PriorHessian

Generated by Doxygen 1.8.11

ii CONTENTS

Contents

1	Main	Page	1
2	Nam	espace Index	3
	2.1	Namespace List	3
3	Hiera	archical Index	4
	3.1	Class Hierarchy	4
4	Clas	s Index	6
	4.1	Class List	6
5	File I	Index	9
•	5.1	File List	•
6	Nam	espace Documentation	11
	6.1	prior_hessian Namespace Reference	11
		6.1.1 Typedef Documentation	14
		6.1.2 Function Documentation	15
	6.2	prior_hessian::constants Namespace Reference	28
		6.2.1 Variable Documentation	28
	6.3	prior_hessian::CopulaDistImpl Namespace Reference	28
	6.4	prior_hessian::detail Namespace Reference	29
		6.4.1 Typedef Documentation	29
		6.4.2 Function Documentation	29
	6.5	prior_hessian::genz Namespace Reference	31
		6.5.1 Function Documentation	
	6.6	prior_hessian::genz::fortran Namespace Reference	32
		6.6.1 Function Documentation	32
	6.7	prior_hessian::helpers Namespace Reference	32
		6.7.1 Function Documentation	32
	6.8	prior_hessian::mcmc Namespace Reference	33
	6.9	prior_hessian::meta Namespace Reference	33
		6.9.1 Detailed Description	35
		6.9.2 Typedef Documentation	36
		6.9.3 Function Documentation	39
	6.10	prior_hessian::polylog Namespace Reference	42
		6.10.1 Function Documentation	43

7	Clas	s Documentation	45
	7.1	prior_hessian::meta::all_dists_are_bounded< DistTs > Struct Template Reference	45
		7.1.1 Detailed Description	45
		7.1.2 Member Data Documentation	45
	7.2	prior_hessian::AMHCopula < Ndim > Class Template Reference	46
		7.2.1 Detailed Description	48
		7.2.2 Member Typedef Documentation	48
		7.2.3 Constructor & Destructor Documentation	48
		7.2.4 Member Function Documentation	49
	7.3	prior_hessian::ArchimedeanCopula Class Reference	64
		7.3.1 Detailed Description	65
	7.4	prior_hessian::BaseDist Class Reference	65
		7.4.1 Detailed Description	66
	7.5	prior_hessian::CompositeDist::ComponentDistAdaptor<	66
		7.5.1 Detailed Description	68
		7.5.2 Member Typedef Documentation	68
		7.5.3 Constructor & Destructor Documentation	68
		7.5.4 Member Function Documentation	69
	7.6	prior_hessian::CompositeDist::ComponentDistAdaptor<	78
		7.6.1 Detailed Description	79
		7.6.2 Member Typedef Documentation	80
		7.6.3 Constructor & Destructor Documentation	80
		7.6.4 Member Function Documentation	80
	7.7	prior_hessian::CompositeDist Class Reference	89
		7.7.1 Detailed Description	92
		7.7.2 Class Documentation	92
		7.7.3 Member Typedef Documentation	92

iv CONTENTS

	7.7.4	Constructor & Destructor Documentation
	7.7.5	Member Function Documentation
7.8	prior_h	essian::meta::conjunction< > Struct Template Reference
	7.8.1	Detailed Description
7.9	prior_h	essian::meta::conjunction< B1 > Struct Template Reference
	7.9.1	Detailed Description
7.10	prior_h	essian::meta::conjunction< B1, Bn > Struct Template Reference
	7.10.1	Detailed Description
7.11		essian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs > Class Template Refer
	7.11.1	Detailed Description
	7.11.2	Member Typedef Documentation
	7.11.3	Constructor & Destructor Documentation
	7.11.4	Member Function Documentation
7.12	prior_h	essian::ArchimedeanCopula::D2_GenTerms Struct Reference
	7.12.1	Detailed Description
	7.12.2	Member Data Documentation
7.13	prior_h	essian::ArchimedeanCopula::D2_IGenTerms Struct Reference
	7.13.1	Detailed Description
	7.13.2	Member Data Documentation
7.14	prior_h	essian::ArchimedeanCopula::D2Theta_GenTerms Struct Reference
	7.14.1	Detailed Description
	7.14.2	Member Data Documentation
7.15	prior_h	essian::ArchimedeanCopula::D2Theta_IGenTerms Struct Reference
	7.15.1	Detailed Description
	7.15.2	Member Data Documentation
7.16	prior_h	essian::ArchimedeanCopula::D_GenTerms Struct Reference
	7.16.1	Detailed Description

	7.16.2 Member Data Documentation
7.17	prior_hessian::ArchimedeanCopula::D_IGenTerms Struct Reference
	7.17.1 Detailed Description
	7.17.2 Member Data Documentation
7.18	prior_hessian::meta::disjunction< > Struct Template Reference
	7.18.1 Detailed Description
7.19	prior_hessian::meta::disjunction< B1 > Struct Template Reference
	7.19.1 Detailed Description
7.20	prior_hessian::meta::disjunction< B1, Bn > Struct Template Reference
	7.20.1 Detailed Description
7.21	prior_hessian::detail::dist_adaptor_traits< Dist > Class Template Reference
	7.21.1 Detailed Description
	7.21.2 Member Typedef Documentation
	7.21.3 Member Data Documentation
7.22	prior_hessian::detail::dist_adaptor_traits< CopulaDistImpl::CopulaDist< CopulaTemplate, DistTs > > Struct Template Reference
	7.22.1 Detailed Description
	7.22.2 Member Typedef Documentation
	7.22.3 Member Data Documentation
7.23	prior_hessian::detail::dist_adaptor_traits< GammaDist > Struct Template Reference
	7.23.1 Detailed Description
	7.23.2 Member Typedef Documentation
	7.23.3 Member Data Documentation
7.24	prior_hessian::detail::dist_adaptor_traits< MultivariateNormalDist< Ndim > > Struct Template Reference174
	7.24.1 Detailed Description
	7.24.2 Member Typedef Documentation
	7.24.3 Member Data Documentation
7.25	prior_hessian::detail::dist_adaptor_traits< NormalDist > Struct Template Reference

vi CONTENTS

	7.25.1	Detailed Description
	7.25.2	Member Typedef Documentation
	7.25.3	Member Data Documentation
7.26	prior_h	essian::detail::dist_adaptor_traits< ParetoDist > Struct Template Reference
	7.26.1	Detailed Description
	7.26.2	Member Typedef Documentation
	7.26.3	Member Data Documentation
7.27	prior_h	essian::detail::dist_adaptor_traits< ScaledSymmetricBetaDist > Struct Template Reference 177
	7.27.1	Detailed Description
	7.27.2	Member Typedef Documentation
	7.27.3	Member Data Documentation
7.28	prior_h	essian::detail::dist_adaptor_traits< SymmetricBetaDist > Struct Template Reference
	7.28.1	Detailed Description
	7.28.2	Member Typedef Documentation
	7.28.3	Member Data Documentation
7.29	prior_h	essian::detail::dist_adaptor_traits< TruncatedGammaDist > Struct Template Reference 179
	7.29.1	Detailed Description
	7.29.2	Member Typedef Documentation
	7.29.3	Member Data Documentation
7.30		essian::detail::dist_adaptor_traits< TruncatedMultivariateNormalDist< Ndim > > Struct Temeference
	7.30.1	Detailed Description
	7.30.2	Member Typedef Documentation
	7.30.3	Member Data Documentation
7.31	prior_h	essian::detail::dist_adaptor_traits< TruncatedNormalDist > Struct Template Reference
	7.31.1	Detailed Description
	7.31.2	Member Typedef Documentation
	7.31.3	Member Data Documentation

CONTENTS vii

7.32 prior_hessian::detail::dist_adaptor_traits< TruncatedParetoDist > Struct Template Reference 18	32
7.32.1 Detailed Description	32
7.32.2 Member Typedef Documentation	32
7.32.3 Member Data Documentation	33
7.33 prior_hessian::ArchimedeanCopula::DTheta_GenTerms Struct Reference	33
7.33.1 Detailed Description	33
7.33.2 Member Data Documentation	33
7.34 prior_hessian::ArchimedeanCopula::DTheta_IGenTerms Struct Reference	34
7.34.1 Detailed Description	34
7.34.2 Member Data Documentation	34
7.35 prior_hessian::eulerian_number < N, M > Struct Template Reference	35
7.35.1 Detailed Description	36
7.36 prior_hessian::eulerian_number < 0, M > Struct Template Reference	36
7.36.1 Detailed Description	37
7.37 prior_hessian::GammaDist Class Reference	37
7.37.1 Detailed Description	39
7.37.2 Member Typedef Documentation	39
7.37.3 Constructor & Destructor Documentation	39
7.37.4 Member Function Documentation	90
7.38 prior_hessian::IndexError Struct Reference)5
7.38.1 Detailed Description)6
7.38.2 Constructor & Destructor Documentation)7
7.38.3 Member Function Documentation)7
7.38.4 Member Data Documentation)7
7.39 prior_hessian::InvalidOperationError Struct Reference)8
7.39.1 Detailed Description)9
7.39.2 Constructor & Destructor Documentation)9
7.39.3 Member Function Documentation	10

viii CONTENTS

	7.39.4 Member Data Documentation	10
7.40	prior_hessian::meta::is_copula < T, U > Class Template Reference	10
	7.40.1 Detailed Description	10
	7.40.2 Member Data Documentation	11:
7.41	prior_hessian::meta::is_numeric_template_of< class, typename > Struct Template Reference	!11
	7.41.1 Detailed Description	12
7.42	prior_hessian::meta::is_numeric_template_of< ClassNumericTemplate, ClassNumericTemplate< Is >> Struct Template Reference	!12
	7.42.1 Detailed Description	13
7.43	prior_hessian::meta::is_subclass_of_numeric_template< T, U > Class Template Reference	13
	7.43.1 Detailed Description	13
	7.43.2 Member Data Documentation	14
7.44	prior_hessian::meta::is_template_of< class, typename > Struct Template Reference	14
	7.44.1 Detailed Description	15
7.45	prior_hessian::meta::is_template_of< ClassTemplate, ClassTemplate< Ts >> Struct Template Reference	15
	7.45.1 Detailed Description	16
7.46	prior_hessian::mcmc::MCMCData< Ndim > Class Template Reference	16
	7.46.1 Detailed Description	17
	7.46.2 Member Typedef Documentation	:17
	7.46.3 Constructor & Destructor Documentation	:17
	7.46.4 Member Function Documentation	:17
	7.46.5 Member Data Documentation	18
7.47	prior_hessian::MultivariateDist Class Reference	18
	7.47.1 Detailed Description	19
	7.47.2 Constructor & Destructor Documentation	19
	7.47.3 Member Function Documentation	19
7.48	prior_hessian::MultivariateNormalDist< Ndim > Class Template Reference	20
	7.48.1 Detailed Description	22

CONTENTS ix

	7.48.2	Member Typedef Documentation	:22
	7.48.3	Constructor & Destructor Documentation	:23
	7.48.4	Member Function Documentation	24
7.49	prior_h	essian::NormalDist Class Reference	:48
	7.49.1	Detailed Description	:50
	7.49.2	Member Typedef Documentation	:50
	7.49.3	Constructor & Destructor Documentation	:51
	7.49.4	Member Function Documentation	:52
7.50	prior_h	essian::NotImplementedError Struct Reference	:72
	7.50.1	Detailed Description	:73
	7.50.2	Constructor & Destructor Documentation	:73
	7.50.3	Member Function Documentation	:74
	7.50.4	Member Data Documentation	:74
7.51	prior_h	essian::NumericalOverflowError Struct Reference	:74
	7.51.1	Detailed Description	:75
	7.51.2	Constructor & Destructor Documentation	:75
	7.51.3	Member Function Documentation	:76
	7.51.4	Member Data Documentation	:76
7.52	prior_h	essian::ParameterNameError Struct Reference	:76
	7.52.1	Detailed Description	:77
	7.52.2	Constructor & Destructor Documentation	:77
	7.52.3	Member Function Documentation	:78
	7.52.4	Member Data Documentation	:78
7.53	prior_h	essian::ParameterNameUniquenessError Struct Reference	:78
	7.53.1	Detailed Description	:79
	7.53.2	Constructor & Destructor Documentation	:79
	7.53.3	Member Function Documentation	:80
	7.53.4	Member Data Documentation	:80

X CONTENTS

7.54	prior_hessian::ParameterSizeError Struct Reference	80
	7.54.1 Detailed Description	81
	7.54.2 Constructor & Destructor Documentation	81
	7.54.3 Member Function Documentation	82
	7.54.4 Member Data Documentation	82
7.55	prior_hessian::ParameterValueError Struct Reference	82
	7.55.1 Detailed Description	83
	7.55.2 Constructor & Destructor Documentation	83
	7.55.3 Member Function Documentation	84
	7.55.4 Member Data Documentation	84
7.56	prior_hessian::ParetoDist Class Reference	84
	7.56.1 Detailed Description	86
	7.56.2 Member Typedef Documentation	86
	7.56.3 Constructor & Destructor Documentation	87
	7.56.4 Member Function Documentation	87
7.57	prior_hessian::PriorHessianError Class Reference	19
	7.57.1 Detailed Description	20
	7.57.2 Constructor & Destructor Documentation	20
	7.57.3 Member Function Documentation	21
	7.57.4 Member Data Documentation	21
7.58	prior_hessian::RuntimeConvergenceError Struct Reference	21
	7.58.1 Detailed Description	22
	7.58.2 Constructor & Destructor Documentation	22
	7.58.3 Member Function Documentation	23
	7.58.4 Member Data Documentation	23
7.59	prior_hessian::RuntimeSamplingError Struct Reference	23
	7.59.1 Detailed Description	24
	7.59.2 Constructor & Destructor Documentation	24

CONTENTS xi

	7.59.3	Member Function Documentation
	7.59.4	Member Data Documentation
7.60	prior_h	essian::RuntimeTypeError Struct Reference
	7.60.1	Detailed Description
	7.60.2	Constructor & Destructor Documentation
	7.60.3	Member Function Documentation
	7.60.4	Member Data Documentation
7.61	prior_h	essian::ScaledDist< Dist > Class Template Reference
	7.61.1	Detailed Description
	7.61.2	Constructor & Destructor Documentation
	7.61.3	Member Function Documentation
	7.61.4	Member Data Documentation
7.62	prior_h	essian::SymmetricBetaDist Class Reference
	7.62.1	Detailed Description
	7.62.2	Member Typedef Documentation
	7.62.3	Constructor & Destructor Documentation
	7.62.4	Member Function Documentation
7.63	prior_h	essian::TruncatedDist< Dist > Class Template Reference
	7.63.1	Detailed Description
	7.63.2	Constructor & Destructor Documentation
	7.63.3	Member Function Documentation
	7.63.4	Member Data Documentation
7.64	prior_h	essian::TruncatedMultivariateDist< Dist > Class Template Reference
	7.64.1	Detailed Description
	7.64.2	Constructor & Destructor Documentation
	7.64.3	Member Function Documentation
	7.64.4	Member Data Documentation
7.65	prior_h	essian::UnivariateDist Class Reference
	7.65.1	Detailed Description
	7.65.2	Constructor & Destructor Documentation
	7.65.3	Member Function Documentation
7.66	prior_h	essian::UpperTruncatedDist< Dist > Class Template Reference
	7.66.1	Detailed Description
	7.66.2	Constructor & Destructor Documentation
	7.66.3	Member Function Documentation

xii CONTENTS

8	File I	Documentation :	395
	8.1	AMHCopula.h File Reference	395
	8.2	ArchimedeanCopula.h File Reference	395
		8.2.1 Detailed Description	396
	8.3	BaseDist.h File Reference	397
		8.3.1 Detailed Description	397
	8.4	BoundsAdaptedDist.h File Reference	397
		8.4.1 Detailed Description	399
	8.5	CompositeDist.cpp File Reference	400
		8.5.1 Detailed Description	401
	8.6	CompositeDist.h File Reference	401
		8.6.1 Detailed Description	402
		8.6.2 Class Documentation	403
	8.7	copula.h File Reference	403
	8.8	CopulaDist.h File Reference	403
		8.8.1 Detailed Description	404
	8.9	EulerianPolynomial.h File Reference	404
		8.9.1 Detailed Description	405
	8.10	GammaDist.cpp File Reference	405
		8.10.1 Detailed Description	406
	8.11	GammaDist.h File Reference	406
		8.11.1 Detailed Description	407
	8.12	Meta.h File Reference	408
		8.12.1 Detailed Description	411
		8.12.2 Macro Definition Documentation	411
	8.13	MultivariateDist.h File Reference	412
		8.13.1 Detailed Description	413
	8.14	MultivariateNormalDist.h File Reference	413

CONTENTS xiii

	8.14.1 Detailed Description
8.15	mvn_cdf.cpp File Reference
	8.15.1 Detailed Description
8.16	mvn_cdf.h File Reference
	8.16.1 Detailed Description
8.17	NormalDist.cpp File Reference
	8.17.1 Detailed Description
8.18	NormalDist.h File Reference
	8.18.1 Detailed Description
8.19	ParetoDist.cpp File Reference
	8.19.1 Detailed Description
8.20	ParetoDist.h File Reference
	8.20.1 Detailed Description
8.21	PolyLog.h File Reference
	8.21.1 Detailed Description
8.22	PriorHessianError.h File Reference
	8.22.1 Detailed Description
	8.22.2 Macro Definition Documentation
8.23	README.md File Reference
8.24	ScaledDist.h File Reference
	8.24.1 Detailed Description
8.25	ScaledSymmetricBetaDist.h File Reference
	8.25.1 Detailed Description
8.26	SymmetricBetaDist.cpp File Reference
	8.26.1 Detailed Description
8.27	SymmetricBetaDist.h File Reference
	8.27.1 Detailed Description
8.28	TruncatedDist.h File Reference

1 Main Page

Index		443
	8.38.1 Detailed Description	442
8.38	util.h File Reference	441
	8.37.1 Detailed Description	440
8.37	util.cpp File Reference	440
	8.36.1 Detailed Description	439
8.36	UpperTruncatedDist.h File Reference	438
	8.35.1 Detailed Description	438
8.35	UnivariateDist.h File Reference	437
	8.34.1 Detailed Description	437
8.34	UnivariateDist.cpp File Reference	436
	8.33.1 Detailed Description	436
8.33	TruncatedParetoDist.h File Reference	435
	8.32.1 Detailed Description	435
8.32	TruncatedNormalDist.h File Reference	
	8.31.1 Detailed Description	
8.31	TruncatedMultivariateNormalDist.h File Reference	
5.50	8.30.1 Detailed Description	
8.30	TruncatedMultivariateDist.h File Reference	
0.20	8.29.1 Detailed Description	
8 20	TruncatedGammaDist.h File Reference	
	8.28.1 Detailed Description	430

1 Main Page

Prior Hessian

Library for fast computation of log-likelihoods, and derivatives, of multivariate priors defined as composites of univariate distributions and multivariate distributions especially Archimedean copulas.

