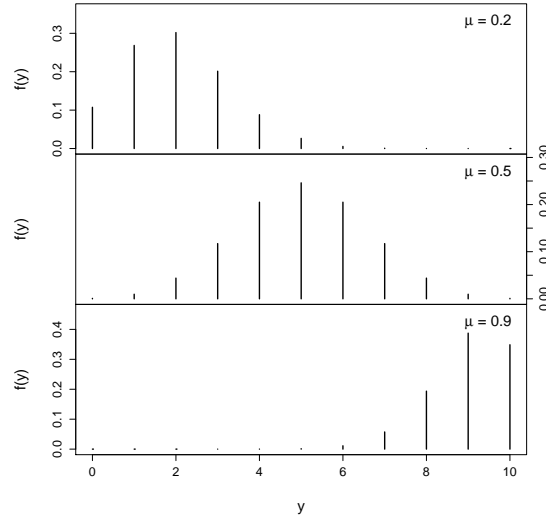


FIGURE 6.1: The binomial,  $\text{BI}(n, \mu)$ , distribution, with  $\mu = 0.2, 0.5, 0.9$  and binomial denominator  $n = 10$ .

TABLE 6.1: Binomial distribution.

$\text{BI}(n, \mu)$	
Ranges	
$Y$	$0, 1, 2, \dots, n$ where $n$ is a known positive integer
$\mu$	$0 < \mu < 1$
Distribution measures	
mean	$n\mu$
mode	$\begin{cases} \lfloor (n+1)\mu \rfloor & \text{if } (n+1)\mu \text{ is not an integer} \\ 0 & \text{if } \mu < 1/(n+1) \\ n & \text{if } \mu > n/(n+1) \\ (n+1)\mu - 1 \text{ and } (n+1)\mu, & \text{if } (n+1)\mu \text{ is an integer} \end{cases}$
variance	$n\mu(1-\mu)$
skewness	$\frac{(1-2\mu)}{[n\mu(1-\mu)]^{0.5}}$
excess kurtosis	$\frac{1-6\mu(1-\mu)}{n\mu(1-\mu)}$
PGF	$(1-\mu+\mu t)^n$
pf	$\binom{n}{y} \mu^y (1-\mu)^{n-y}$
cdf	$1 - \frac{B(y+1, n-y, \mu)}{B(y+1, n-y)}$
Reference	Johnson et al. [2005] p108, 110, 112, 113, with $p = \mu$
Note	$\lfloor x \rfloor$ is the floor function or integer part of $x$

## 6.2 Two-parameter binomial type distributions

### 6.2.1 Beta binomial: BB

The probability function of the beta binomial distribution, denoted as  $\text{BB}(n, \mu, \sigma)$ , is given by

$$\begin{aligned} P(Y = y|n, \mu, \sigma) &= \binom{n}{y} \frac{B(y + \mu/\sigma, n + (1 - \mu)/\sigma - y)}{B(\mu/\sigma, (1 - \mu)/\sigma)} \\ &= \frac{\Gamma(n+1)}{\Gamma(y+1)\Gamma(n-y+1)} \frac{\Gamma(\frac{1}{\sigma})\Gamma(y + \frac{\mu}{\sigma})\Gamma(n + \frac{(1-\mu)}{\sigma} - y)}{\Gamma(n + \frac{1}{\sigma})\Gamma(\frac{\mu}{\sigma})\Gamma(\frac{1-\mu}{\sigma})} \end{aligned} \quad (6.2)$$

for  $y = 0, 1, \dots, n$ , where  $0 < \mu < 1$ ,  $\sigma > 0$ , and  $n$  is a known positive integer.

The binomial  $\text{BI}(n, \mu)$  distribution is the limiting distribution of  $\text{BB}(n, \mu, \sigma)$  as  $\sigma \rightarrow 0$ . For  $\mu = 0.5$  and  $\sigma = 0.5$ ,  $\text{BB}(n, \mu, \sigma)$  is a discrete uniform distribution. The probability function (6.2) and the mean, variance, skewness, and kurtosis in Table 6.2 can be obtained from Johnson et al. [2005], p259 equation (6.31) and p263, by setting  $a = -\mu/\sigma$  and  $b = -(1 - \mu)/\sigma$ . The equivalence of their probability function to (6.2) is shown using their equation (1.24).