Documentation

The PriorHessian Doxygen documentation can be build with the OPT_DOC CMake option and is also available on online:

- PriorHessian HTML Manual
- PriorHessian PDF Manual
- PriorHessian github repository

Installation

The PriorHessian library uses CMake and is designed to be installed either to a base system, or run from within an arbitrary install prefix. The default build script will install to the <u>_install</u> directory underneath the repository root.

```
$ ./build.sh <cmake-extra-opts>
```

Dependencies

- Armadillo A high-performance array library for C++.
- BLAS A BLAS implemenation: Netlib BLAS reference or OpenBlas
- LAPACK A Lapack implemenation: Netlib LAPACK reference

Note the OPT_BLAS_INT64 CMake option controls whether Armadillo uses BLAS and LAPACK libraries that use 64-bit interger indexing. Matlab uses 64-bit by default, and to link PriorHessian to Matlab MEX libraries, this option must be on. Many linux systems only provide 32-bit integer versions of BLAS and Lapack, and the option can be disabled if Matlab support is not a concern and 64-bit support is difficult to manage on

External Projects

These packages are specialized CMake projects. If they are not currently installed on the development machines we use the AddExternalDependency.cmake which will automatically download, configure, build and install to the CMAKE_INSTALL_PREFIX, enabling their use through the normal CMake find_package() system.

BacktraceException - For exception backtraces when debugging (especially in Matlab).

2 Namespace Index 3

Motivation

For many likelihood-based methods, they can be extended to Bayesian methods like MAP Estimation and MCMC Posterior sampling, by incorporating a prior. This prior must provide fast methods for computing log-likelihood and it's derivatives over the parameter space. The prior log-likelihood, as well as it's gradient and hessian are then added to the equivalent quantities from the likelihood to create a Bayesian objective for MAP Estimation.

Static Polymorphism

The PriorHessian library is designed using static polymorphism (templates), and as such avoids virtual functions for small-grained tasks, and instead uses templates, which allow many small functions to be inlined. This aggressive inlining by the compiler produces log-likelihood, gradient, and hessian functions that are nearly as fast as hand-coded functions. But our flexible [CompositeDist]() class is able to be easily created with any mix of [UnivariateDist]() and [MultivariateDist]() elements.

In Mappel we use this ability to create heterogeneous priors for each Model's parameters, (e.g., [x,y,I,bg,sigma]).

Functionally, the PriorHessian library stores sequences of distributions as std::tuples. Using this approach as opposed to the runtime polymorphism of using std::vector<std::unique_ptr<Base>> gains several advantages. Most importantly, without the need for virtual functions, the tuple-based approach has the ability to inline the many small computational functions that must be combined for every call to compute the log-likelihood or other computationally important quantities.

Computations available

- cdf cumulative distribution function
- pdf probability density function
- 11h log-likelihood (log of pdf)
- rllh relative log-likelihood (log of pdf without constant terms)
- grad derivative of log-likelihood (or equivalently of relative-IIh)
- grad2 2nd-derivative of log-likelihood

Including PriorHessian as an ExternalProject

2 Namespace Index

2.1 Namespace List

Here is a list of all namespaces with brief descriptions:

prior_hessian 11

prior hessian::constants 28

prior_hessian::CopulaDistImpl	28
prior_hessian::detail	29
prior_hessian::genz	31
prior_hessian::genz::fortran	32
prior_hessian::helpers	32
prior_hessian::mcmc	33
prior_hessian::meta Class templates to utilize sequencing behaviour of std::initializer_list expressions	33
prior_hessian::polylog	42
3 Hierarchical Index	
3.1 Class Hierarchy	
This inheritance list is sorted roughly, but not completely, alphabetically:	
prior_hessian::meta::all_dists_are_bounded< DistTs >	45
prior_hessian::ArchimedeanCopula	64
prior_hessian::AMHCopula < Ndim >	46
B1	405
prior_hessian::meta::conjunction< B1 >	135
prior_hessian::meta::disjunction< B1 >	169
prior_hessian::BaseDist	65
prior_hessian::MultivariateDist	218
prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >	137
prior_hessian::MultivariateNormalDist< Ndim >	220
prior_hessian::UnivariateDist	383
prior_hessian::GammaDist	187
prior_hessian::NormalDist	248
prior_hessian::ParetoDist	284
prior_hessian::SymmetricBetaDist	344
prior_hessian::CompositeDist::ComponentDistAdaptor< DistT, Enable >	89

3

3.1 Class Hierarchy 5

prior_hessian::CompositeDist conditional_t	89
prior_hessian::meta::conjunction< B1, Bn >	136
prior_hessian::meta::disjunction< B1, Bn >	170
prior_hessian::ArchimedeanCopula::D_GenTerms	166
prior_hessian::ArchimedeanCopula::D2_GenTerms	159
prior_hessian::ArchimedeanCopula::D_IGenTerms	167
<pre>prior_hessian::ArchimedeanCopula::D2_IGenTerms Dist</pre>	161
$\label{lem:prior_hessian} \mbox{prior_hessian::CompositeDist::ComponentDistAdaptor} < \mbox{ Dist, } \mbox{meta::EnableIfSubclassT} < \mbox{ Dist, } \mbox{MultivariateDist} >>$	66
$\label{lem:prior_hessian} \mbox{prior_hessian::CompositeDist::ComponentDistAdaptor} < \mbox{ Dist, } \mbox{meta::EnableIfSubclassT} < \mbox{ Dist, } \mbox{UnivariateDist} >>$	78
prior_hessian::ScaledDist < Dist >	327
prior_hessian::TruncatedDist< Dist >	361
prior_hessian::TruncatedMultivariateDist < Dist >	377
prior_hessian::UpperTruncatedDist< Dist >	385
prior_hessian::detail::dist_adaptor_traits< Dist >	171
$\label{lem:copulaDistImpl::CopulaDistCopulaDistCopulaDistCopulaTemplate, DistTs} > \\$	172
prior_hessian::detail::dist_adaptor_traits< GammaDist >	173
$prior_hessian:: detail:: dist_adaptor_traits < MultivariateNormalDist < Ndim >>$	174
prior_hessian::detail::dist_adaptor_traits< NormalDist >	175
prior_hessian::detail::dist_adaptor_traits< ParetoDist >	176
$prior_hessian:: detail:: dist_adaptor_traits < ScaledSymmetricBetaDist >$	177
prior_hessian::detail::dist_adaptor_traits<	178
prior_hessian::detail::dist_adaptor_traits< TruncatedGammaDist >	179
$prior_hessian:: detail:: dist_adaptor_traits < Truncated Multivariate Normal Dist < Ndim >>$	180
prior_hessian::detail::dist_adaptor_traits< TruncatedNormalDist >	181
prior_hessian::detail::dist_adaptor_traits< TruncatedParetoDist >	182
prior_hessian::ArchimedeanCopula::DTheta_GenTerms	183
prior_hessian::ArchimedeanCopula::D2Theta_GenTerms	163

prior_hessian::ArchimedeanCopula::DTheta_IGenTerms	184
prior_hessian::ArchimedeanCopula::D2Theta_IGenTerms std::exception	164
prior_hessian::PriorHessianError	319
prior_hessian::IndexError	205
prior_hessian::InvalidOperationError	208
prior_hessian::NotImplementedError	272
prior_hessian::NumericalOverflowError	274
prior_hessian::ParameterNameError	276
prior_hessian::ParameterNameUniquenessError	278
prior_hessian::ParameterSizeError	280
prior_hessian::ParameterValueError	282
prior_hessian::RuntimeConvergenceError	321
prior_hessian::RuntimeSamplingError	323
<pre>prior_hessian::RuntimeTypeError false_type</pre>	325
prior_hessian::meta::is_numeric_template_of< class, typename >	211
<pre>prior_hessian::meta::is_template_of< class, typename > integral_constant</pre>	214
prior_hessian::eulerian_number $<$ N, M $>$	185
prior_hessian::eulerian_number< 0, M $>$	186
prior_hessian::meta::is_copula< T, U >	210
prior_hessian::meta::is_subclass_of_numeric_template< T, U >	213
prior_hessian::mcmc::MCMCData< Ndim >	216
<pre>prior_hessian::mcmc::MCMCData < Dist::num_dim()> true_type</pre>	216
prior_hessian::meta::conjunction< >	134
prior_hessian::meta::disjunction< >	168
prior_hessian::meta::is_numeric_template_of<	212
$prior_hessian::meta::is_template_of < ClassTemplate, ClassTemplate < Ts >>$	215

4 Class Index 7

4 Class Index

4.1 Class List

Here are the classes, structs, unions and interfaces with brief descriptions:

prior_hessian::meta::all_dists_are_bounded< DistTs >	45
prior_hessian::AMHCopula < Ndim >	46
prior_hessian::ArchimedeanCopula	64
prior_hessian::BaseDist	65
$\label{lem:prior_hessian::CompositeDist::ComponentDistAdaptor} \mbox{ Dist, } \mbox{ meta::EnableIfSubclassT} < \mbox{ Dist, } \mbox{ MultivariateDist} >> $	66
$\label{lem:prior_hessian::CompositeDist::ComponentDistAdaptor} \mbox{ Dist, } \mbox{ meta::EnableIfSubclassT} < \mbox{ Dist, } \mbox{ UnivariateDist} >>$	78
<pre>prior_hessian::CompositeDist A probability distribution made of independent component distributions composing groups of 1 or more variables</pre>	89
prior_hessian::meta::conjunction< >	134
prior_hessian::meta::conjunction< B1 >	135
prior_hessian::meta::conjunction< B1, Bn >	136
prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >	137
prior_hessian::ArchimedeanCopula::D2_GenTerms	159
prior_hessian::ArchimedeanCopula::D2_IGenTerms	161
prior_hessian::ArchimedeanCopula::D2Theta_GenTerms	163
prior_hessian::ArchimedeanCopula::D2Theta_IGenTerms	164
prior_hessian::ArchimedeanCopula::D_GenTerms	166
prior_hessian::ArchimedeanCopula::D_IGenTerms	167
prior_hessian::meta::disjunction< >	168
prior_hessian::meta::disjunction< B1 >	169
prior_hessian::meta::disjunction< B1, Bn >	170
prior_hessian::detail::dist_adaptor_traits< Dist >	171
prior_hessian::detail::dist_adaptor_traits< CopulaDistImpl::CopulaDist< CopulaTemplate, DistTs >	172
prior hessian::detail::dist adaptor traits< GammaDist >	173

prior_hessian::detail::dist_adaptor_traits< MultivariateNormalDist< Ndim > >	174
prior_hessian::detail::dist_adaptor_traits < NormalDist >	175
prior_hessian::detail::dist_adaptor_traits < ParetoDist >	176
prior_hessian::detail::dist_adaptor_traits < ScaledSymmetricBetaDist >	177
prior_hessian::detail::dist_adaptor_traits< SymmetricBetaDist >	178
prior_hessian::detail::dist_adaptor_traits< TruncatedGammaDist >	179
prior_hessian::detail::dist_adaptor_traits< TruncatedMultivariateNormalDist< Ndim >>	180
prior_hessian::detail::dist_adaptor_traits< TruncatedNormalDist >	181
prior_hessian::detail::dist_adaptor_traits< TruncatedParetoDist >	182
prior_hessian::ArchimedeanCopula::DTheta_GenTerms	183
prior_hessian::ArchimedeanCopula::DTheta_IGenTerms	184
prior_hessian::eulerian_number< N, M >	185
prior_hessian::eulerian_number< 0, M >	186
prior_hessian::GammaDist Single parameter beta distribution where = , leading to symmetric bounded distribution	187
prior_hessian::IndexError Indicates a index access was out of bounds	205
prior_hessian::InvalidOperationError	208
prior_hessian::meta::is_copula< T, U >	210
prior_hessian::meta::is_numeric_template_of< class, typename >	211
<pre>prior_hessian::meta::is_numeric_template_of< ClassNumericTemplate, ClassNumericTemplate< ls</pre>	212
prior_hessian::meta::is_subclass_of_numeric_template< T, U >	213
prior_hessian::meta::is_template_of< class, typename >	214
prior_hessian::meta::is_template_of< ClassTemplate, ClassTemplate< Ts >>	215
prior_hessian::mcmc::MCMCData < Ndim >	216
prior_hessian::MultivariateDist	218
prior_hessian::MultivariateNormalDist< Ndim > Multivariate Normal distribution	220
prior_hessian::NormalDist Normal distribution with truncation	248
prior_hessian::NotImplementedError	272

5 File Index 9

prior_hessian::NumericalOverflowError	274
prior_hessian::ParameterNameError	276
prior_hessian::ParameterNameUniquenessError	278
prior_hessian::ParameterSizeError	280
prior_hessian::ParameterValueError	282
prior_hessian::ParetoDist Pareto dist with infinite upper bound	284
prior_hessian::PriorHessianError	319
prior_hessian::RuntimeConvergenceError	321
prior_hessian::RuntimeSamplingError	323
prior_hessian::RuntimeTypeError	325
prior_hessian::ScaledDist< Dist >	327
prior_hessian::SymmetricBetaDist Single parameter beta distribution where = , leading to symmetric bounded distribution	344
prior_hessian::TruncatedDist< Dist >	361
prior_hessian::TruncatedMultivariateDist < Dist >	377
prior_hessian::UnivariateDist	383
prior_hessian::UpperTruncatedDist< Dist >	385
5 File Index	
5.1 File List	
Here is a list of all files with brief descriptions:	
AMHCopula.h	395
ArchimedeanCopula.h CopulaDist base class	395
BaseDist.h The Base classes for UnivariateDist and MultivariateDist	397
BoundsAdaptedDist.h Functions and type-traits to enable easy wrapping of distributions in bounds-modifiable ada	apters 397
CompositeDist.cpp CompositeDist and associated classes and nested classes	400

CompositeDist.h	
The Frank copula computations	401
copula.h	403
CopulaDist.h	
CopulaDist base class	403
EulerianPolynomial.h	
EulerianPolynomial computation	404
GammaDist.cpp	
GammaDist class defintion	405
GammaDist.h	
GammaDist class declaration and templated methods	406
Meta.h	
Enables the use of variadic templates in interesting ways	408
MultivariateDist.h	
MultivariateDist base class	412
MultivariateNormalDist.h	
MultivariateNormalDist base class	413
mvn_cdf.cpp	
NormalDist class defintion	414
mvn_cdf.h	
Numerical computation of multivariate normal cdfs in 2,3 and higher dims	415
NormalDist.cpp	
NormalDist class defintion	417
NormalDist.h	
NormalDist class declaration and templated methods	418
ParetoDist.cpp	
ParetoDist class defintion	419
ParetoDist.h	
ParetoDist class declaration and templated methods	420
PolyLog.h	
Poly log computation for negative integer valued paramters	421
PriorHessianError.h	
The Exception classes for the PriorHessian library	422
ScaledDist.h	
SemilnfiniteDist class declaration and templated methods	424
ScaledSymmetricBetaDist.h	
SymmetricBetaDist class declaration and templated methods	425

SymmetricBetaDist.cpp SymmetricBetaDist class defintion	426
SymmetricBetaDist.h SymmetricBetaDist class declaration and templated methods	427
TruncatedDist.h TruncatedDist declaration and templated methods definitions	429
TruncatedGammaDist.h TruncatedGammaDist class declaration and templated methods	430
TruncatedMultivariateDist.h TruncatedMultivariateDist declaration and templated methods definitions	431
TruncatedMultivariateNormalDist.h TruncatedMultivariateNormalDist class declaration	433
TruncatedNormalDist.h TruncatedNormalDist class declaration	434
TruncatedParetoDist.h ParetoDist class declaration and templated methods	435
UnivariateDist.cpp UnivariateDist base class method definition	436
UnivariateDist.h UnivariateDist base class	437
UpperTruncatedDist.h UpperTruncatedDist declaration and templated methods definitions	438
util.cpp	440
util.h Utilities and namespace globals	441
Namesnace Documentation	

6 Namespace Documentation

6.1 prior_hessian Namespace Reference

Namespaces

- constants
- CopulaDistImpl
- detail
- genz
- helpers
- mcmc
- meta

Class templates to utilize sequencing behaviour of std::initializer_list expressions.

polylog

Classes

- class AMHCopula
- · class ArchimedeanCopula
- class BaseDist
- class CompositeDist

A probability distribution made of independent component distributions composing groups of 1 or more variables.

- struct eulerian number
- struct eulerian_number< 0, M >
- class GammaDist

Single parameter beta distribution where = , leading to symmetric bounded distribution.

struct IndexError

Indicates a index access was out of bounds.

- struct InvalidOperationError
- · class MultivariateDist
- · class MultivariateNormalDist

Multivariate Normal distribution.

class NormalDist

Normal distribution with truncation.

- struct NotImplementedError
- struct NumericalOverflowError
- · struct ParameterNameError
- struct ParameterNameUniquenessError
- struct ParameterSizeError
- struct ParameterValueError
- class ParetoDist

Pareto dist with infinite upper bound.

- class PriorHessianError
- struct RuntimeConvergenceError
- · struct RuntimeSamplingError
- struct RuntimeTypeError
- · class ScaledDist
- · class SymmetricBetaDist

Single parameter beta distribution where = , leading to symmetric bounded distribution.

- · class TruncatedDist
- · class TruncatedMultivariateDist
- · class UnivariateDist
- class UpperTruncatedDist

Typedefs

- template < class DistT >
 using BoundsAdaptedDistT = typename detail::dist_adaptor_traits < std::decay_t < DistT >> ::bounds_adapted
 _ dist
- template < template < int > class CopulaTemplate, class... MarginalDistTs > using CopulaDist = CopulaDistImpl::CopulaDist < CopulaTemplate, BoundsAdaptedDistT < MarginalDistTs >... >
- using ScaledSymmetricBetaDist = ScaledDist < SymmetricBetaDist >
- using TruncatedGammaDist = TruncatedDist < GammaDist >

- template<int Ndim>
 using TruncatedMultivariateNormalDist = TruncatedMultivariateDist< MultivariateNormalDist < Ndim >>
 using TruncatedNormalDist = TruncatedDist< NormalDist >
- using TruncatedParetoDist = UpperTruncatedDist < ParetoDist >
- using IdxT = arma::uword
- using UVecT = arma::Col < IdxT >
- using VecT = arma::Col< double >
- using MatT = arma::Mat< double >
- using StringVecT = std::vector< std::string >
- using TypeInfoVecT = std::vector< std::type index >

Functions

- std::ostream & operator<< (std::ostream &out, const CompositeDist &comp dist)
- double unit normal cdf (double t)
- double unit normal icdf (double u)
- double bounded (double x)
- double owen_t_integral (double h, double a, double gh)
- double owen_b_integral (double h, double k, double r)
- double donnelly_bvn_integral (double ah, double ak, double r)
- double donnelly byn integral orig (double ah, double ak, double r)
- template < class Dist , typename = meta::EnableIfIsNotTupleT < Dist >> std::enable_if_t < detail::DistTraitsT < Dist >::adaptable_bounds, Dist > make_adapted_bounded_dist (Dist & dist)
- template < class Dist , typename = meta::Enable|flsNotTupleT < Dist >> std::enable_if_t < !detail::DistTraitsT < Dist >::adaptable_bounds, BoundsAdaptedDistT < Dist >> make_ adapted bounded dist (Dist & dist)
- template<class Dist, class Vec, typename = meta::EnablelflsNotTupleT<Dist>>
 std::enable_if_t< detail::DistTraitsT< Dist >::adaptable_bounds, Dist > make_adapted_bounded_dist (Dist &&dist, Vec &&lbound, Vec &&ubound)
- template<class Dist, class Vec, typename = meta::EnablelflsNotTupleT<Dist>>
 std::enable_if_t<!detail::DistTraitsT< Dist >::adaptable_bounds, BoundsAdaptedDistT< Dist >> make_
 adapted_bounded_dist (Dist &&dist, Vec &&lbound, Vec &&ubound)
- template < class... Ts >
 std::tuple < BoundsAdaptedDistT < Ts >... > make_adapted_bounded_dist_tuple (Ts &&...ts)
- template<class... Ts> std::tuple< BoundsAdaptedDistT< Ts >... > make_adapted_bounded_dist_tuple (std::tuple< Ts... > &&dists)
- template < class... Ts >
 std::tuple < BoundsAdaptedDistT < Ts >... > make_adapted_bounded_dist_tuple (const std::tuple < Ts... >
 &dists)
- template < template < int > class CopulaTemplate, class... MarginalDistTs>
 CopulaDist < CopulaTemplate, MarginalDistTs... > make_copula_dist (CopulaTemplate < sizeof...(Marginal ← DistTs) > &&copula, MarginalDistTs &&...dists)
- template<long N>
 - VecT eulerian polynomial ()
- double owen_t_integral (double h, double a)
- template < class Vec , class Mat >
 double donnelly_bvn_cdf (const Vec &b, const Mat &sigma)
- template < class Vec , class Mat >
 double owen bvn cdf (const Vec &b, const Mat &sigma)

- template < class Vec , class Mat >
 double mc mvn integral (const Vec &a, const Vec &b, const Mat &U, double &error, int &niter)
- template < class Vec , class Mat >
 double mc_mvn_cdf_core (const Vec &b, const Mat &U, double &error, int &niter)
- template < class Vec , class Mat >
 double mc mvn cdf (const Vec &b, const Mat &S, double &error)
- ScaledSymmetricBetaDist make_scaled_symmetric_beta_dist (double beta, std::pair< double, double > bounds)
- TruncatedGammaDist make_bounded_gamma_dist (double scale, double shape, std::pair< double, double > bounds)
- template<int Ndim, class Vec , class Mat , class Vec2 >
 TruncatedMultivariateNormalDist< Ndim > make_bounded_multivariate_normal_dist (Vec &&mu, Mat &&sigma, Vec2 &&lbound, Vec2 &&ubound)
- TruncatedNormalDist make_bounded_normal_dist (double mu, double sigma, std::pair< double, double > bounds)
- TruncatedParetoDist make bounded pareto dist (double alpha, std::pair< double, double > bounds)
- template < class T > T square (T t)
- 6.1.1 Typedef Documentation
- 6.1.1.1 template < class DistT > using prior_hessian::BoundsAdaptedDistT = typedef typename detail::dist_adaptor_traits < std::decay_t < DistT > >::bounds_adapted_dist

The bounds-adapted distribution type for a given distribution type DistT This is the adapted version of the class, i.e., the class that allows truncation or scaling so that the lower and upper bounds are settable.