The  $\text{BB}(n, \mu, \sigma)$  distribution can be derived as a beta mixture of binomial distributions, by assuming  $Y|\pi \sim \text{BI}(n, \pi)$  where  $\pi \sim \text{BEo}(\frac{\mu}{\sigma}, \frac{1-\mu}{\sigma})$ . Hence the  $\text{BB}(n, \mu, \sigma)$  is an overdispersed binomial distribution.

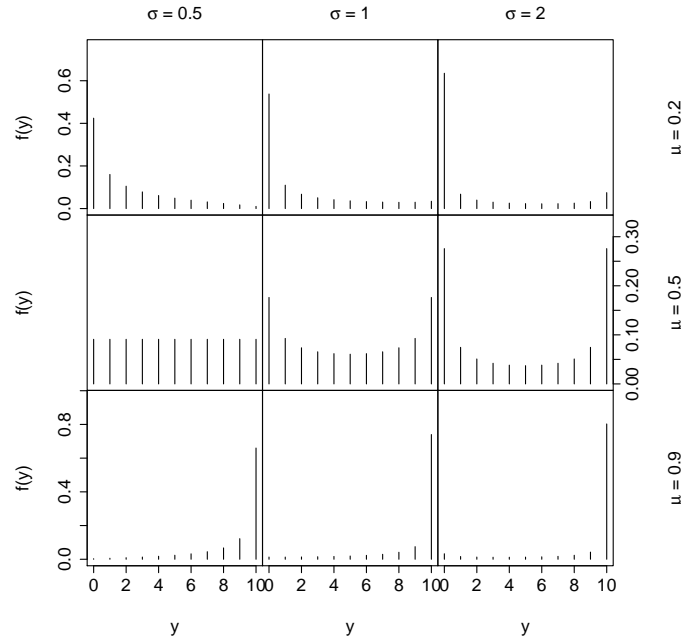


FIGURE 6.2: The beta binomial,  $\text{BB}(n, \mu, \sigma)$ , distribution, with  $\mu = 0.2, 0.5, 0.9$ ,  $\sigma = 0.5, 1, 2$  and binomial denominator  $n = 10$ .

TABLE 6.2: Beta binomial distribution.

BB( $n, \mu, \sigma$ )	
Ranges	
$Y$	$0, 1, 2, \dots, n$ where $n$ is a known positive integer
$\mu$	$0 < \mu < 1$
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean <sup>a</sup>	$n\mu$
mode	$\begin{cases} \lfloor \frac{(n+1)(\mu-\sigma)}{1-2\sigma} \rfloor & \text{if } \sigma < \min(\sigma_0, \sigma_1) \\ 0 & \text{if } \sigma_0 < \sigma < \sigma_1 \\ n & \text{if } \sigma_1 < \sigma < \sigma_0 \\ 0 \text{ and } n & \text{if } \sigma > \max(\sigma_0, \sigma_1) \end{cases}$ <p>where</p> $\sigma_0 = [(n+1)\mu - 1] / (n-1)$ $\sigma_1 = [(n+1)(1-\mu) - 1] / (n-1)$
variance <sup>a</sup>	$n\mu(1-\mu) \left[ 1 + \frac{(n-1)\sigma}{(1+\sigma)} \right]$
skewness <sup>a</sup>	$\left[ \frac{(1+\sigma)}{n\mu(1-\mu)(1+n\sigma)} \right]^{0.5} \frac{(1-2\mu)(1+2n\sigma)}{(1+2\sigma)}$
excess kurtosis <sup>a</sup>	$\begin{cases} \beta_2 - 3 \text{ where} \\ \beta_2 = \frac{(1+\sigma)}{n\mu(1-\mu)(1+n\sigma)(1+2\sigma)(1+3\sigma)} [(1+6n\sigma - \\ \sigma + 6n^2\sigma^2) - 3\mu(1-\mu)(6n^2\sigma^2 + 6n\sigma - n^2\sigma - n + 2)] \end{cases}$
pf <sup>a</sup>	$\binom{n}{y} \frac{B(y + \mu/\sigma, n + (1-\mu)/\sigma - y)}{B(\mu/\sigma, (1-\mu)/\sigma)}$
Reference	<sup>a</sup> Johnson et al. [2005] p259, 263 with $a = -\mu/\sigma$ and $b = -(1-\mu)/\sigma$

### 6.2.2 Double binomial: DBI

The probability function of the double binomial distribution, denoted by DBI( $n, \mu, \sigma$ ), is given by

$$P(Y = y | n, \mu, \sigma) = \frac{c(\mu, \sigma) n! y^y (n-y)^{n-y} n^{n/\sigma} \mu^{y/\sigma} (1-\mu)^{(n-y)/\sigma}}{y!(n-y)! n^n y^{y/\sigma} (n-y)^{(n-y)/\sigma}} \quad (6.3)$$

for  $y = 0, 1, \dots, n$ , where  $0 < \mu < 1$ ,  $\sigma > 0$ ,  $n$  is a known positive integer, and  $c(\mu, \sigma)$  is a normalizing constant (ensuring that the distribution probabilities sum to one) given by

$$c(\mu, \sigma) = \left[ \sum_{y=0}^n \frac{n! y^y (n-y)^{n-y} n^{n/\sigma} \mu^{y/\sigma} (1-\mu)^{(n-y)/\sigma}}{y!(n-y)! n^n y^{y/\sigma} (n-y)^{(n-y)/\sigma}} \right]^{-1} \quad (6.4)$$

obtained from Lindsey [1995, p131], reparameterized by  $\pi = \mu$  and  $\psi = 1/\sigma$ .

The  $\text{DBI}(n, \mu, \sigma)$  distribution is a special case of the double exponential family of Efron [1986]. It has approximate mean  $n\mu$  and approximate variance  $n\sigma\mu(1 - \mu)$ . The  $\text{DBI}(n, \mu, \sigma)$  distribution is a binomial ( $\text{BI}(n, \mu)$ ) distribution if  $\sigma = 1$ . It is (approximately) an overdispersed binomial if  $\sigma > 1$  and underdispersed if  $\sigma < 1$ . Unlike some other implementations, **gamlss.dist** calculates  $c(\mu, \sigma)$  using a finite sum with a very large number of terms in equation (6.4), rather than a potentially less accurate functional approximation of  $c(\mu, \sigma)$ .

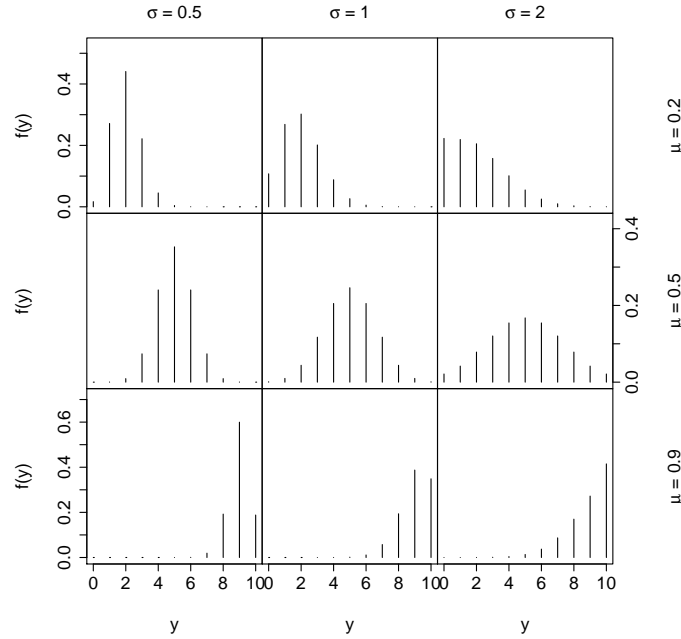


FIGURE 6.3: The double binomial,  $\text{DBI}(n, \mu, \sigma)$ , distribution, with  $\mu = 0.2, 0.5, 0.9$ ,  $\sigma = .5, 1, 2$ , and binomial denominator  $n = 10$ .