Definition at line 59 of file BoundsAdaptedDist.h.

6.1.1.2 template < template < int > class CopulaTemplate, class... MarginalDistTs> using prior_hessian::CopulaDist = typedef CopulaDistImpl::CopulaDist</br>
CopulaDistImpl::CopulaDist

Definition at line 182 of file CopulaDist.h.

6.1.1.3 using prior_hessian::ldxT = typedef arma::uword

Definition at line 30 of file util.h.

6.1.1.4 using prior hessian::MatT = typedef arma::Mat<double>

Definition at line 33 of file util.h.

6.1.1.5 using prior_hessian::ScaledSymmetricBetaDist = typedef ScaledDist<SymmetricBetaDist>

Definition at line 15 of file ScaledSymmetricBetaDist.h.

6.1.1.6 using prior_hessian::StringVecT = typedef std::vector<std::string>

Definition at line 34 of file util.h.

6.1.1.7 using prior_hessian::TruncatedGammaDist = typedef TruncatedDist < GammaDist >

Definition at line 15 of file TruncatedGammaDist.h.

Definition at line 18 of file TruncatedMultivariateNormalDist.h.

6.1.1.9 using prior_hessian::TruncatedNormalDist = typedef TruncatedDist<NormalDist>

Definition at line 17 of file TruncatedNormalDist.h.

6.1.1.10 using prior hessian::TruncatedParetoDist = typedef UpperTruncatedDist < ParetoDist >

Definition at line 16 of file TruncatedParetoDist.h.

6.1.1.11 using prior_hessian::TypeInfoVecT = typedef std::vector<std::type_index>

Definition at line 35 of file util.h.

6.1.1.12 using prior_hessian::UVecT = typedef arma::Col<IdxT>

Definition at line 31 of file util.h.

6.1.1.13 using prior_hessian::VecT = typedef arma::Col<double>

Definition at line 32 of file util.h.

- 6.1.2 Function Documentation
- 6.1.2.1 double prior_hessian::bounded (double x)

Definition at line 42 of file mvn_cdf.cpp.

Referenced by donnelly_bvn_integral().

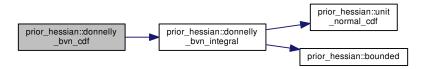


6.1.2.2 template < class Vec , class Mat > double prior_hessian::donnelly_bvn_cdf (const Vec & b, const Mat & sigma)

Definition at line 55 of file mvn_cdf.h.

References donnelly_bvn_integral().

Here is the call graph for this function:



6.1.2.3 double prior_hessian::donnelly_bvn_integral (double ah, double ak, double r)

compute the bivariate normal cdf integral computes the probability for two normal variates X and Y whose correlation is X, that X is X and Y whose correlation is X, that X is X and Y whose correlation is

Adapted to modern C++ with efficiency improvements by: Mark Olah (mjo@cs.unm DOT edu) 10/2018

Reference: Thomas Donnelly, Algorithm 462: Bivariate Normal Distribution, Communications of the ACM, October 1973, Volume 16, Number 10, page 638.

compute the upper-right tail of the bivariate normal distribution computes the probability for two normal variates X and Y whose correlation is R, that $AH \le X$ and $AK \le Y$.

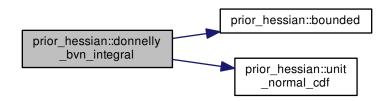
Adapted to modern C++ with efficiency improvements by: Mark Olah (mjo@cs.unm DOT edu) 10/2018

Reference: Thomas Donnelly, Algorithm 462: Bivariate Normal Distribution, Communications of the ACM, October 1973, Volume 16, Number 10, page 638.

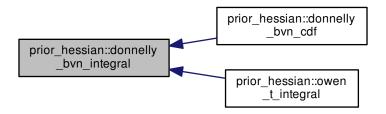
Definition at line 161 of file mvn_cdf.cpp.

References bounded(), and unit_normal_cdf().

Referenced by donnelly_bvn_cdf(), and owen_t_integral().



Here is the caller graph for this function:



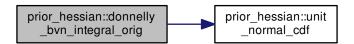
6.1.2.4 double prior_hessian::donnelly_bvn_integral_orig (double ah, double ak, double r)

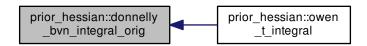
Definition at line 271 of file mvn_cdf.cpp.

References unit_normal_cdf().

Referenced by owen_t_integral().

Here is the call graph for this function:





6.1.2.5 template < long N > VecT prior_hessian::eulerian_polynomial ()

Definition at line 33 of file EulerianPolynomial.h.

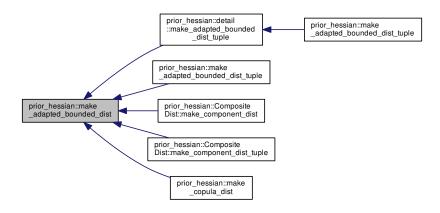
```
6.1.2.6 template < class Dist , typename = meta::EnablelflsNotTupleT < Dist>> std::enable_if_t < detail::Dist ← TraitsT < Dist>::adaptable_bounds, Dist> prior_hessian::make_adapted_bounded_dist ( Dist && dist )
```

make_adapted_bounded_dist() [4-forms] If the given distribution is not bounded then the appropriate bounding distribution is wrapped arround it. We detect the boundedness of the distribution using detail::adaptable_bounds type-traits class. Can be replaced with constexpr if in c++17. Uses SFINAE in c++14.

Definition at line 99 of file BoundsAdaptedDist.h.

Referenced by prior_hessian::detail::make_adapted_bounded_dist_tuple(), make_adapted_bounded_dist_tuple(), prior_hessian::CompositeDist::make_component_dist(), prior_hessian::CompositeDist::make_component_dist_tuple(), and make_copula_dist().

Here is the caller graph for this function:



6.1.2.7 template < class Dist , typename = meta::EnablelfIsNotTupleT < Dist>> std::enable_if_t < !detail::DistTraitsT < Dist> ← ::adaptable_bounds, BoundsAdaptedDistT < Dist> > prior_hessian::make_adapted_bounded_dist (Dist && dist)

Definition at line 104 of file BoundsAdaptedDist.h.

6.1.2.8 template < class Dist , class Vec , typename = meta::EnablelfIsNotTupleT < Dist>> std::enable_if_t < detail::Dist ←
TraitsT < Dist>::adaptable_bounds, Dist> prior_hessian::make_adapted_bounded_dist (Dist && dist, Vec && Ibound, Vec && ubound)

Definition at line 109 of file BoundsAdaptedDist.h.

6.1.2.9 template < class Dist , class Vec , typename = meta::EnablelflsNotTupleT < Dist>> std::enable_if_t <!detail::Dist ← TraitsT < Dist>::adaptable_bounds, BoundsAdaptedDistT < Dist>> prior_hessian::make_adapted_bounded_dist (Dist && dist, Vec && lbound, Vec && ubound)

Definition at line 117 of file BoundsAdaptedDist.h.

6.1.2.10 template<class... Ts> std::tuple<BoundsAdaptedDistT<Ts>...> prior_hessian::make_adapted_bounded_dist_tuple (Ts &&... ts)

Definition at line 132 of file BoundsAdaptedDist.h.

References make_adapted_bounded_dist().

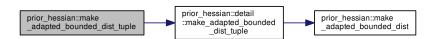
Here is the call graph for this function:



6.1.2.11 template < class... Ts > std::tuple < BoundsAdaptedDistT < Ts > ... > prior_hessian::make_adapted_bounded_dist_tuple (std::tuple < Ts... > && dists)

Definition at line 139 of file BoundsAdaptedDist.h.

References prior_hessian::detail::make_adapted_bounded_dist_tuple().



6.1.2.12 template < class... Ts > std::tuple < BoundsAdaptedDistT < Ts > ... > prior_hessian::make_adapted_bounded_dist_tuple (const std::tuple < Ts... > & dists)

Definition at line 146 of file BoundsAdaptedDist.h.

References prior hessian::detail::make adapted bounded dist tuple().

Here is the call graph for this function:



6.1.2.13 TruncatedGammaDist prior_hessian::make_bounded_gamma_dist (double scale, double shape, std::pair < double, double > bounds) [inline]

Definition at line 18 of file TruncatedGammaDist.h.

6.1.2.14 template < int Ndim, class Vec , class Mat , class Vec2 > TruncatedMultivariateNormalDist < Ndim > prior_hessian::make_bounded_multivariate_normal_dist (Vec && mu, Mat && sigma, Vec2 && Ibound, Vec2 && ubound)

Definition at line 22 of file TruncatedMultivariateNormalDist.h.

6.1.2.15 TruncatedNormalDist prior_hessian::make_bounded_normal_dist (double *mu*, double *sigma*, std::pair < double, double > bounds) [inline]

Definition at line 20 of file TruncatedNormalDist.h.

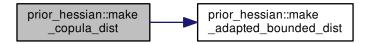
6.1.2.16 TruncatedParetoDist prior_hessian::make_bounded_pareto_dist (double alpha, std::pair< double, double > bounds) [inline]

Definition at line 19 of file TruncatedParetoDist.h.

6.1.2.17 template < template < int > class CopulaTemplate, class... MarginalDistTs > CopulaDist < CopulaTemplate, MarginalDistTs — DistTs... > prior_hessian::make_copula_dist (CopulaTemplate < sizeof...(MarginalDistTs) > && copula, MarginalDistTs &&... dists)

Definition at line 187 of file CopulaDist.h.

References make_adapted_bounded_dist().



6.1.2.18 ScaledSymmetricBetaDist prior_hessian::make_scaled_symmetric_beta_dist (double *beta*, std::pair < double, double > bounds) [inline]

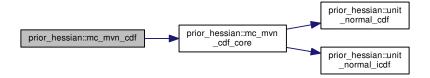
Definition at line 18 of file ScaledSymmetricBetaDist.h.

6.1.2.19 template < class Vec , class Mat > double prior_hessian::mc_mvn_cdf (const Vec & b, const Mat & S, double & error)

Definition at line 171 of file mvn_cdf.h.

References mc mvn cdf core().

Here is the call graph for this function:



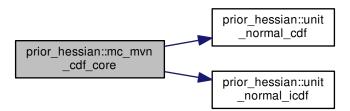
6.1.2.20 template < class Vec , class Mat > double prior_hessian::mc_mvn_cdf_core (const Vec & b, const Mat & U, double & error, int & niter)

For the cdf a=-Infinity, so d=0.

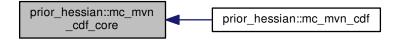
Definition at line 130 of file mvn_cdf.h.

References unit_normal_cdf(), and unit_normal_icdf().

Referenced by mc mvn cdf().



Here is the caller graph for this function:



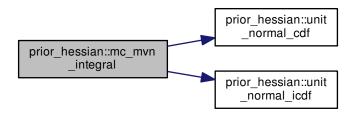
6.1.2.21 template < class Vec , class Mat > double prior_hessian::mc_mvn_integral (const Vec & a, const Vec & b, const Mat & U, double & error, int & niter)

compute the multivariate normal cdf integral

Definition at line 81 of file mvn_cdf.h.

References unit_normal_cdf(), and unit_normal_icdf().

Here is the call graph for this function:



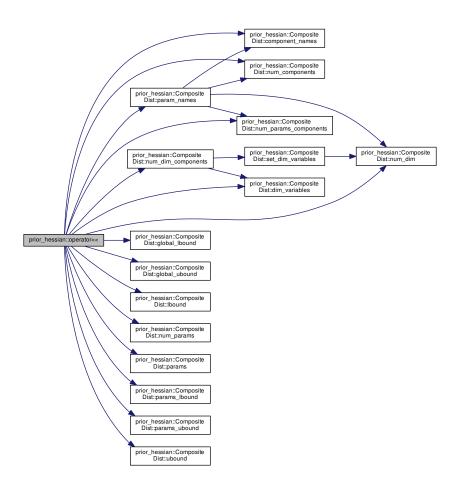
6.1.2.22 std::ostream & prior_hessian::operator << (std::ostream & out, const CompositeDist & comp_dist)

Definition at line 80 of file CompositeDist.cpp.

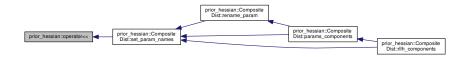
References prior_hessian::CompositeDist::component_names(), prior_hessian::CompositeDist::dim_variables(), prior_hessian::CompositeDist::global_lbound(), prior_hessian::CompositeDist::global_ubound(), prior_hessian:: \leftarrow CompositeDist::lbound(), prior_hessian::CompositeDist::num_components(), prior_hessian::CompositeDist::num_params(), prior_ \leftarrow hessian::CompositeDist::num_params_components(), prior_hessian::CompositeDist::param_names(), prior_hessian::CompositeDist::param_names(), prior_hessian::CompositeDist::params_ \leftarrow ::CompositeDist::params(), prior_hessian::CompositeDist::params_ \leftarrow ubound(), and prior_hessian::CompositeDist::ubound().

Referenced by prior_hessian::CompositeDist::set_param_names().

Here is the call graph for this function:



Here is the caller graph for this function:



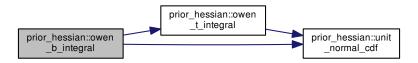
6.1.2.23 double prior_hessian::owen_b_integral (double h, double k, double r)

Definition at line 110 of file mvn_cdf.cpp.

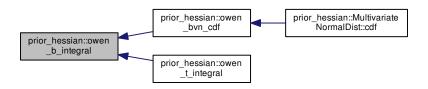
References owen_t_integral(), and unit_normal_cdf().

Referenced by owen_bvn_cdf(), and owen_t_integral().

Here is the call graph for this function:



Here is the caller graph for this function:

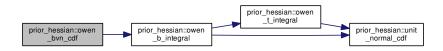


6.1.2.24 template < class Vec , class Mat > double prior_hessian::owen_bvn_cdf (const Vec & b, const Mat & sigma)

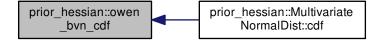
Definition at line 67 of file mvn_cdf.h.

References owen_b_integral().

 $Referenced \ by \ prior_hessian:: Multivariate Normal Dist < Ndim > ::cdf().$



Here is the caller graph for this function:

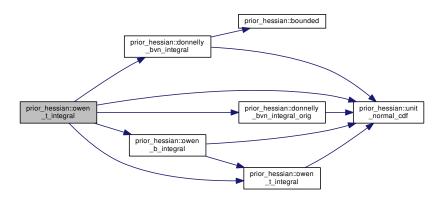


6.1.2.25 double prior_hessian::owen_t_integral (double h, double a) [inline]

Definition at line 26 of file mvn_cdf.h.

References donnelly_bvn_integral(), donnelly_bvn_integral_orig(), owen_b_integral(), owen_t_integral(), and unit_ \leftarrow normal_cdf().

Here is the call graph for this function:



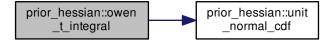
6.1.2.26 double prior_hessian::owen_t_integral (double h, double a, double gh)

Definition at line 54 of file mvn_cdf.cpp.

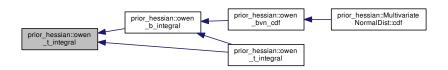
References unit_normal_cdf().

Referenced by owen_b_integral(), and owen_t_integral().

Here is the call graph for this function:



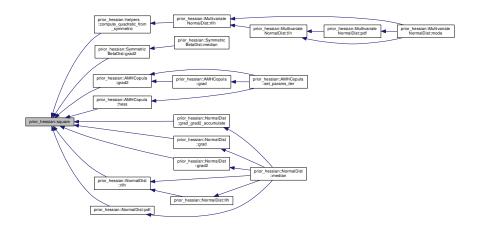
Here is the caller graph for this function:



6.1.2.27 template < class T > T prior_hessian::square (T t)

Definition at line 46 of file util.h.

 $Referenced by prior_hessian::helpers::compute_quadratic_from_symmetric(), prior_hessian::NormalDist::grad(), prior_hessian::SymmetricBetaDist::grad2(), prior_hessian::NormalDist::grad2(), prior_hessian::AMHCopula < Ndim >::grad2(), prior_hessian::NormalDist::grad_grad2_accumulate(), prior_hessian::AMHCopula < Ndim >::hess(), prior_hessian::NormalDist::pdf(), and prior_hessian::NormalDist::rllh().}$



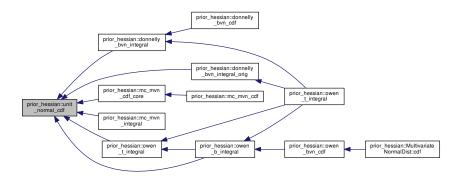
6.1.2.28 double prior_hessian::unit_normal_cdf (double t)

area of the lower tail of the unit normal curve below t.

Definition at line 28 of file mvn_cdf.cpp.

Referenced by donnelly_bvn_integral(), donnelly_bvn_integral_orig(), mc_mvn_cdf_core(), mc_mvn_integral(), owen __b_integral(), and owen_t_integral().

Here is the caller graph for this function:

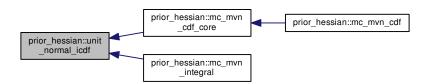


6.1.2.29 double prior_hessian::unit_normal_icdf (double u)

Definition at line 35 of file mvn_cdf.cpp.

References prior_hessian::constants::sqrt2.

Referenced by mc_mvn_cdf_core(), and mc_mvn_integral().



6.2 prior_hessian::constants Namespace Reference

```
Variables
```

```
• const double sqrt2 = std::sqrt(2.)
```

- const double sqrt2_inv = 1./std::sqrt(2.)
- const double sqrt2pi = std::sqrt(2.*arma::datum::pi)
- const double sqrt2pi_inv = 1./std::sqrt(2.*arma::datum::pi)
- const double log2pi = std::log(2.*arma::datum::pi)

6.2.1 Variable Documentation

6.2.1.1 const double prior_hessian::constants::log2pi = std::log(2.*arma::datum::pi)

Definition at line 19 of file util.cpp.

Referenced by prior_hessian::NormalDist::Ilh(), and prior_hessian::MultivariateNormalDist< Ndim >::sample().

6.2.1.2 const double prior_hessian::constants::sqrt2 = std::sqrt(2.)

Definition at line 15 of file util.cpp.

Referenced by prior_hessian::NormalDist::icdf(), and prior_hessian::unit_normal_icdf().

6.2.1.3 const double prior_hessian::constants::sqrt2_inv = 1./std::sqrt(2.)

Definition at line 16 of file util.cpp.

Referenced by prior_hessian::NormalDist::cdf().

6.2.1.4 const double prior_hessian::constants::sqrt2pi = std::sqrt(2.*arma::datum::pi)

Definition at line 17 of file util.cpp.

6.2.1.5 const double prior_hessian::constants::sqrt2pi_inv = 1./std::sqrt(2.*arma::datum::pi)

Definition at line 18 of file util.cpp.

Referenced by prior_hessian::NormalDist::pdf().

6.3 prior_hessian::CopulaDistImpl Namespace Reference

Classes

class CopulaDist

6.4 prior_hessian::detail Namespace Reference

Classes

```
    class dist adaptor traits
```

- struct dist_adaptor_traits< CopulaDistImpl::CopulaDist< CopulaTemplate, DistTs... >>
- struct dist_adaptor_traits< GammaDist >
- struct dist_adaptor_traits< MultivariateNormalDist< Ndim > >
- struct dist_adaptor_traits< NormalDist >
- struct dist_adaptor_traits< ParetoDist >
- struct dist_adaptor_traits< ScaledSymmetricBetaDist >
- struct dist_adaptor_traits< SymmetricBetaDist >
- struct dist_adaptor_traits
 TruncatedGammaDist >
- struct dist_adaptor_traits
 TruncatedMultivariateNormalDist
 Ndim > >
- struct dist_adaptor_traits< TruncatedNormalDist >
- struct dist_adaptor_traits< TruncatedParetoDist >

Typedefs

```
    template < class DistT >
        using DistTraitsT = detail::dist_adaptor_traits < std::decay_t < DistT >>
```

Functions

```
    template < class... Ts, std::size_t... I>
    std::tuple < BoundsAdaptedDistT < Ts >... > make_adapted_bounded_dist_tuple (std::tuple < Ts... > &&dists, std::index_sequence < I... >)
```

```
    template < class... Ts, std::size_t... I>
    std::tuple < BoundsAdaptedDistT < Ts >... > make_adapted_bounded_dist_tuple (const std::tuple < Ts... >
    &dists, std::index_sequence < I... >)
```

- template<long N, long... I>
 VecT eulerian polynomial ()
- 6.4.1 Typedef Documentation
- 6.4.1.1 template < class DistT > using prior_hessian::detail::DistTraitsT = typedef detail::dist_adaptor_traits < std ← ::decay_t < DistT >>

Type traits class for distribution type DistT.

The traits class describes the Adaptor classes applicable to each individual distribution

Definition at line 52 of file BoundsAdaptedDist.h.

- 6.4.2 Function Documentation
- 6.4.2.1 template < long N, long... I > VecT prior_hessian::detail::eulerian_polynomial ()

Definition at line 26 of file EulerianPolynomial.h.

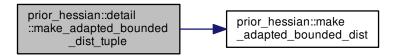
```
6.4.2.2 template < class... Ts, std::size_t... I> std::tuple < BoundsAdaptedDistT < Ts>...> prior_hessian ← ::detail::make_adapted_bounded_dist_tuple ( std::tuple < Ts... > && dists, std::index_sequence < I... > )
```

Definition at line 66 of file BoundsAdaptedDist.h.

References prior hessian::make adapted bounded dist().

Referenced by prior_hessian::make_adapted_bounded_dist_tuple().

Here is the call graph for this function:



Here is the caller graph for this function:

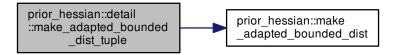
```
prior_hessian::detail
::make_adapted_bounded
__dist_tuple

prior_hessian::make
__adapted_bounded_dist_tuple
```

```
6.4.2.3 template < class... Ts, std::size_t... I> std::tuple < BoundsAdaptedDistT < Ts>...> prior_hessian::detail ← ::make_adapted_bounded_dist_tuple ( const std::tuple < Ts... > & dists, std::index_sequence < I... > )
```

Definition at line 73 of file BoundsAdaptedDist.h.

References prior_hessian::make_adapted_bounded_dist().



6.5 prior_hessian::genz Namespace Reference

Namespaces

· fortran

Functions

template < class Vec , class Mat >
 double mvn_cdf_genz (const Vec &b, const Mat &S, double &error)

6.5.1 Function Documentation

6.5.1.1 template < class Vec , class Mat > double prior_hessian::genz::mvn_cdf_genz (const Vec & b, const Mat & S, double & error)

Definition at line 219 of file mvn_cdf.h.

References prior_hessian::genz::fortran::mvndst_().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::cdf().

Here is the call graph for this function:





6.6 prior_hessian::genz::fortran Namespace Reference

Functions

• int mvndst_ (int *n, double lower[], double upper[], int infin[], double correl[], int *maxpts, double *abseps, double *releps, double *error, double *value, int *inform)

6.6.1 Function Documentation

6.6.1.1 int prior_hessian::genz::fortran::mvndst_ (int * n, double lower[], double upper[], int infin[], double correl[], int * maxpts, double * abseps, double * releps, double * error, double * value, int * inform)

Referenced by prior_hessian::genz::mvn_cdf_genz().

Here is the caller graph for this function:



6.7 prior_hessian::helpers Namespace Reference

Functions

 template < class Vec , class Mat > double compute quadratic from symmetric (IdxT Ndim, const Vec &v, const Mat &A)

6.7.1 Function Documentation

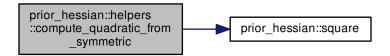
6.7.1.1 template < class Vec , class Mat > double prior_hessian::helpers::compute_quadratic_from_symmetric (IdxT Ndim, const Vec & v, const Mat & A)

Definition at line 139 of file MultivariateNormalDist.h.

References prior hessian::square().

Referenced by prior hessian::MultivariateNormalDist< Ndim >::rllh().

Here is the call graph for this function:



Here is the caller graph for this function:



6.8 prior_hessian::mcmc Namespace Reference

Classes

• class MCMCData

6.9 prior_hessian::meta Namespace Reference

Class templates to utilize sequencing behaviour of std::initializer_list expressions.

Classes

- struct all_dists_are_bounded
- struct conjunction
- struct conjunction < B1 >
- struct conjunction < B1, Bn... >
- · struct disjunction
- struct disjunction < B1 >
- struct disjunction < B1, Bn... >
- class is_copula
- struct is_numeric_template_of
- struct is_numeric_template_of< ClassNumericTemplate, ClassNumericTemplate< ls... >>
- class is_subclass_of_numeric_template
- struct is_template_of
- struct is_template_of< ClassTemplate, ClassTemplate< Ts... >>

Typedefs

```
    template<class... DistTs>

  using ConstructableIfAllDistsAreBoundedT = std::enable if< all dists are bounded< DistTs... >::value, bool >
• template<class... DistTs>
  using ConstructablelfNotAllDistsAreBoundedT = std::enable if<!all dists are bounded< DistTs... >::value,
  bool >

    template < template < int > class, class... > class CopulaT, class U >

  using ConstructableIfIsCopulaT = std::enable if t< is copula< CopulaT, U >::value,bool >
• template<class ReturnT , class BoolT >
  using ReturnIfT = std::enable if t < BoolT::value, ReturnT >

    template<bool val>

  using ConstructableIf = std::enable_if_t< val, bool >

    template<bool val>

  using ConstructableIfNot = std::enable if t<!val, bool >

    template < class T , class SelfT >

  using ConstructableIfNotSelfT = std::enable_if_t<!std::is_same< std::decay_t< T >, SelfT >::value, bool >

    template < class T , class BaseT >

  using EnableIfSubclassT = std::enable_if_t< std::is_base_of< std::remove_reference_t< BaseT >, std↔
  ::remove_reference_t< T >>::value >

    template < class T , template < int > class ClassNumericTemplate >

  using EnableIfSubclassOfNumericTemplateT = std::enable_if_t< is_subclass_of_numeric_template< Class↔
  NumericTemplate, std::remove reference t < T >>::value >

    template < class Return T, class T, template < int > class ClassNumericTemplate >

  using ReturnIfSubclassOfNumericTemplateT = std::enable if t< is subclass of numeric template< Class↔
  NumericTemplate, std::remove reference t < T >>::value, ReturnT >

    template < class T , class SelfT >

  using EnableIfNotIsSeIfT = std::enable if t<!std::is same< std::decay t< T >, SeIfT >::value >

    template < class ReturnT , class T , class BaseT >

  using \ \ \textbf{ReturnIfSubclassT} = std::enable\_if\_t < std::is\_base\_of < std::remove\_reference\_t < BaseT >, \ std \leftarrow
  ::remove reference t<T>>::value, ReturnT>

    template < class BaseT , class... Ts >

  using EnableIfIsSuperclassOfAlIT = std::enable if t< conjunction< std::is base of< std::remove reference t<
  BaseT >, std::remove_reference_t < Ts >>... >::value >

    template < class T, template < typename... > class ClassTemplate >

  using EnableIfInstantiatedFromT = std::enable if t< is template of< ClassTemplate, std::remove reference t<
  T >>::value >
• template<class T , template< int > class ClassTemplate>
  using EnableIfInstantiatedFromNumericT = std::enable_if_t< is_numeric_template_of< ClassTemplate, std↔
  ::remove reference t<T>>::value>
• template<class ReturnT , class T , template< int > class ClassTemplate>
  using ReturnIfInstantiatedFromNumericT = std::enable_if_t< is_numeric_template_of< ClassTemplate, std↔
  ::remove_reference_t< T >>::value, ReturnT >
• template<class T , template< typename... > class ClassTemplate>
  using EnableIfNotInstantiatedFromT = std::enable_if_t< !is_template_of< ClassTemplate, std::remove_←
  reference_t< T >>::value >

    template < class ReturnT , class TestT , template < typename... > class ClassTemplate >

  using ReturnIfInstantiatedFromT = std::enable_if_t< is_template_of< ClassTemplate, std::remove_reference_t<
  TestT >>::value, ReturnT >

    template < class ReturnT , class TestT , template < typename... > class ClassTemplate >

  using ReturnIfNotInstantiatedFromT = std::enable if t< !is template of< ClassTemplate, std::remove ←
```

reference t < TestT >>::value, ReturnT >

```
    template < template < typename > class ClassTemplate, class... Ts>

      using EnableIfIsTemplateForAlIT = std::enable if t< conjunction< is template of< ClassTemplate, std↔
      ::remove reference t< Ts >>... >::value >
    • template<template< typename... > class ClassTemplate, class... Ts>
      using ConstructableIfIsTemplateForAlIT = std::enable_if_t< conjunction< is_template_of< ClassTemplate, std↔
      ::remove_reference_t< Ts >>... >::value, bool >

    template < class SuperClass , class T >

      using ConstructableIfIsSuperClassT = std::enable if t< std::is base of< std::remove reference t< SuperClass
      >, std::remove reference t<T>>::value, bool>
    • template<class SuperClass , class... Ts>
      using ConstructableIfIsSuperClassForAlIT = std::enable if t< conjunction< std::is base of< std::remove ←
      reference t < SuperClass >, std::remove reference t < Ts >>... >::value, bool >
    • template<class T , template< int > class ClassTemplate>
      using ConstructableIfInstantiatedFromNumericT = std::enable if t< is numeric template of< ClassTemplate,
      std::remove_reference_t< T >>::value, bool >
    • template<class T >
      using EnableIfIsNotTupleT = std::enable if t<!is template of< std::tuple, std::remove reference t< T >>←
      ::value >
    template<class... Ts>
      using EnableIfNonEmpty = std::enable_if_t< (sizeof...(Ts)>0) >
    • template<class... Ts>
      using EnableIfAllAreNotTupleT = std::enable if t< !disjunction< is template of< std::tuple, std::remove ←
      reference t< Ts >>... >::value >
    • template<class SelfT , class T >
      using EnableIfIsNotTupleAndIsNotSelfT = std::enable_if_t<!is_template_of< std::tuple, std::remove_reference ←
      _{
m t}< T >>::value &&!std::is_same< std::decay_t< T >, SelfT >::value >
    • template<class T , class... Ts>
      using ConstructableIfAllAreNotTupleAndAreNotT = std::enable if t< !disjunction< is template of< std::tuple.
      std::remove reference t < Ts >>... >::value &&!disjunction < std::is same < std::decay t < Ts >, T >... >←
      ::value, bool >
    • template<class Dist , class BaseDist >
      using DerivedFrom = std::enable if t < std::is base of < std::decay t < BaseDist >, std::decay t < Dist >> ←
      ::value, std::decay t < Dist >>
Functions

    template<class T >

      void call in order (std::initializer list< T >)

    template < class InputIterator , class ResultT , class BinaryOperation >

      PRIOR_HESSIAN_META_CONSTEXPR ResultT constexpr_accumulate (InputIterator first, InputIterator last, Re-
      sultT init, BinaryOperation op)

    PRIOR HESSIAN META CONSTEXPR bool logical and in order (std::initializer list < bool > L)

    template<class T >

      PRIOR HESSIAN META CONSTEXPR T sum in order (std::initializer list< T > L)

    template<class T >

      PRIOR_HESSIAN_META_CONSTEXPR T prod_in_order (std::initializer_list< T > L)
```

6.9.1 Detailed Description

Class templates to utilize sequencing behaviour of std::initializer_list expressions.

These class templates are intended to be used in variadic template functions to sequence the order of calls as a std ∷initializer list.

- 6.9.2 Typedef Documentation
- 6.9.2.1 template < bool val > using prior_hessian::meta::ConstructableIf = typedef std::enable_if_t < val,bool >

Definition at line 117 of file Meta.h.

6.9.2.2 template < class T , class... Ts > using prior_hessian::meta::ConstructableIfAllAreNotTupleAndAreNotT = typedef std::enable_if_t< !disjunction<is_template_of<std::tuple,std::remove_reference_t<Ts>>...>::value && !disjunction<std::is_same<std::decay_t<Ts>,T>...>::value, bool>

Definition at line 214 of file Meta.h.

6.9.2.3 template < class... DistTs > using prior_hessian::meta::ConstructableIfAllDistsAreBoundedT = typedef std::enable_if<all_dists_are_bounded<DistTs...>::value,bool>

Definition at line 87 of file BoundsAdaptedDist.h.

6.9.2.4 template < class T , template < int > class ClassTemplate > using prior_hessian::meta::Constructable ← IfInstantiatedFromNumericT = typedef std::enable_if_t < is_numeric_template_of < ClassTemplate, std::remove reference t < T >>::value, bool >

Definition at line 194 of file Meta.h.

6.9.2.5 template< template< int > class, class... > class CopulaT, class U > using prior_hessian ← ::meta::ConstructableIfIsCopulaT = typedef std::enable_if_t<is_copula<CopulaT,U>::value ,bool>

Definition at line 111 of file Meta.h.

6.9.2.6 template < class SuperClass , class... Ts > using prior_hessian::meta::ConstructableIfIsSuperClassForAlIT = typedef std::enable_if_t < conjunction < std::is_base_of < std::remove_reference_t < SuperClass > , std::remove_ ← reference_t < Ts >> ... > ::value, bool >

Definition at line 190 of file Meta.h.

6.9.2.7 template < class SuperClass , class T > using prior_hessian::meta::ConstructableIfIsSuperClassT = typedef std::enable if t < std::is_base_of < std::remove_reference_t < SuperClass > ,std::remove_reference_t < T > >::value, bool >

Definition at line 186 of file Meta.h.

6.9.2.8 template< typename... > class ClassTemplate, class... Ts> using prior_hessian ← ::meta::ConstructableIfIsTemplateForAlIT = typedef std::enable_if_t< conjunction< is_template_of<ClassTemplate,std::remove_reference_t<Ts>> ... >::value, bool>

Definition at line 182 of file Meta.h.

6.9.2.9 template < bool val > using prior_hessian::meta::ConstructableIfNot = typedef std::enable_if_t < !val,bool >

Definition at line 120 of file Meta.h.

6.9.2.10 template < class... DistTs > using prior_hessian::meta::ConstructableIfNotAllDistsAreBoundedT = typedef std::enable_if < !all dists are bounded < DistTs...>::value,bool >

Definition at line 89 of file BoundsAdaptedDist.h.

6.9.2.11 template < class T , class SelfT > using prior_hessian::meta::ConstructableIfNotSelfT = typedef std::enable_if_t<!std::is_same < std::decay_t < T >, SelfT > ::value,bool >

Definition at line 123 of file Meta.h.

6.9.2.12 template < class Dist , class BaseDist > using prior_hessian::meta::DerivedFrom = typedef std::enable_if_t<std::is_base_of<std::decay_t<Dist>>::value,std::decay_t<Dist>>

Definition at line 228 of file Meta.h.

6.9.2.13 template < class... Ts> using prior_hessian::meta::EnableIfAllAreNotTupleT = typedef std::enable_if_t < !disjunction < is template of < std::tuple,std::remove reference t < Ts > ... >::value >

Definition at line 204 of file Meta.h.

6.9.2.14 template < class T , template < int > class ClassTemplate > using prior_hessian::meta::EnableIf ← InstantiatedFromNumericT = typedef std::enable_if_t < is_numeric_template_of < ClassTemplate, std::remove reference t < T > >::value >

Definition at line 158 of file Meta.h.

6.9.2.15 template < class T , template < typename... > class ClassTemplate > using prior_hessian::meta ← ::EnableIfInstantiatedFromT = typedef std::enable_if_t < is_template_of < ClassTemplate, std::remove_reference_t < T >>::value >

Definition at line 150 of file Meta.h.

Definition at line 209 of file Meta.h.

6.9.2.17 template < class T > using prior_hessian::meta::EnableIfIsNotTupleT = typedef std::enable_if_t < !is_template_of < std::tuple,std::remove_reference_t < T >>::value >

Definition at line 197 of file Meta.h.

6.9.2.18 template < class BaseT , class... Ts> using prior_hessian::meta::EnableIfIsSuperclassOfAlIT = typedef std::enable_if_t < conjunction < std::is_base_of < std::remove_reference_t < BaseT>, std::remove_reference_t < Ts>> ... > ::value >

Definition at line 146 of file Meta.h.