TABLE 6.3: Double binomial distribution.

$\text{DBI}(n, \mu, \sigma)$	
Ranges	
$Y$	$0, 1, 2, \dots, n$ where $n$ is a known positive integer
$\mu$	$0 < \mu < 1$
$\sigma$	$0 < \sigma < \infty$
Distribution measures	
mean <sup>a</sup>	$n\mu$
variance <sup>a</sup>	$n\sigma\mu(1 - \mu)$
pf <sup>a2</sup>	$\frac{c(\mu, \sigma) n! y^y (n - y)^{n-y} n^{n/\sigma} \mu^{y/\sigma} (1 - \mu)^{(n-y)/\sigma}}{y!(n - y)! n^n y^{y/\sigma} (n - y)^{(n-y)/\sigma}}$ <p>where <math>c(\mu, \sigma)</math> is given by equation (6.4)</p>
Reference	<sup>a2</sup> Lindsey [1995] p131, where $\pi = \mu$ and $\psi = 1/\sigma$
Note	<sup>a</sup> approximate

### 6.2.3 Zero-adjusted binomial: ZABI

Let  $Y = 0$  with probability  $\sigma$ , and  $Y = Y_1$  with probability  $(1 - \sigma)$ , where  $Y_1 \sim \text{BITr}(n, \mu)$  a binomial distribution truncated at zero. Then  $Y$  has a zero-adjusted (or altered) binomial distribution, denoted by  $\text{ZABI}(n, \mu, \sigma)$ , given by

$$P(Y = y | n, \mu, \sigma) = \begin{cases} \sigma & \text{if } y = 0 \\ \frac{(1 - \sigma) n! \mu^y (1 - \mu)^{n-y}}{[1 - (1 - \mu)^n] y! (n - y)!} & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (6.5)$$

for  $0 < \mu < 1$ ,  $0 < \sigma < 1$  and  $n$  is a known positive integer. The mean and variance of  $Y$  are given by

$$E(Y) = \frac{(1 - \sigma) n \mu}{[1 - (1 - \mu)^n]}$$

$$\text{Var}(Y) = \frac{n \mu (1 - \sigma) (1 - \mu + n \mu)}{[1 - (1 - \mu)^n]} - [E(Y)]^2 .$$

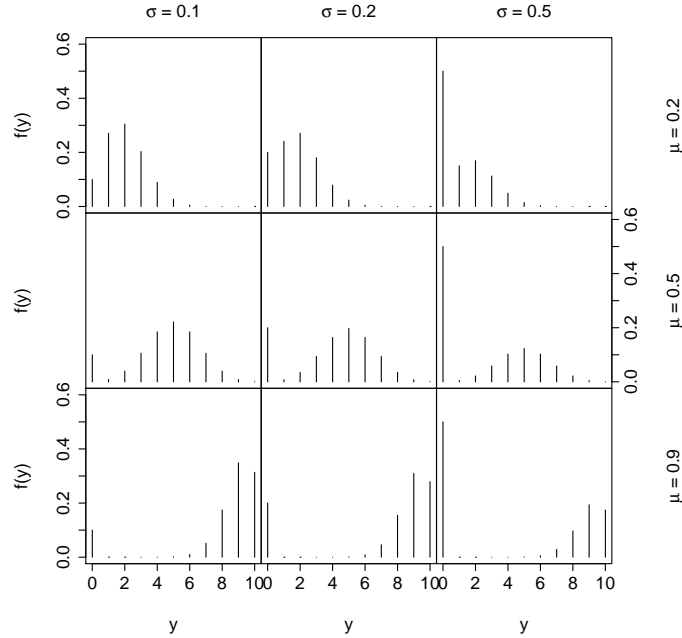


FIGURE 6.4: The zero-adjusted binomial,  $\text{ZABI}(n, \mu, \sigma)$ , distribution, with  $\mu = 0.2, 0.5, 0.9$ ,  $\sigma = 0.1, 0.2, 0.5$ , and binomial denominator  $n = 10$ .