6.9.2.19 template<template< typename > class ClassTemplate, class... Ts> using prior_← hessian::meta::EnableIfIsTemplateForAlIT = typedef std::enable_if_t< conjunction< is template of<ClassTemplate,std::remove_reference_t<Ts>> ... >::value >

Definition at line 178 of file Meta.h.

6.9.2.20 template < class... Ts > using prior_hessian::meta::EnableIfNonEmpty = typedef std::enable_if_t < (sizeof...(Ts) > 0) >

Definition at line 200 of file Meta.h.

6.9.2.21 template < class T , template < typename... > class ClassTemplate > using prior_hessian::meta ← ::EnableIfNotInstantiatedFromT = typedef std::enable_if_t < !is_template_of < ClassTemplate, std::remove_reference_t < T >>::value >

Definition at line 166 of file Meta.h.

6.9.2.22 template < class T , class SelfT > using prior_hessian::meta::EnableIfNotIsSelfT = typedef std::enable_if_t < !std::is_same < std::decay_t < T > ,SelfT > ::value >

Definition at line 138 of file Meta.h.

6.9.2.23 template < class T , template < int > class ClassNumericTemplate > using prior_hessian::meta::EnableIfSubclass \hookrightarrow OfNumericTemplateT = typedef std::enable_if_t < is_subclass_of_numeric_template < ClassNumericTemplate, std::remove_reference_t < T >>::value >

Definition at line 131 of file Meta.h.

6.9.2.24 template < class T , class BaseT > using prior_hessian::meta::EnableIfSubclassT = typedef std::enable_if_t < std::is_base_of < std::remove_reference_t < BaseT > ,std::remove_reference_t < T > >::value >

Definition at line 127 of file Meta.h.

6.9.2.25 template < class ReturnT , class T , template < int > class ClassTemplate > using prior_hessian::meta:: \leftarrow ReturnIfInstantiatedFromNumericT = typedef std::enable_if_t < is_numeric_template_of < ClassTemplate, std::remove_reference_t < T >>::value, ReturnT >

Definition at line 162 of file Meta.h.

 $\label{eq:class_template} 6.9.2.26 \quad template < class \ Return T \ , \ class \ Test T \ , \ template < typename... \ > \ class \ Class Template > \ using \\ prior_hessian::meta::ReturnIfInstantiated From T = typedef \ std::enable_if_t < is_template_of < Class Template, \\ std::remove_reference_t < Test T >>::value, \ Return T >$

Definition at line 170 of file Meta.h.

6.9.2.27 template < class ReturnT , class TestT , template < typename... > class ClassTemplate > using prior_hessian ← ::meta::ReturnIfNotInstantiatedFromT = typedef std::enable_if_t < !is_template_of < ClassTemplate, std::remove_reference_t < TestT >>::value, ReturnT >

Definition at line 174 of file Meta.h.

6.9.2.28 template < class ReturnT , class T , template < int > class ClassNumericTemplate > using prior_hessian::meta::ReturnIfSubclassOfNumericTemplateT = typedef std::enable_if_t < is_subclass_of_numeric_template < ClassNumericTemplate, std::remove_reference_t < T > ::value, ReturnT >

Definition at line 135 of file Meta.h.

 $6.9.2.29 \quad template < class \ Return T \ , \ class \ Base T > using \ prior_hessian::meta::Return If Subclass T = type def \\ std::enable_if_t < std::is_base_of < std::remove_reference_t < Base T > , std::remove_reference_t < T > ::value, Return T >$

Definition at line 142 of file Meta.h.

6.9.2.30 template < class ReturnT , class BoolT > using prior_hessian::meta::ReturnIfT = typedef std::enable if t < BoolT::value,ReturnT >

Definition at line 114 of file Meta.h.

- 6.9.3 Function Documentation
- 6.9.3.1 template < class T > void prior_hessian::meta::call_in_order (std::initializer_list < T >)

NOOP function which is used to ensure call order on a variadic sequence of function calls

Definition at line 41 of file Meta.h.

References PRIOR HESSIAN META CONSTEXPR.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_ubound(), and prior_hessian::CompositeDist::rllh_components().



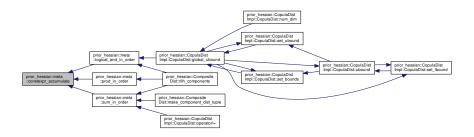
6.9.3.2 template < class InputIterator , class ResultT , class BinaryOperation > PRIOR_HESSIAN_META_CONSTEXPR
ResultT prior_hessian::meta::constexpr_accumulate (InputIterator *first*, InputIterator *last*, ResultT *init*, BinaryOperation *op*)

Definition at line 46 of file Meta.h.

References PRIOR_HESSIAN_META_CONSTEXPR.

Referenced by logical_and_in_order(), prod_in_order(), and sum_in_order().

Here is the caller graph for this function:

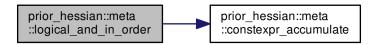


6.9.3.3 PRIOR_HESSIAN_META_CONSTEXPR bool prior_hessian::meta::logical_and_in_order (std::initializer_list< bool > L) [inline]

Definition at line 53 of file Meta.h.

References constexpr_accumulate(), and PRIOR_HESSIAN_META_CONSTEXPR.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_ubound(), and prior hessian::CompositeDist::rllh components().



Here is the caller graph for this function:



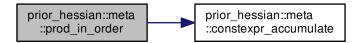
6.9.3.4 template < class T > PRIOR_HESSIAN_META_CONSTEXPR T prior_hessian::meta::prod_in_order (std::initializer_list < T > L)

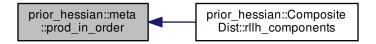
Definition at line 63 of file Meta.h.

References constexpr_accumulate().

Referenced by prior_hessian::CompositeDist::rllh_components().

Here is the call graph for this function:





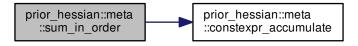
6.9.3.5 template < class T > PRIOR_HESSIAN_META_CONSTEXPR T prior_hessian::meta::sum_in_order (std::initializer list < T > L)

Definition at line 58 of file Meta.h.

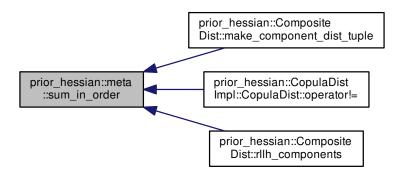
References constexpr_accumulate(), and PRIOR_HESSIAN_META_CONSTEXPR.

Referenced by prior_hessian::CompositeDist::make_component_dist_tuple(), prior_hessian::CopulaDistImpl::Copula \leftarrow Dist< CopulaTemplate, MarginalDistTs >::operator!=(), and prior_hessian::CompositeDist::rllh_components().

Here is the call graph for this function:



Here is the caller graph for this function:



6.10 prior_hessian::polylog Namespace Reference

Functions

- template<int n>
 double eulerian_polynomial (double z)
- template<>
 double eulerian_polynomial< 0 > (double)

```
• template<>
      double eulerian polynomial < 1 > (double z)
    template<>
      double eulerian_polynomial < 2 > (double z)
    • template<>
      double eulerian polynomial < 3 >  (double z)
    template<>
      double eulerian_polynomial < 4 > (double z)
    • template<>
      double eulerian polynomial < 5 > (double z)
    template<>
      double eulerian_polynomial < 6 > (double z)
    • template<>
      double eulerian_polynomial < 7 > (double z)
    template<>
      double eulerian_polynomial < 8 > (double z)
    template<>
      double eulerian_polynomial < 9 > (double z)
    template<int n>
      double polylog (double z)
    template<>
      double polylog < 1 > (double z)
6.10.1 Function Documentation
6.10.1.1 template < int n > double prior_hessian::polylog::eulerian_polynomial ( double z )
6.10.1.2 template <> double prior_hessian::polylog::eulerian_polynomial < 0 > ( double )
Definition at line 17 of file PolyLog.h.
6.10.1.3 template<> double prior_hessian::polylog::eulerian_polynomial< 1 > ( double z )
Definition at line 23 of file PolyLog.h.
6.10.1.4 template<> double prior_hessian::polylog::eulerian_polynomial< 2 > ( double z )
Definition at line 29 of file PolyLog.h.
6.10.1.5 template<> double prior_hessian::polylog::eulerian_polynomial<3>( double z )
Definition at line 35 of file PolyLog.h.
6.10.1.6 template <> double prior_hessian::polylog::eulerian_polynomial < 4 > ( double z )
Definition at line 41 of file PolyLog.h.
```

6.10.1.7 template <> double prior_hessian::polylog::eulerian_polynomial < 5 > (double z)

Definition at line 47 of file PolyLog.h.

6.10.1.8 template <> double prior_hessian::polylog::eulerian_polynomial < 6 > (double z)

Definition at line 53 of file PolyLog.h.

6.10.1.9 template<> double prior_hessian::polylog::eulerian_polynomial< 7 > (double z)

Definition at line 59 of file PolyLog.h.

6.10.1.10 template <> double prior hessian::polylog::eulerian_polynomial < 8 > (double z)

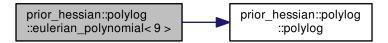
Definition at line 65 of file PolyLog.h.

6.10.1.11 template <> double prior hessian::polylog::eulerian polynomial < 9 > (double z)

Definition at line 70 of file PolyLog.h.

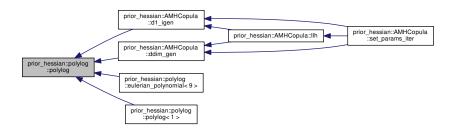
References polylog().

Here is the call graph for this function:



6.10.1.12 template<int n> double prior_hessian::polylog::polylog (double z)

Referenced by prior_hessian::AMHCopula < Ndim >::d1_igen(), prior_hessian::AMHCopula < Ndim >::ddim_gen(), eulerian_polynomial < 9 >(), and polylog < 1 >().



7 Class Documentation 45

6.10.1.13 template<> double prior_hessian::polylog::polylog< 1 > (double z)

Definition at line 120 of file PolyLog.h.

References polylog().

Here is the call graph for this function:



7 Class Documentation

7.1 prior_hessian::meta::all_dists_are_bounded< DistTs > Struct Template Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
BoundsAdaptedDist.h>

Static Public Attributes

• static constexpr bool value = meta::logical_and_in_order({detail::dist_adaptor_traits<std::decay_t<DistTs>> \cdot ::value...})

7.1.1 Detailed Description

```
template<class... DistTs>
struct prior_hessian::meta::all_dists_are_bounded< DistTs >
```

Definition at line 81 of file BoundsAdaptedDist.h.

7.1.2 Member Data Documentation

7.1.2.1 template < class... DistTs > constexpr bool prior_hessian::meta::all_dists_are_bounded < DistTs >::value = meta::logical_and_in_order({detail::dist_adaptor_traits < std::decay_t < DistTs > ::value...}) [static]

Definition at line 83 of file BoundsAdaptedDist.h.

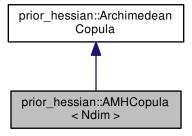
The documentation for this struct was generated from the following file:

· BoundsAdaptedDist.h

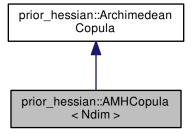
7.2 prior_hessian::AMHCopula < Ndim > Class Template Reference

 $\label{lem:linear_loss} $$\#include < /home/travis/build/markjolah/PriorHessian/include/PriorHessian/AMH$$$$Copula.h>$

Inheritance diagram for prior_hessian::AMHCopula < Ndim >:



Collaboration diagram for prior_hessian::AMHCopula < Ndim >:



Public Types

- using NdimVecT = arma::Col< double >::fixed< Ndim >
- using NdimMatT = arma::Mat< double >::fixed< Ndim, Ndim >

Public Member Functions

• AMHCopula () • AMHCopula (double theta) • double theta () const void set theta (double val) • bool operator== (const AMHCopula < Ndim > &o) const bool operator!= (const AMHCopula < Ndim > &o) const template<class Vec > void set_params (const Vec ¶ms) template < class IterT > void append params (IterT ¶ms) • template<class IterT >void set_params_iter (IterT ¶ms) template<class Vec > double cdf (const Vec &u) const template<class Vec > double pdf (const Vec &u) const template<class Vec > double IIh (const Vec &u) const template<class Vec > double rllh (const Vec &u) const • double rllh const () const template<class Vec > NdimVecT grad (const Vec &u) const template < class Vec > NdimVecT grad2 (const Vec &u) const template<class Vec > NdimMatT hess (const Vec &u) const • template<class Vec , class Vec2 > void rllh_grad_accumulate (const Vec &u, double &rllh, Vec2 &grad) const • template<class Vec , class Vec2 > void rllh_grad_grad2_accumulate (const Vec &u, double &rllh, Vec2 &grad, Vec2 &grad2) const • template < class Vec , class Vec2 , class Mat >void rllh_grad_hess_accumulate (const Vec &u, double &rllh, Vec2 &grad, Mat &hess) const template<class RngT > NdimVecT sample (RngT &rng) const • double gen (double t) const

Static Public Member Functions

template < class Vec >

- static const StringVecT & param_names ()
- static constexpr ldxT num_params ()

double ddim_gen (double t) const
double igen (double u) const
double d1_igen (double u) const

double igen_sum (const Vec &u)

- static constexpr ldxT num_dim ()
- static double param Ibound ()
- static double param ubound ()

- static bool check_theta (double val)
- template < class Vec >
 static bool check_params (const Vec ¶ms)
- template < class lterT >
 static bool check_params_iter (lterT ¶ms)
- template < class Vec >
 static void rllh_dtheta_accumulate (double theta, const Vec &u, double &rllh, double &dtheta)
- template < class Vec >
 static void rllh_d2theta_accumulate (double theta, const Vec &u, double &rllh, double &dtheta, double &d2theta)

7.2.1 Detailed Description

```
template<int Ndim>
class prior_hessian::AMHCopula< Ndim>
```

Definition at line 18 of file AMHCopula.h.

7.2.2 Member Typedef Documentation

7.2.2.1 template<int Ndim> using prior_hessian::AMHCopula< Ndim >::NdimMatT = arma::Mat<double>::fixed<Ndim,Ndim>

Definition at line 27 of file AMHCopula.h.

7.2.2.2 template<int Ndim> using prior_hessian::AMHCopula< Ndim>::NdimVecT = arma::Col<double>::fixed<Ndim>

Definition at line 26 of file AMHCopula.h.

7.2.3 Constructor & Destructor Documentation

7.2.3.1 template < int Ndim > prior hessian::AMHCopula < Ndim >::AMHCopula () [inline]

Definition at line 35 of file AMHCopula.h.

References prior hessian::AMHCopula < Ndim >::theta().

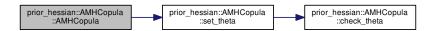


7.2.3.2 template < int Ndim > prior_hessian::AMHCopula < Ndim > ::AMHCopula (double theta)

Definition at line 169 of file AMHCopula.h.

References prior_hessian::AMHCopula < Ndim >::set_theta().

Here is the call graph for this function:



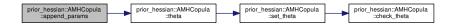
7.2.4 Member Function Documentation

7.2.4.1 template < int Ndim > template < class lterT > void prior_hessian::AMHCopula < Ndim > ::append_params (lterT & params) [inline]

Definition at line 51 of file AMHCopula.h.

References prior_hessian::AMHCopula < Ndim >::theta().

Here is the call graph for this function:



7.2.4.2 template < int Ndim > template < class Vec > double prior_hessian::AMHCopula < Ndim >::cdf (const Vec & u) const

Definition at line 194 of file AMHCopula.h.

References prior_hessian::AMHCopula < Ndim >::theta().

Referenced by prior_hessian::AMHCopula < Ndim >::set_params_iter().



Here is the caller graph for this function:



7.2.4.3 template < int Ndim> template < class Vec > static bool prior_hessian::AMHCopula < Ndim>::check_params (const Vec & params) [inline], [static]

Definition at line 45 of file AMHCopula.h.

References prior hessian::AMHCopula < Ndim >::check theta().

Here is the call graph for this function:



7.2.4.4 template<int Ndim> template<class lterT > static bool prior_hessian::AMHCopula< Ndim >::check_params_iter(lterT & params) [inline], [static]

Definition at line 49 of file AMHCopula.h.

References prior_hessian::AMHCopula < Ndim >::check_theta().

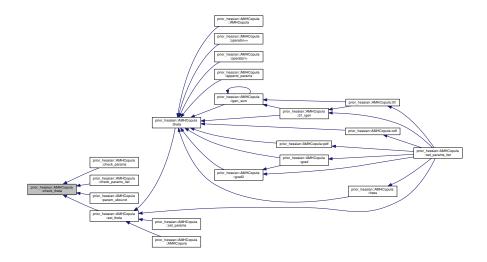


7.2.4.5 template < int Ndim > bool prior_hessian::AMHCopula < Ndim >::check_theta (double val) [static]

Definition at line 163 of file AMHCopula.h.

Referenced by prior_hessian::AMHCopula < Ndim >::check_params(), prior_hessian::AMHCopula < Ndim >::check = _params_iter(), prior_hessian::AMHCopula < Ndim >::param_ubound(), and prior_hessian::AMHCopula < Ndim > = ::set_theta().

Here is the caller graph for this function:

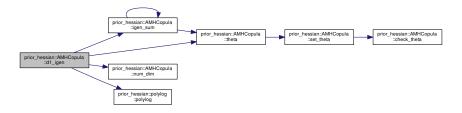


7.2.4.6 template < int Ndim > double prior_hessian::AMHCopula < Ndim >::d1_igen (double u) const

Definition at line 284 of file AMHCopula.h.

References prior_hessian::AMHCopula< Ndim >::igen_sum(), prior_hessian::AMHCopula< Ndim >::num_dim(), prior_hessian::polylog::polylog(), and prior_hessian::AMHCopula< Ndim >::theta().

Referenced by prior_hessian::AMHCopula < Ndim >::llh(), and prior_hessian::AMHCopula < Ndim >::set_params_ \leftarrow iter().



Here is the caller graph for this function:



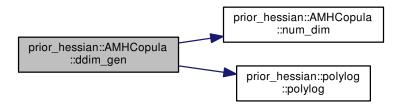
7.2.4.7 template < int Ndim> double prior_hessian::AMHCopula< Ndim>::ddim_gen (double t) const

Definition at line 270 of file AMHCopula.h.

References prior hessian::AMHCopula < Ndim >::num dim(), and prior hessian::polylog::polylog().

Referenced by prior_hessian::AMHCopula < Ndim >::llh(), and prior_hessian::AMHCopula < Ndim >::set_params_ \leftarrow iter().

Here is the call graph for this function:



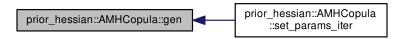


7.2.4.8 template<int Ndim> double prior_hessian::AMHCopula< Ndim>::gen (double t) const

Definition at line 265 of file AMHCopula.h.

Referenced by prior_hessian::AMHCopula < Ndim >::set_params_iter().

Here is the caller graph for this function:



7.2.4.9 template<int Ndim> template<class Vec > AMHCopula< Ndim>::NdimVecT prior_hessian::AMHCopula< Ndim>::grad (const Vec & u) const

Definition at line 220 of file AMHCopula.h.

References prior_hessian::AMHCopula < Ndim >::grad2(), and prior_hessian::AMHCopula < Ndim >::theta().

Referenced by prior_hessian::AMHCopula < Ndim >::set_params_iter().

Here is the call graph for this function:





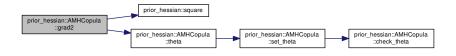
7.2.4.10 template < int Ndim > template < class Vec > AMHCopula < Ndim >::NdimVecT prior_hessian::AMHCopula < Ndim >::grad2 (const Vec & u) const

Definition at line 234 of file AMHCopula.h.

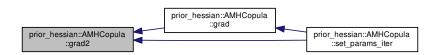
References prior_hessian::square(), and prior_hessian::AMHCopula < Ndim >::theta().

Referenced by prior_hessian::AMHCopula < Ndim >::grad(), and prior_hessian::AMHCopula < Ndim >::set_params \leftarrow _iter().

Here is the call graph for this function:



Here is the caller graph for this function:

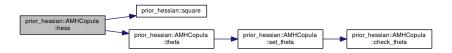


7.2.4.11 template<int Ndim> template<class Vec > AMHCopula< Ndim>::NdimMatT prior_hessian::AMHCopula< Ndim>::hess (const Vec & u) const

Definition at line 248 of file AMHCopula.h.

References prior_hessian::square(), and prior_hessian::AMHCopula < Ndim >::theta().

Referenced by prior_hessian::AMHCopula < Ndim >::set_params_iter().



Here is the caller graph for this function:

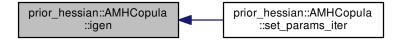


7.2.4.12 template < int Ndim > double prior_hessian::AMHCopula < Ndim > ::igen (double u) const

Definition at line 279 of file AMHCopula.h.

Referenced by prior_hessian::AMHCopula < Ndim >::set_params_iter().

Here is the caller graph for this function:

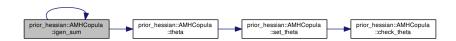


7.2.4.13 template < int Ndim > template < class Vec > double prior_hessian::AMHCopula < Ndim >::igen_sum (const Vec & u) [inline]

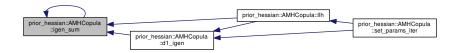
Definition at line 97 of file AMHCopula.h.

References prior_hessian::AMHCopula < Ndim >::igen_sum(), and prior_hessian::AMHCopula < Ndim >::theta().

Referenced by prior_hessian::AMHCopula < Ndim >::d1_igen(), prior_hessian::AMHCopula < Ndim >::igen_sum(), and prior hessian::AMHCopula < Ndim >::llh().



Here is the caller graph for this function:



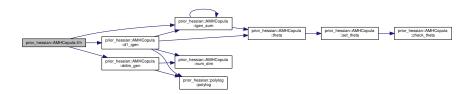
7.2.4.14 template < int Ndim > template < class Vec > double prior_hessian::AMHCopula < Ndim >::IIh (const Vec & u) const

Definition at line 210 of file AMHCopula.h.

References prior_hessian::AMHCopula < Ndim >::d1_igen(), prior_hessian::AMHCopula < Ndim >::ddim_gen(), and prior_hessian::AMHCopula < Ndim >::igen_sum().

Referenced by prior_hessian::AMHCopula < Ndim >::set_params_iter().

Here is the call graph for this function:





7.2.4.15 template < int Ndim > static constexpr ldxT prior_hessian::AMHCopula < Ndim >::num_dim () [inline], [static]

Definition at line 30 of file AMHCopula.h.

Referenced by prior_hessian::AMHCopula < Ndim >::d1_igen(), and prior_hessian::AMHCopula < Ndim >::ddim_ \circ gen().

Here is the caller graph for this function:



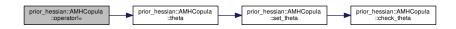
Definition at line 29 of file AMHCopula.h.

7.2.4.17 template < int Ndim > bool prior_hessian::AMHCopula < Ndim >::operator!= (const AMHCopula < Ndim > & o) const [inline]

Definition at line 42 of file AMHCopula.h.

 $References\ prior_hessian::AMHCopula < Ndim > ::theta().$

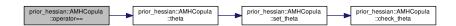
Here is the call graph for this function:



7.2.4.18 template < int Ndim > bool prior_hessian::AMHCopula < Ndim > ::operator== (const AMHCopula < Ndim > & o) const [inline]

Definition at line 41 of file AMHCopula.h.

References prior hessian::AMHCopula < Ndim >::theta().



7.2.4.19 template < int Ndim > static double prior_hessian::AMHCopula < Ndim >::param_lbound () [inline], [static]

Definition at line 31 of file AMHCopula.h.

7.2.4.20 template<int Ndim> static const StringVecT& prior_hessian::AMHCopula< Ndim>::param_names() [inline], [static]

Definition at line 28 of file AMHCopula.h.

7.2.4.21 template < int Ndim > static double prior_hessian::AMHCopula < Ndim > ::param_ubound () [inline], [static]

Definition at line 32 of file AMHCopula.h.

References prior_hessian::AMHCopula < Ndim >::check_theta().

Here is the call graph for this function:



7.2.4.22 template < int Ndim > template < class Vec > double prior_hessian::AMHCopula < Ndim >::pdf (const Vec & u) const

Definition at line 202 of file AMHCopula.h.

References prior_hessian::AMHCopula < Ndim >::theta().

Referenced by prior_hessian::AMHCopula < Ndim >::set_params_iter().



Here is the caller graph for this function:



7.2.4.23 template < int Ndim> template < class Vec> double prior_hessian::AMHCopula < Ndim>::rllh (const Vec & u) const

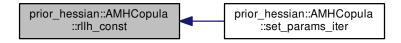
Referenced by prior_hessian::AMHCopula < Ndim >::set_params_iter().

Here is the caller graph for this function:



7.2.4.24 template < int Ndim > double prior hessian::AMHCopula < Ndim >::rllh_const () const

Referenced by prior_hessian::AMHCopula < Ndim >::set_params_iter().



7.2.4.25 template<int Ndim> template<class Vec > static void prior_hessian::AMHCopula< Ndim >::rllh_d2theta_accumulate (double theta, const Vec & u, double & rllh, double & dtheta, double & d2theta) [static]

Referenced by prior hessian::AMHCopula < Ndim >::set params iter().

Here is the caller graph for this function:



7.2.4.26 template<int Ndim> template<class Vec > static void prior_hessian::AMHCopula< Ndim >::rllh_dtheta_accumulate (double theta, const Vec & u, double & rllh, double & dtheta) [static]

Referenced by prior hessian::AMHCopula < Ndim >::set params iter().

Here is the caller graph for this function:



7.2.4.27 template<int Ndim> template<class Vec , class Vec2 > void prior_hessian::AMHCopula< Ndim >::rllh_grad_accumulate (const Vec & u, double & rllh, Vec2 & grad) const

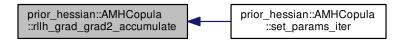
Referenced by prior_hessian::AMHCopula < Ndim >::set_params_iter().



7.2.4.28 template < int Ndim> template < class Vec , class Vec2 > void prior_hessian::AMHCopula < Ndim >::rllh_grad_grad2_accumulate (const Vec & u, double & rllh, Vec2 & grad, Vec2 & grad2) const

Referenced by prior_hessian::AMHCopula < Ndim >::set_params_iter().

Here is the caller graph for this function:



7.2.4.29 template<int Ndim> template<class Vec , class Vec2 , class Mat > void prior_hessian::AMHCopula< Ndim >::rllh_grad_hess_accumulate (const Vec & u, double & rllh, Vec2 & grad, Mat & hess) const

Referenced by prior_hessian::AMHCopula < Ndim >::set_params_iter().

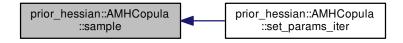
Here is the caller graph for this function:



7.2.4.30 template < int Ndim > template < class RngT > AMHCopula < Ndim >::NdimVecT prior_hessian::AMHCopula < Ndim >::sample (RngT & rng) const

Definition at line 596 of file AMHCopula.h.

Referenced by prior_hessian::AMHCopula < Ndim >::set_params_iter().



Definition at line 47 of file AMHCopula.h.

References prior hessian::AMHCopula < Ndim >::set theta().

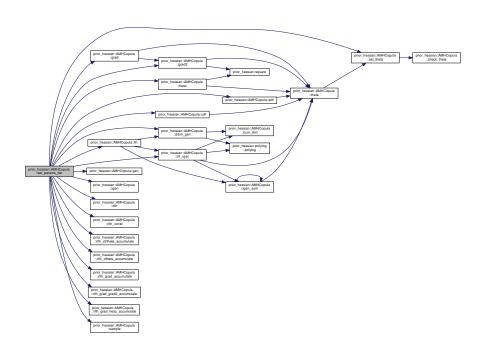
Here is the call graph for this function:



7.2.4.32 template<int Ndim> template<class lterT > void prior_hessian::AMHCopula< Ndim >::set_params_iter (lterT & params) [inline]

Definition at line 53 of file AMHCopula.h.

References prior_hessian::AMHCopula< Ndim >::cdf(), prior_hessian::AMHCopula< Ndim >::d1_igen(), prior_hessian::AMHCopula< Ndim >::ddim_gen(), prior_hessian::AMHCopula< Ndim >::gen(), prior_hessian::AMHCopula< Ndim >::gen(), prior_hessian::AMHCopula< Ndim >::grad2(), prior_hessian::AMHCopula< Ndim >::hess(), prior_hessian::AMHCopula< Ndim >::llh(), prior_hessian::AMHCopula< Ndim >::pdf(), prior_hessian::AMHCopula< Ndim >::rllh_const(), prior_hessian::AMHCopula< Ndim >::rllh_const(), prior_hessian::AMHCopula< Ndim >::rllh_d2theta_accumulate(), prior_hessian::AMHCopula< Ndim >::rllh_dtheta_daccumulate(), prior_hessian::AMHCopula< Ndim >::rllh_grad_accumulate(), prior_hessian::AMHCopula< Ndim >::rllh_grad_hess_accumulate(), prior_hessian::AMHCopula< Ndim >::rllh_grad_hess_accumulate(), prior_hessian::AMHCopula< Ndim >::rllh_grad_hess_accumulate(), prior_hessian::AMHCopula< Ndim >::rllh_grad_hess_accumulate(), prior_hessian::AMHCopula< Ndim >::sample(), and prior_hessian::AMHCopula< Ndim >::set_theta().



7.2.4.33 template<int Ndim> void prior_hessian::AMHCopula< Ndim>::set_theta (double val)

Definition at line 175 of file AMHCopula.h.

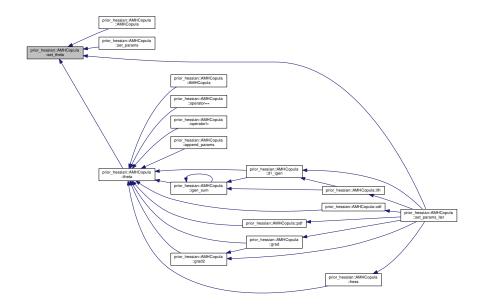
References prior_hessian::AMHCopula < Ndim >::check_theta().

Referenced by prior_hessian::AMHCopula < Ndim >::AMHCopula(), prior_hessian::AMHCopula < Ndim >::set_\(\to \) params(), prior_hessian::AMHCopula < Ndim >::set_params_iter(), and prior_hessian::AMHCopula < Ndim >::theta().

Here is the call graph for this function:



Here is the caller graph for this function:



7.2.4.34 template < int Ndim > double prior hessian::AMHCopula < Ndim >::theta() const [inline]

Definition at line 38 of file AMHCopula.h.

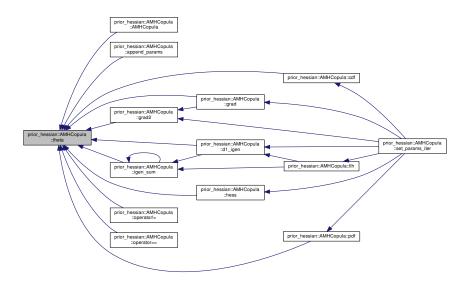
References prior hessian::AMHCopula < Ndim >::set theta().

Referenced by prior_hessian::AMHCopula< Ndim >::AMHCopula(), prior_hessian::AMHCopula< Ndim >::append - _ params(), prior_hessian::AMHCopula< Ndim >::cdf(), prior_hessian::AMHCopula< Ndim >::d1_igen(), prior_- hessian::AMHCopula< Ndim >::grad2(), prior_hessian::AMHCopula< Ndim >::hess(), prior_hessian::AMHCopula< Ndim >::igen_sum(), prior_hessian::AMHCopula< Ndim >::operator!=(), prior_hessian::AMHCopula< Ndim >::pdf().

Here is the call graph for this function:



Here is the caller graph for this function:



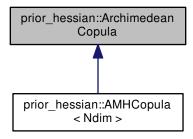
The documentation for this class was generated from the following file:

• AMHCopula.h

7.3 prior_hessian::ArchimedeanCopula Class Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
ArchimedeanCopula.h>

Inheritance diagram for prior_hessian::ArchimedeanCopula:



Classes

- struct D2_GenTerms
- struct D2_IGenTerms
- struct D2Theta_GenTerms
- struct D2Theta_IGenTerms
- struct D_GenTerms
- struct D_IGenTerms
- struct DTheta_GenTerms
- struct DTheta_IGenTerms

7.3.1 Detailed Description

Definition at line 11 of file ArchimedeanCopula.h.

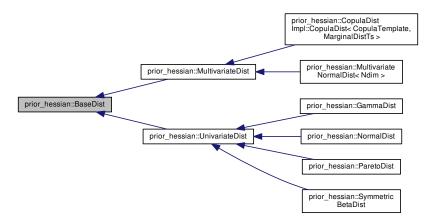
The documentation for this class was generated from the following file:

· ArchimedeanCopula.h

7.4 prior_hessian::BaseDist Class Reference

 $\verb|#include| < / home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \\ \Leftrightarrow BaseDist.h>$

Inheritance diagram for prior_hessian::BaseDist:



7.4.1 Detailed Description

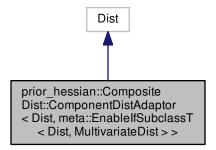
Definition at line 11 of file BaseDist.h.

The documentation for this class was generated from the following file:

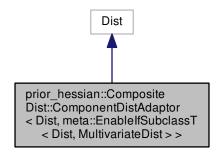
- · BaseDist.h
- 7.5 prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, Multivariate← Dist >> Class Template Reference

 $\label{lem:linear} \verb|#include| </home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \leftarrow CompositeDist.h>$

 $Inheritance\ diagram\ for\ prior_hessian:: Composite Dist:: Component Dist Adaptor < \ Dist,\ meta:: Enable If Subclass T < \ Dist,\ Multivariate Dist >>:$



Collaboration diagram for prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, MultivariateDist >>:



Public Types

using ComponentDistT = Dist

Public Member Functions

- ComponentDistAdaptor ()
- ComponentDistAdaptor (Dist &&dist)
- ComponentDistAdaptor (const Dist &dist)
- template < class lterT > void append_lbound (lterT &v) const
- template<class lterT > void append_ubound (IterT &v) const
- template < class lterT > void append_global_lbound (IterT &v) const
- template < class IterT > void append_global_ubound (IterT &v) const
- template < class IterT > void set_lbound_from_iter (IterT &v)
- template < class lterT > void set_ubound_from_iter (lterT &v)
- template < class IterT >
 void set_bounds_from_iter (IterT &lb_iter, IterT &ub_iter)
- template < class IterT > void append_params (IterT &v) const
- template < class IterT > void append_params_lbound (IterT &v) const
- template < class IterT > void append_params_ubound (IterT &v) const
- template < class IterT > void append_param_names (IterT &v) const

```
    template < class IterT >

      double cdf from iter (IterT &u) const

    template<class IterT >

      double pdf_from_iter (IterT &u) const

    template<class IterT >

      double Ilh_from_iter (IterT &u) const

    template < class IterT >

      double rllh from iter (IterT &u) const

    void grad_accumulate_idx (const VecT &u, VecT &g, IdxT &k) const

    void grad2_accumulate_idx (const VecT &u, VecT &g2, IdxT &k) const

    void hess_accumulate_idx (const VecT &u, MatT &h, IdxT &k) const

    • void grad_grad2_accumulate_idx (const VecT &u, VecT &g, VecT &g2, ldxT &k) const

    void grad_hess_accumulate_idx (const VecT &u, VecT &g, MatT &h, IdxT &k) const

    • template<class RngT , class IterT >
      void append_sample (RngT &rng, IterT &v)
7.5.1 Detailed Description
template < class Dist >
{\it class\ prior\_hessian::} Composite Dist:: Component Dist Adaptor < Dist,\ meta:: Enablelf Subclass T < Dist,\ Multivariate Dist > >
Definition at line 692 of file CompositeDist.h.
7.5.2 Member Typedef Documentation
7.5.2.1 template < class Dist > using prior hessian::CompositeDist::ComponentDistAdaptor < Dist,
        meta::EnableIfSubclassT< Dist, MultivariateDist > >::ComponentDistT = Dist
Definition at line 694 of file CompositeDist.h.
7.5.3 Constructor & Destructor Documentation
7.5.3.1 template < class Dist > prior hessian::CompositeDist::ComponentDistAdaptor < Dist,
        meta::EnableIfSubclassT < Dist, MultivariateDist > >::ComponentDistAdaptor( ) [inline]
Definition at line 695 of file CompositeDist.h.
7.5.3.2 template < class Dist > prior hessian::CompositeDist::ComponentDistAdaptor < Dist,
        meta::EnableIfSubclassT< Dist, MultivariateDist > >::ComponentDistAdaptor ( Dist && dist )
        [inline],[explicit]
```

Definition at line 696 of file CompositeDist.h.

7.5.3.3 template < class Dist > prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::ComponentDistAdaptor (const Dist & dist) [inline], [explicit]

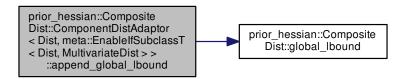
Definition at line 697 of file CompositeDist.h.

- 7.5.4 Member Function Documentation
- 7.5.4.1 template < class Dist > template < class IterT > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::append_global_lbound (IterT & v) const [inline]

Definition at line 705 of file CompositeDist.h.

References prior hessian::CompositeDist::global lbound().

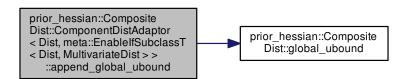
Here is the call graph for this function:



7.5.4.2 template < class Dist > template < class IterT > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist >>::append_global_ubound (IterT & ν) const [inline]

Definition at line 708 of file CompositeDist.h.

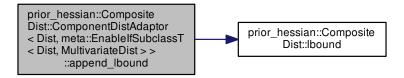
References prior hessian::CompositeDist::global ubound().



Definition at line 699 of file CompositeDist.h.

References prior_hessian::CompositeDist::lbound().

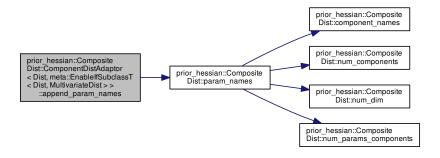
Here is the call graph for this function:



7.5.4.4 template < class Dist > template < class IterT > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::append_param_names (IterT & v) const [inline]

Definition at line 746 of file CompositeDist.h.

References prior_hessian::CompositeDist::param_names().



7.5.4.5 template < class Dist > template < class IterT > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::append_params (IterT & v) const [inline]

Definition at line 737 of file CompositeDist.h.

References prior hessian::CompositeDist::params().

Here is the call graph for this function:



7.5.4.6 template < class Dist > template < class IterT > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::append_params_lbound (IterT & v) const [inline]

Definition at line 740 of file CompositeDist.h.