### 6.2.4 Zero-inflated binomial: ZIBI

Let  $Y = 0$  with probability  $\sigma$ , and  $Y = Y_1$  with probability  $(1 - \sigma)$ , where  $Y_1 \sim \text{BI}(n, \mu)$ , then  $Y$  has a zero-inflated binomial distribution, denoted by  $\text{ZIBI}(n, \mu, \sigma)$ , given by

$$P(Y = y | n, \mu, \sigma) \begin{cases} \sigma + (1 - \sigma)(1 - \mu)^n & \text{if } y = 0 \\ \frac{(1 - \sigma) n! \mu^y (1 - \mu)^{n-y}}{y! (n - y)!} & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (6.6)$$

for  $0 < \mu < 1$ ,  $0 < \sigma < 1$  and  $n$  is a known positive integer. The mean and variance of  $Y$  are given by

$$\begin{aligned} E(Y) &= (1 - \sigma) n \mu \\ \text{Var}(Y) &= n \mu (1 - \sigma) [1 - \mu + n \mu \sigma] . \end{aligned}$$

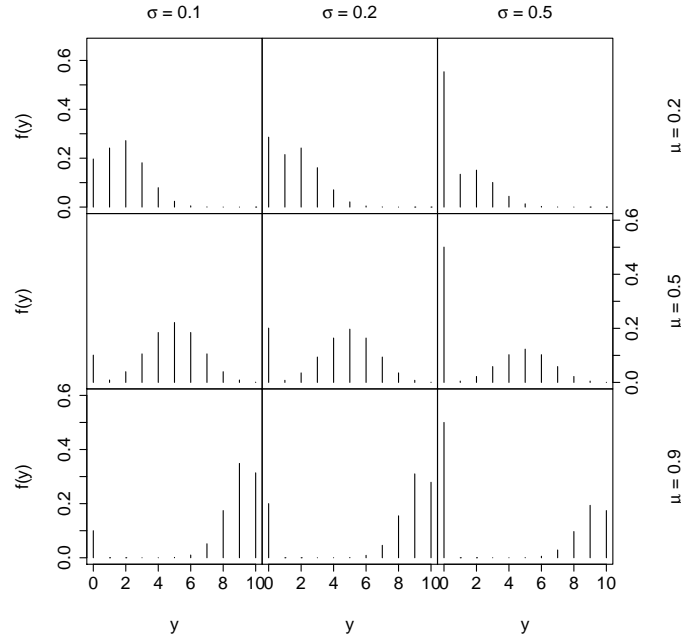


FIGURE 6.5: The zero-inflated binomial,  $\text{ZIBI}(n, \mu, \sigma)$ , distribution, with  $\mu = 0.2, 0.5, 0.9$ ,  $\sigma = 0.1, 0.2, 0.5$ , and binomial denominator  $n = 10$ .

## 6.3 Three-parameter binomial type distributions

### 6.3.1 Zero-adjusted beta binomial: ZABB

Let  $Y = 0$  with probability  $\nu$ , and  $Y = Y_1$  with probability  $(1 - \nu)$ , where  $Y_1 \sim \text{BBtr}(n, \mu, \sigma)$  a beta binomial distribution truncated at zero. Then  $Y$  has a zero-adjusted

(or altered) beta binomial distribution, denoted by  $\text{ZABB}(n, \mu, \sigma, \nu)$ , given by

$$P(Y = y | n, \mu, \sigma, \nu) = \begin{cases} \nu & \text{if } y = 0 \\ \frac{(1 - \nu) P(Y_2 = y | n, \mu, \sigma)}{1 - P(Y_2 = 0 | n, \mu, \sigma)} & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (6.7)$$

for  $0 < \mu < 1$ ,  $\sigma > 0$  and  $0 < \nu < 1$  and  $n$  is a known positive integer, where  $Y_2 \sim \text{BB}(n, \mu, \sigma)$ . The mean and variance of  $Y$  are given by

$$E(Y) = \frac{(1 - \nu) n \mu}{[1 - P(Y_2 = 0 | n, \mu, \sigma)]}$$

$$\text{Var}(Y) = \frac{(1 - \nu) \left\{ n \mu (1 - \mu) \left[ 1 + \frac{\sigma}{1 + \sigma} (n - 1) \right] - n^2 \mu^2 \right\}}{[1 - P(Y_2 = 0 | n, \mu, \sigma)]} - [E(Y)]^2 .$$