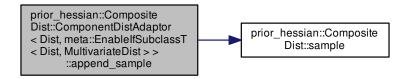
7.5.4.7 template < class Dist > template < class IterT > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::append_params_ubound (IterT & v) const [inline]

Definition at line 743 of file CompositeDist.h.

7.5.4.8 template < class Dist > template < class RngT , class IterT > void prior_hessian::CompositeDist::Component ← DistAdaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::append_sample (RngT & rng, IterT & v) [inline]

Definition at line 823 of file CompositeDist.h.

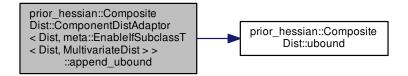
References prior_hessian::CompositeDist::sample().



Definition at line 702 of file CompositeDist.h.

References prior_hessian::CompositeDist::ubound().

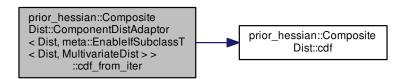
Here is the call graph for this function:



7.5.4.10 template < class Dist > template < class IterT > double prior_hessian::CompositeDist::ComponentDist \leftarrow Adaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist >> ::cdf_from_iter (IterT & u) const [inline]

Definition at line 749 of file CompositeDist.h.

References prior hessian::CompositeDist::cdf().



7.5.4.11 template < class Dist > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::grad2_accumulate_idx (const VecT & u, VecT & g2, IdxT & k) const [inline]

Definition at line 788 of file CompositeDist.h.

References prior_hessian::CompositeDist::grad2().

Here is the call graph for this function:



7.5.4.12 template < class Dist > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::grad_accumulate_idx (const VecT & u, VecT & g, IdxT & k) const [inline]

Definition at line 781 of file CompositeDist.h.

References prior_hessian::CompositeDist::grad().

Here is the call graph for this function:

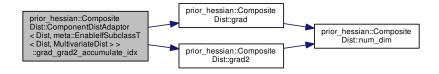


7.5.4.13 template < class Dist > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::grad_grad2_accumulate_idx (const VecT & u, VecT & g, VecT & g2, IdxT & k) const [inline]

Definition at line 803 of file CompositeDist.h.

References prior hessian::CompositeDist::grad(), and prior hessian::CompositeDist::grad2().

Here is the call graph for this function:

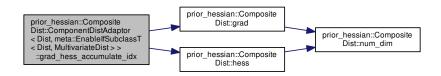


7.5.4.14 template < class Dist > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::grad_hess_accumulate_idx (const VecT & u, VecT & g, MatT & h, IdxT & k) const [inline]

Definition at line 812 of file CompositeDist.h.

References prior_hessian::CompositeDist::grad(), and prior_hessian::CompositeDist::hess().

Here is the call graph for this function:



7.5.4.15 template < class Dist > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist,
meta::EnableIfSubclassT < Dist, MultivariateDist > >::hess_accumulate_idx (const VecT & u, MatT & h, IdxT
& k) const [inline]

Definition at line 795 of file CompositeDist.h.

References prior_hessian::CompositeDist::hess().

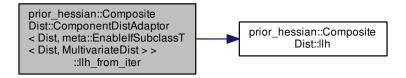


7.5.4.16 template < class Dist > template < class IterT > double prior_hessian::CompositeDist::ComponentDist ← Adaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::Illh_from_iter (IterT & u) const [inline]

Definition at line 765 of file CompositeDist.h.

References prior_hessian::CompositeDist::Ilh().

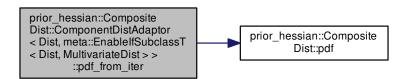
Here is the call graph for this function:



7.5.4.17 template < class Dist > template < class IterT > double prior_hessian::CompositeDist::ComponentDist \leftarrow Adaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist >>::pdf_from_iter (IterT & u) const [inline]

Definition at line 757 of file CompositeDist.h.

References prior_hessian::CompositeDist::pdf().

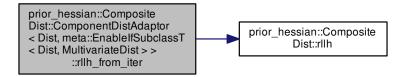


7.5.4.18 template < class Dist > template < class IterT > double prior_hessian::CompositeDist::ComponentDist \leftarrow Adaptor < Dist, meta::EnablelfSubclassT < Dist, MultivariateDist > >::rllh_from_iter (IterT & u) const [inline]

Definition at line 773 of file CompositeDist.h.

References prior_hessian::CompositeDist::rllh().

Here is the call graph for this function:



Definition at line 727 of file CompositeDist.h.

References prior_hessian::CompositeDist::set_bounds().

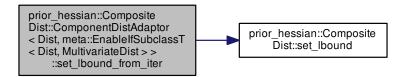


7.5.4.20 template < class Dist > template < class lterT > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::set_lbound_from_iter(lterT & v) [inline]

Definition at line 711 of file CompositeDist.h.

References prior hessian::CompositeDist::set lbound().

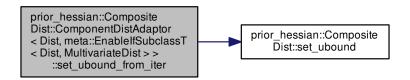
Here is the call graph for this function:



Definition at line 719 of file CompositeDist.h.

References prior_hessian::CompositeDist::set_ubound().

Here is the call graph for this function:



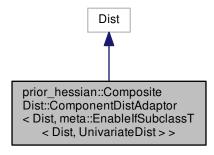
The documentation for this class was generated from the following file:

CompositeDist.h

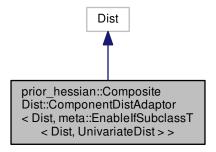
7.6 prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnablelfSubclassT< Dist, Univariate \leftarrow Dist >> Class Template Reference

 $\label{lem:linear_problem} \mbox{\#include} < \mbox{/home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \leftarrow \mbox{CompositeDist.h} >$

 $Inheritance\ diagram\ for\ prior_hessian:: Composite Dist:: Component Dist Adaptor < \ Dist,\ meta:: Enable If Subclass T < \ Dist,\ Univariate Dist >>:$



 $\label{localized-composite} Collaboration \ \ diagram \ \ for \ prior_hessian:: Composite Dist:: Component Dist Adaptor < \ Dist, \ \ meta:: Enable If Subclass T < Dist, \ Univariate Dist > >:$



Public Types

• using ComponentDistT = Dist

Public Member Functions

```
    ComponentDistAdaptor ()

    ComponentDistAdaptor (Dist &&dist)

    ComponentDistAdaptor (const Dist &dist)

    template<class IterT >

  void append Ibound (IterT &v) const

    template<class IterT >

  void append_ubound (IterT &v) const

    template<class IterT >

  void append global Ibound (IterT &v) const

    template<class IterT >

  void append_global_ubound (IterT &v) const

    template<class IterT >

  void set Ibound from iter (IterT &Ibounds)

    template<class IterT >

  void set_ubound_from_iter (IterT &ubounds)

    template<class IterT >

  void set bounds from iter (IterT &lbounds, IterT &ubounds)

    template<class IterT >

  void append params (IterT &v) const

    template<class IterT >

  void append_params_lbound (IterT &v) const

    template<class IterT >

  void append_params_ubound (IterT &v) const

    template<class IterT >

  void append_param_names (IterT &v) const

    template<class IterT >

  double cdf_from_iter (IterT &u) const

    template<class IterT >

  double pdf from iter (IterT &u) const

    template<class IterT >

  double Ilh_from_iter (IterT &u) const

    template<class IterT >

  double rllh_from_iter (IterT &u) const

    void grad_accumulate_idx (const VecT &u, VecT &g, IdxT &k) const

• void grad2_accumulate_idx (const VecT &u, VecT &g2, ldxT &k) const

    void hess_accumulate_idx (const VecT &u, MatT &h, IdxT &k) const
```

7.6.1 Detailed Description

```
template < class Dist >
class prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist >>
```

• void grad_grad2_accumulate_idx (const VecT &u, VecT &g, VecT &g2, ldxT &k) const void grad hess accumulate idx (const VecT &u, VecT &g, MatT &h, IdxT &k) const

Definition at line 622 of file CompositeDist.h.

template < class RngT , class IterT >

void append_sample (RngT &rng, IterT &iter)

- 7.6.2 Member Typedef Documentation
- 7.6.2.1 template < class Dist > using prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >::ComponentDistT = Dist

Definition at line 624 of file CompositeDist.h.

- 7.6.3 Constructor & Destructor Documentation
- 7.6.3.1 template < class Dist > prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >::ComponentDistAdaptor () [inline]

Definition at line 625 of file CompositeDist.h.

Definition at line 626 of file CompositeDist.h.

7.6.3.3 template < class Dist > prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >::ComponentDistAdaptor (const Dist & dist) [inline], [explicit]

Definition at line 627 of file CompositeDist.h.

- 7.6.4 Member Function Documentation
- 7.6.4.1 template < class Dist > template < class IterT > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >::append_global_lbound(| terT & v) const [inline]

Definition at line 631 of file CompositeDist.h.

References prior hessian::CompositeDist::lbound().



7.6.4.2 template < class Dist > template < class IterT > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >::append_global_ubound (IterT & v) const [inline]

Definition at line 632 of file CompositeDist.h.

References prior_hessian::CompositeDist::ubound().

Here is the call graph for this function:



Definition at line 629 of file CompositeDist.h.

References prior_hessian::CompositeDist::lbound().

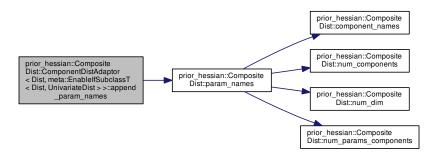
Here is the call graph for this function:



Definition at line 648 of file CompositeDist.h.

References prior hessian::CompositeDist::param names().

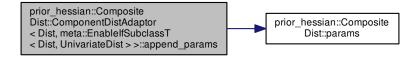
Here is the call graph for this function:



Definition at line 639 of file CompositeDist.h.

References prior_hessian::CompositeDist::params().

Here is the call graph for this function:



7.6.4.6 template < class Dist > template < class IterT > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >::append_params_lbound (IterT & v) const [inline]

Definition at line 642 of file CompositeDist.h.

7.6.4.7 template < class Dist > template < class IterT > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >::append_params_ubound (IterT & v) const [inline]

Definition at line 645 of file CompositeDist.h.

7.6.4.8 template < class Dist > template < class RngT , class lterT > void prior_hessian::CompositeDist::Component ← DistAdaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >::append_sample (RngT & rng, lterT & iter) [inline]

Definition at line 687 of file CompositeDist.h.

References prior_hessian::CompositeDist::sample().

Here is the call graph for this function:



Definition at line 630 of file CompositeDist.h.

References prior_hessian::CompositeDist::ubound().

Here is the call graph for this function:

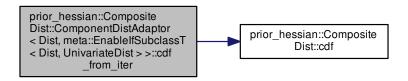


7.6.4.10 template < class Dist > template < class IterT > double prior_hessian::CompositeDist::ComponentDist \leftarrow Adaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist >>::cdf_from_iter (IterT & u) const [inline]

Definition at line 651 of file CompositeDist.h.

References prior hessian::CompositeDist::cdf().

Here is the call graph for this function:



7.6.4.11 template < class Dist > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist,
meta::EnableIfSubclassT < Dist, UnivariateDist > >::grad2_accumulate_idx (const VecT & u, VecT & g2, IdxT
& k) const [inline]

Definition at line 662 of file CompositeDist.h.

References prior_hessian::CompositeDist::grad2().

Here is the call graph for this function:



Definition at line 656 of file CompositeDist.h.

References prior hessian::CompositeDist::grad().

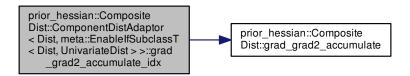


7.6.4.13 template < class Dist > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >::grad_grad2_accumulate_idx (const VecT & u, VecT & g, VecT & g2, IdxT & k) const [inline]

Definition at line 674 of file CompositeDist.h.

References prior_hessian::CompositeDist::grad_grad2_accumulate().

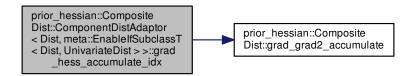
Here is the call graph for this function:



7.6.4.14 template < class Dist > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >::grad_hess_accumulate_idx (const VecT & u, VecT & g, MatT & h, IdxT & k) const [inline]

Definition at line 680 of file CompositeDist.h.

References prior_hessian::CompositeDist::grad_grad2_accumulate().



7.6.4.15 template < class Dist > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >::hess_accumulate_idx (const VecT & u, MatT & h, IdxT & k) const [inline]

Definition at line 668 of file CompositeDist.h.

References prior_hessian::CompositeDist::grad2().

Here is the call graph for this function:

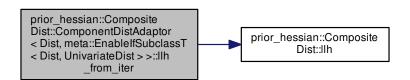


7.6.4.16 template < class Dist > template < class IterT > double prior_hessian::CompositeDist::ComponentDist \leftarrow Adaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist >> ::Illh_from_iter (IterT & u) const [inline]

Definition at line 653 of file CompositeDist.h.

References prior_hessian::CompositeDist::Ilh().

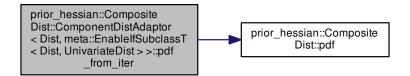
Here is the call graph for this function:



Definition at line 652 of file CompositeDist.h.

References prior hessian::CompositeDist::pdf().

Here is the call graph for this function:

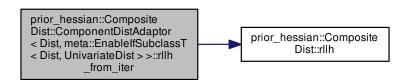


7.6.4.18 template < class Dist > template < class IterT > double prior_hessian::CompositeDist::ComponentDist ← Adaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >::rllh_from_iter (IterT & u) const [inline]

Definition at line 654 of file CompositeDist.h.

References prior_hessian::CompositeDist::rllh().

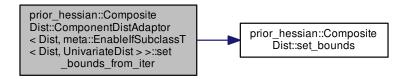
Here is the call graph for this function:



Definition at line 636 of file CompositeDist.h.

References prior hessian::CompositeDist::set bounds().

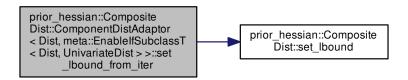
Here is the call graph for this function:



Definition at line 633 of file CompositeDist.h.

References prior_hessian::CompositeDist::set_lbound().

Here is the call graph for this function:

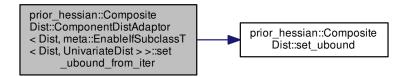


7.6.4.21 template < class Dist > template < class IterT > void prior_hessian::CompositeDist::ComponentDistAdaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist >>::set_ubound_from_iter (IterT & ubounds) [inline]

Definition at line 634 of file CompositeDist.h.

References prior hessian::CompositeDist::set ubound().

Here is the call graph for this function:



The documentation for this class was generated from the following file:

· CompositeDist.h

7.7 prior_hessian::CompositeDist Class Reference

A probability distribution made of independent component distributions composing groups of 1 or more variables.

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
CompositeDist.h>

Classes

- class ComponentDistAdaptor
- class ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, MultivariateDist >>
- $\bullet \ \, {\sf class\ ComponentDistAdaptor} < {\sf Dist,\ meta::EnableIfSubclassT} < {\sf Dist,\ UnivariateDist} > > \\$

Public Types

- using AnyRngT = any_rng::AnyRng< std::size_t >
- template < class DistT >
 using ComponentDistT = ComponentDistAdaptor < BoundsAdaptedDistT < std::remove_reference_t < DistT
 >>>

Public Member Functions

- CompositeDist ()
- template < class... Ts, meta::ConstructableIfAllAreNotTupleAndAreNotT < CompositeDist, Ts... > = true > CompositeDist (Ts &&...dists)

Construct from a variadic list of subclasses of UnivariateDist's or MulitvariateDist's.

template<class... Ts>

```
CompositeDist (std::tuple < Ts... > &&dist_tuple)
```

Construct from a rvalue tuple of subclasses of UnivariateDist's or MulitvariateDist's.

• template<class... Ts>

```
CompositeDist (const std::tuple < Ts... > &dist_tuple)
```

Construct from a Ivalue tuple of subclasses of UnivariateDist's or MulitvariateDist's.

- · void initialize ()
- void initialize (const std::tuple<> &)

Initialize to the empty state.

void initialize (std::tuple<> &&)

Initialize of an empty Ivalue tuple produces the empty state.

template < class... Ts, typename = meta::EnableIfAllAreNotTupleT < Ts...>> void initialize (Ts &&...dists)

Initialize of an empty rvalue tuple produces the empty state.

- template < class... Ts, typename = meta::EnableIfAllAreNotTupleT < Ts... >> void initialize (std::tuple < Ts... > &&dist_tuple)
- template<class... Ts, typename = meta::EnableIfNonEmpty<Ts...>> void initialize (const std::tuple< Ts... > &dist tuple)
- CompositeDist (const CompositeDist &)
- CompositeDist & operator= (const CompositeDist &)
- CompositeDist (CompositeDist &&)
- CompositeDist & operator= (CompositeDist &&)
- void clear ()
- template<class... Ts>

const std::tuple < Ts... > & get_dist_tuple () const

- · bool is empty () const
- · operator bool () const
- IdxT num_components () const
- TypeInfoVecT component_types () const
- const StringVecT & component_names () const
- template < class StringVec >

void set component names (StringVec &&names)

- bool operator== (const CompositeDist &o) const
- bool operator!= (const CompositeDist &o) const
- IdxT num dim () const
- UVecT num_dim_components () const
- const StringVecT & dim_variables () const
- $\bullet \ \ \mathsf{template} \mathord{<} \mathsf{class} \ \mathsf{StringVec} >$

void set_dim_variables (StringVec &&vars)

- VecT Ibound () const
- · VecT ubound () const
- VecT global_lbound () const
- VecT global_ubound () const
- · bool in bounds (const VecT &u) const

- bool in_bounds_all (const MatT &u) const
- void set Ibound (const VecT &new bound)
- void set ubound (const VecT &new bound)
- void set bounds (const VecT &new Ibound, const VecT &new ubound)
- IdxT num params () const
- UVecT num params components () const
- VecT params () const
- void set params (const VecT &new params)
- bool check params (const VecT &new params) const
- VecT params Ibound () const
- VecT params ubound () const
- std::vector < VecT > params components () const
- const StringVecT & param_names () const
- template < class StringVec >
 - void set param names (StringVec &&vars)
- bool has_param (const std::string &name) const
- double get_param_value (const std::string &name) const
- int get_param_index (const std::string &name) const
- void set_param_value (const std::string &name, double value)
- void rename_param (const std::string &old_name, std::string new_name)
- double cdf (const VecT &u) const
- double pdf (const VecT &u) const
- double IIh (const VecT &u) const
- double rllh (const VecT &u) const
- VecT grad (const VecT &u) const
- VecT grad2 (const VecT &u) const
- MatT hess (const VecT &u) const
- void grad_accumulate (const VecT &theta, VecT &grad) const
- void grad2 accumulate (const VecT &theta, VecT &grad2) const
- void hess accumulate (const VecT &theta, MatT &hess) const
- void grad grad2 accumulate (const VecT &theta, VecT &grad, VecT &grad2) const
- void grad_hess_accumulate (const VecT &theta, VecT &grad, MatT &hess) const
- VecT make_zero_grad () const
- MatT make_zero_hess () const
- VecT sample (AnyRngT &rng)
- MatT sample (AnyRngT &rng, IdxT num_samples)
- template<class RngT >
- VecT sample (RngT &&rng)
- template<class RngT >
 - MatT sample (RngT &&rng, ldxT num_samples)
- VecT Ilh_components (const VecT &u) const
- VecT rllh components (const VecT &u) const

Static Public Member Functions

- template < class DistT >
 static meta::ReturnIfInstantiatedFromT < DistT, DistT, ComponentDistAdaptor > make_component_dist (DistT & dist)
- template < class DistT >
 static meta::ReturnIfNotInstantiatedFromT < ComponentDistT < DistT >, DistT, ComponentDistAdaptor >
 make component dist (DistT &&dist)

```
    template < class... Ts> static std::tuple < ComponentDistT < Ts > ... > make_component_dist_tuple (const std::tuple < Ts... > &dists)
    template < class... Ts, std::size_t... I> static std::tuple < ComponentDistT < Ts > ... > make_component_dist_tuple (const std::tuple < Ts... > &dists, std::index_sequence < I... >)
    template < class... Ts> static std::tuple < ComponentDistT < Ts > ... > make_component_dist_tuple (std::tuple < Ts... > &&dists)
    template < class... Ts, std::size_t... I> static std::tuple < ComponentDistT < Ts > ... > make_component_dist_tuple (std::tuple < Ts... > &&dists, std < ::index_sequence < I... >)
```

7.7.1 Detailed Description

A probability distribution made of independent component distributions composing groups of 1 or more variables.