### 6.3.2 Zero-inflated beta binomial: ZIBB

Let  $Y = 0$  with probability  $\nu$ , and  $Y = Y_1$  with probability  $(1 - \nu)$  where  $Y_1 \sim \text{BB}(n, \mu, \sigma)$ . Then  $Y$  has a zero-inflated beta binomial distribution, denoted by  $\text{ZIBB}(n, \mu, \sigma, \nu)$ , given by

$$P(Y = y | n, \mu, \sigma, \nu) = \begin{cases} \nu + (1 - \nu) P(Y_1 = 0 | n, \mu, \sigma) & \text{if } y = 0 \\ (1 - \nu) P(Y_1 = y | n, \mu, \sigma) & \text{if } y = 1, 2, 3, \dots \end{cases} \quad (6.8)$$

for  $0 < \mu < 1$ ,  $\sigma > 0$  and  $0 < \nu < 1$ , and  $n$  is a known positive integer, where  $Y_1 \sim \text{BB}(n, \mu, \sigma)$ . The mean and variance of  $Y$  are given by

$$E(Y) = (1 - \nu) n \mu$$

$$\text{Var}(Y) = (1 - \nu) n \mu (1 - \mu) \left[ 1 + \frac{\sigma}{1 + \sigma} (n - 1) \right] + \nu (1 - \nu) n^2 \mu^2 .$$

## 6.4 Multinomial distributions

### 6.4.1 Multinomial with five categories: MN5

Let  $Y$  be a categorical variable with five possible categories (or levels) labelled '0', '1', '2', '3' and '4'.

The probability function of the multinomial distribution with 5 categories, denoted by  $\text{MN5}(\mu, \sigma, \nu, \tau)$ , is given by

$$P(Y = y | n, \mu, \sigma, \nu, \tau) = \begin{cases} p_0 & \text{if } y = 0 \\ p_1 & \text{if } y = 1 \\ p_2 & \text{if } y = 2 \\ p_3 & \text{if } y = 3 \\ p_4 & \text{if } y = 4, \end{cases} \quad (6.9)$$

where  $p_0 = \mu/s$ ,  $p_1 = \sigma/s$ ,  $p_2 = \nu/s$ ,  $p_3 = \tau/s$ ,  $p_4 = 1/s$ , and  $s = (1 + \mu + \sigma + \nu + \tau)$  and so  $\sum_{j=0}^4 p_j = 1$ .

Hence  $\mu = p_0/p_4$ ,  $\sigma = p_1/p_4$ ,  $\nu = p_2/p_4$ ,  $\tau = p_3/p_4$ , and  $\mu > 0$ ,  $\sigma > 0$ ,  $\nu > 0$  and  $\tau > 0$ . The default link functions for  $\mu, \sigma, \nu$ , and  $\tau$  in  $\text{MN5}(\mu, \sigma, \nu, \tau)$  in **gamlss.dist** are all logarithmic.

#### 6.4.2 Multinomial with four categories: MN4

The probability function of the multinomial distribution with four categories, denoted by  $\text{MN4}(\mu, \sigma, \nu)$ , is given by setting  $p_3 = 0$  in (6.9) for  $\text{MN5}(\mu, \sigma, \nu, \tau)$ , hence  $\tau = 0$ , and then relabelling ‘4’ to ‘3’, and  $p_4$  to  $p_3$ .

#### 6.4.3 Multinomial with three categories: MN3

The probability function of the multinomial distribution with three categories, denoted by  $\text{MN3}(\mu, \sigma)$ , is given by setting  $p_2 = p_3 = 0$  in (6.9) for  $\text{MN5}(\mu, \sigma, \nu, \tau)$ , hence  $\nu = \tau = 0$ , and then relabelling ‘4’ to ‘2’, and  $p_4$  to  $p_2$ .



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