CompositeDist is a world unto itself.

class UnivariateDistInterface { static CONSTEXPR ldxT num_dim(); static CONSTEXPR ldxT num_params(); static const StringVecT param_names; double lbound() const; double ubound() const; void set_bounds(double lbound, double ubound); void set_lbound(double lbound); void set_ubound(double ubound); double get_param(int idx) const; void set_param(int idx, double val); double cdf(double x) const; double icdf(double u) const; double pdf(double x) const; double llh(double x) const; double grad2(double x) const; void grad_c grad2_accumulate(double x, double &g, double &g2) const; template < class RngT > double sample(RngT &rng) const; }

dim_variables and param_names are lazily computed. If they are not accessed, they are not created.

Definition at line 60 of file CompositeDist.h.

7.7.2 Class Documentation

7.7.2.1 class prior hessian::CompositeDist::ComponentDistAdaptor

```
template < class DistT, typename Enable = void > class prior_hessian::CompositeDist::ComponentDistAdaptor < DistT, Enable >
```

Definition at line 64 of file CompositeDist.h.

7.7.3 Member Typedef Documentation

7.7.3.1 using prior_hessian::CompositeDist::AnyRngT = any_rng::AnyRng<std::size_t>

Definition at line 67 of file CompositeDist.h.

7.7.3.2 template < class DistT > using prior_hessian::CompositeDist::ComponentDistT = ComponentDistAdaptor < BoundsAdaptedDistT < std::remove_reference_t < DistT >>>

Definition at line 840 of file CompositeDist.h.

- 7.7.4 Constructor & Destructor Documentation
- 7.7.4.1 prior_hessian::CompositeDist::CompositeDist ()

Definition at line 13 of file CompositeDist.cpp.

Referenced by initialize().

Here is the caller graph for this function:



7.7.4.2 template < class... Ts, meta::ConstructablelfAllAreNotTupleAndAreNotT < CompositeDist, Ts... > = true > prior_hessian::CompositeDist::CompositeDist (Ts &&... dists) [inline], [explicit]

Construct from a variadic list of subclasses of UnivariateDist's or MulitvariateDist's.

Definition at line 73 of file CompositeDist.h.

References make_component_dist().



7.7.4.3 template < class... Ts> prior_hessian::CompositeDist::CompositeDist (std::tuple < Ts... > && dist_tuple) [inline], [explicit]

Construct from a rvalue tuple of subclasses of UnivariateDist's or MulitvariateDist's.

Definition at line 79 of file CompositeDist.h.

References make_component_dist_tuple().

Here is the call graph for this function:



7.7.4.4 template < class... Ts > prior_hessian::CompositeDist::CompositeDist (const std::tuple < Ts... > & dist_tuple)
[inline], [explicit]

Construct from a Ivalue tuple of subclasses of UnivariateDist's or MulitvariateDist's.

Definition at line 85 of file CompositeDist.h.

References make_component_dist_tuple().

Here is the call graph for this function:



7.7.4.5 prior_hessian::CompositeDist::CompositeDist (const CompositeDist & o)

Definition at line 17 of file CompositeDist.cpp.

7.7.4.6 prior_hessian::CompositeDist::CompositeDist (CompositeDist && o)

Definition at line 28 of file CompositeDist.cpp.

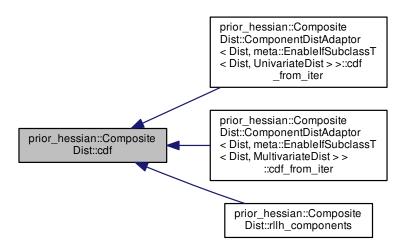
7.7.5 Member Function Documentation

7.7.5.1 double prior_hessian::CompositeDist::cdf(const VecT & u) const [inline]

Definition at line 184 of file CompositeDist.h.

Referenced by prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, UnivariateDist > >::cdf_from_iter(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIf \leftarrow SubclassT< Dist, MultivariateDist > >::cdf_from_iter(), and rllh_components().

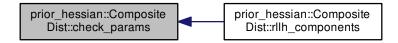
Here is the caller graph for this function:



7.7.5.2 bool prior_hessian::CompositeDist::check_params (const VecT & new_params) const [inline]

Definition at line 166 of file CompositeDist.h.

Referenced by rllh components().



7.7.5.3 void prior_hessian::CompositeDist::clear ()

Definition at line 38 of file CompositeDist.cpp.

Referenced by initialize().

Here is the caller graph for this function:

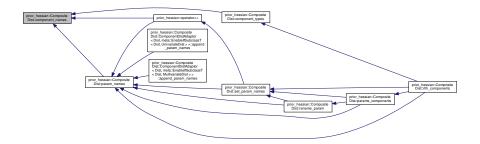


7.7.5.4 const StringVecT & prior_hessian::CompositeDist::component_names () const

Definition at line 108 of file CompositeDist.cpp.

Referenced by component_types(), prior_hessian::operator<<(), and param_names().

Here is the caller graph for this function:

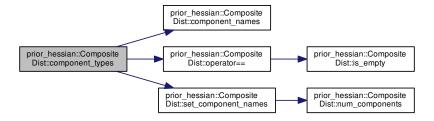


7.7.5.5 TypeInfoVecT prior_hessian::CompositeDist::component_types()const [inline]

Definition at line 130 of file CompositeDist.h.

References component_names(), operator==(), and set_component_names().

Referenced by rllh components().



Here is the caller graph for this function:

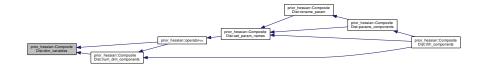


7.7.5.6 const StringVecT & prior_hessian::CompositeDist::dim_variables () const

Definition at line 114 of file CompositeDist.cpp.

Referenced by num_dim_components(), and prior_hessian::operator<<().

Here is the caller graph for this function:



7.7.5.7 template < class... Ts > const std::tuple < Ts... > & prior_hessian::CompositeDist::get_dist_tuple () const

Definition at line 925 of file CompositeDist.h.

Referenced by initialize().

Here is the caller graph for this function:



7.7.5.8 int prior_hessian::CompositeDist::get_param_index (const std::string & name) const

Definition at line 184 of file CompositeDist.cpp.

Referenced by params_components().

Here is the caller graph for this function:



7.7.5.9 double prior_hessian::CompositeDist::get_param_value (const std::string & name) const

Definition at line 172 of file CompositeDist.cpp.

References params().

Referenced by params_components().

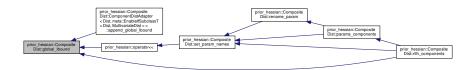




7.7.5.10 VecT prior_hessian::CompositeDist::global_lbound() const [inline]

Definition at line 148 of file CompositeDist.h.

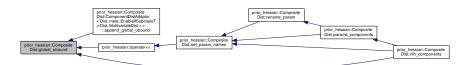
Here is the caller graph for this function:

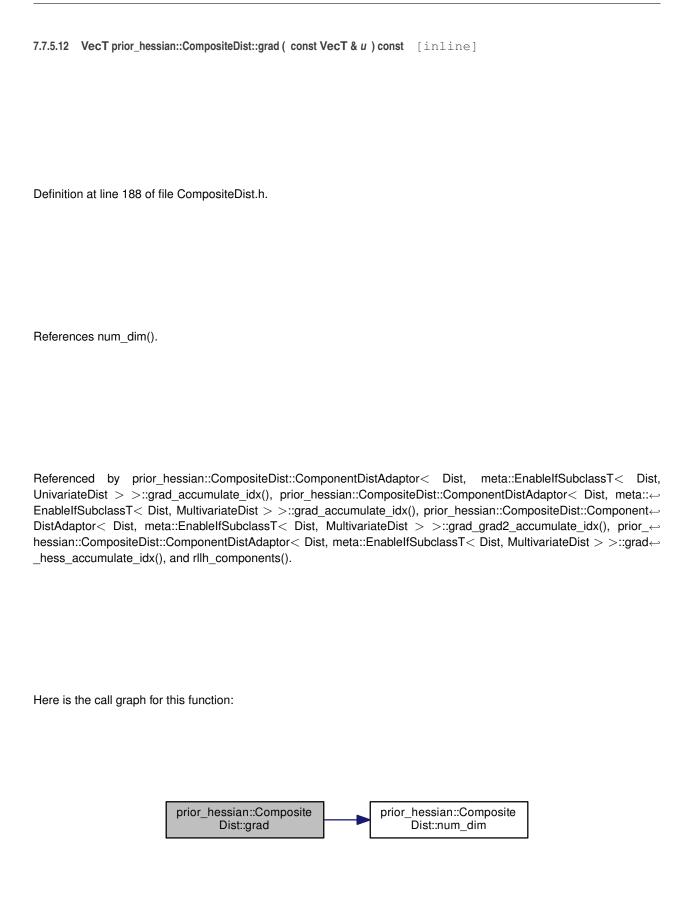


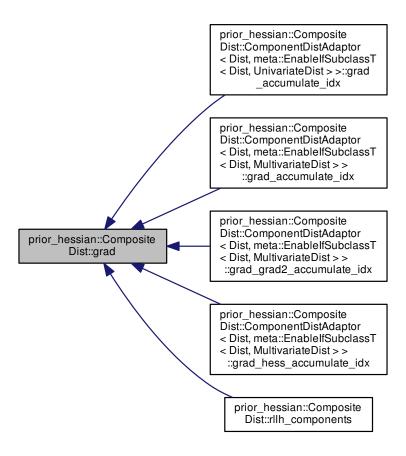
7.7.5.11 VecT prior_hessian::CompositeDist::global_ubound() const [inline]

Definition at line 149 of file CompositeDist.h.

Referenced by prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, MultivariateDist > >::append_global_ubound(), prior_hessian::operator<<(), and rllh_components().







7.7.5.13 VecT prior_hessian::CompositeDist::grad2 (const VecT & u) const [inline]

Definition at line 195 of file CompositeDist.h.

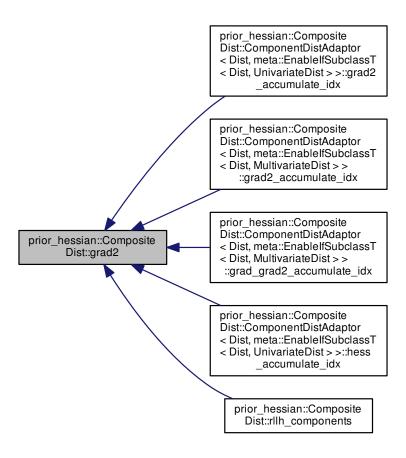
References num_dim().

Referenced by prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnablelfSubclassT< Dist, UnivariateDist >>::grad2_accumulate_idx(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta:: \leftarrow EnablelfSubclassT< Dist, MultivariateDist >>::grad2_accumulate_idx(), prior_hessian::CompositeDist::Component \leftarrow DistAdaptor< Dist, meta::EnablelfSubclassT< Dist, MultivariateDist >>::grad_grad2_accumulate_idx(), prior_ \leftarrow hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnablelfSubclassT< Dist, UnivariateDist >>::hess_ \leftarrow accumulate idx(), and rllh components().

Here is the call graph for this function:



Here is the caller graph for this function:



7.7.5.14 void prior_hessian::CompositeDist::grad2_accumulate(const VecT & theta, VecT & grad2) const [inline]

Definition at line 217 of file CompositeDist.h.

Referenced by rllh_components().

Here is the caller graph for this function:

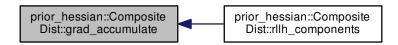


7.7.5.15 void prior_hessian::CompositeDist::grad_accumulate(const VecT & theta, VecT & grad) const [inline]

Definition at line 216 of file CompositeDist.h.

Referenced by rllh_components().

Here is the caller graph for this function:

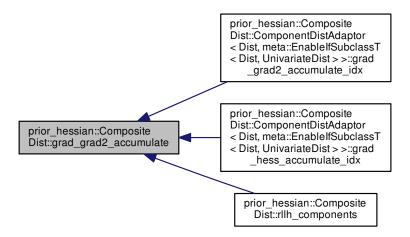


7.7.5.16 void prior_hessian::CompositeDist::grad_grad2_accumulate (const VecT & theta, VecT & grad, VecT & grad2) const [inline]

Definition at line 219 of file CompositeDist.h.

Referenced by prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, UnivariateDist > ::grad_grad2_accumulate_idx(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, UnivariateDist > ::grad hess accumulate idx(), and rllh components().

Here is the caller graph for this function:

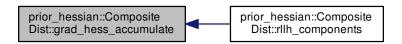


7.7.5.17 void prior_hessian::CompositeDist::grad_hess_accumulate (const VecT & theta, VecT & grad, MatT & hess) const [inline]

Definition at line 222 of file CompositeDist.h.

Referenced by rllh_components().

Here is the caller graph for this function:



7.7.5.18 bool prior_hessian::CompositeDist::has_param (const std::string & name) const

Definition at line 166 of file CompositeDist.cpp.

Referenced by params components().



7.7.5.19 MatT prior_hessian::CompositeDist::hess (const VecT & u) const [inline]

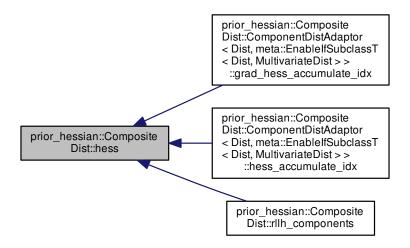
Definition at line 203 of file CompositeDist.h.

References num dim().

Referenced by prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, MultivariateDist > ::grad_hess_accumulate_idx(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, MultivariateDist > ::hess_accumulate_idx(), and rllh_components().

Here is the call graph for this function:





7.7.5.20 void prior_hessian::CompositeDist::hess_accumulate(const VecT & theta, MatT & hess) const [inline]

Definition at line 218 of file CompositeDist.h.

Referenced by rllh components().

Here is the caller graph for this function:

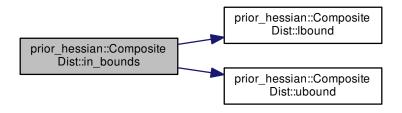


7.7.5.21 bool prior_hessian::CompositeDist::in_bounds (const VecT & u) const [inline]

Definition at line 150 of file CompositeDist.h.

References Ibound(), and ubound().

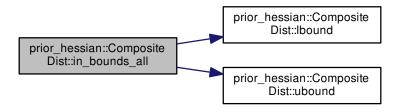
Here is the call graph for this function:



7.7.5.22 bool prior_hessian::CompositeDist::in_bounds_all (const MatT & u) const [inline]

Definition at line 152 of file CompositeDist.h.

References Ibound(), and ubound().



7.7.5.23 void prior_hessian::CompositeDist::initialize() [inline]

Definition at line 89 of file CompositeDist.h.

References clear().

Here is the call graph for this function:



7.7.5.24 void prior_hessian::CompositeDist::initialize (const std::tuple <> &) [inline]

Initialize to the empty state.

Definition at line 90 of file CompositeDist.h.

References clear().



7.7.5.25 void prior_hessian::CompositeDist::initialize (std::tuple<> &&) [inline]

Initialize of an empty Ivalue tuple produces the empty state.

Definition at line 91 of file CompositeDist.h.

References clear().

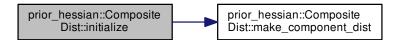
Here is the call graph for this function:



Initialize of an empty rvalue tuple produces the empty state.

Definition at line 93 of file CompositeDist.h.

References make_component_dist().

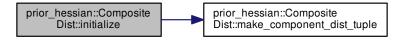


7.7.5.27 template < class... Ts, typename = meta::EnablelfAllAreNotTupleT < Ts... >> void prior_hessian::CompositeDist::initialize (std::tuple < Ts... > && dist_tuple) [inline]

Definition at line 101 of file CompositeDist.h.

References make_component_dist_tuple().

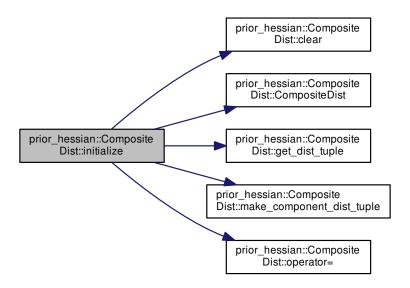
Here is the call graph for this function:



7.7.5.28 template < class... Ts, typename = meta::EnablelfNonEmpty < Ts... >> void prior_hessian::CompositeDist::initialize (const std::tuple < Ts... > & dist_tuple) [inline]

Definition at line 109 of file CompositeDist.h.

References clear(), CompositeDist(), get_dist_tuple(), make_component_dist_tuple(), and operator=().

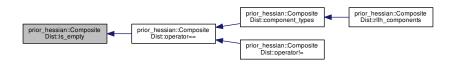


7.7.5.29 bool prior_hessian::CompositeDist::is_empty() const [inline]

Definition at line 127 of file CompositeDist.h.

Referenced by operator==().

Here is the caller graph for this function:

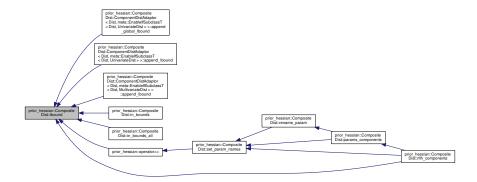


7.7.5.30 VecT prior_hessian::CompositeDist::lbound() const [inline]

Definition at line 146 of file CompositeDist.h.

Referenced by prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnablelfSubclassT< Dist, UnivariateDist > >::append_global_lbound(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta \rightleftharpoons ::EnablelfSubclassT< Dist, UnivariateDist > >::append_lbound(), prior_hessian::CompositeDist::ComponentDist \rightleftharpoons Adaptor< Dist, meta::EnablelfSubclassT< Dist, MultivariateDist > >::append_lbound(), in_bounds(), in_bounds_all(), prior_hessian::operator<<<(), and rllh_components().

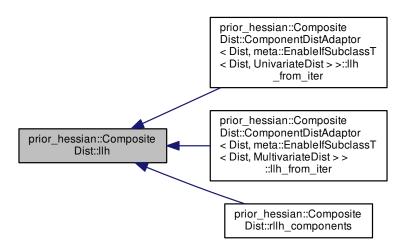
Here is the caller graph for this function:



7.7.5.31 double prior_hessian::CompositeDist::Ilh (const VecT & u) const [inline]

Definition at line 186 of file CompositeDist.h.

Referenced by prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, UnivariateDist > ::Ilh_from_iter(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIf \leftarrow SubclassT< Dist, MultivariateDist > ::Ilh from iter(), and rllh components().

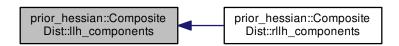


7.7.5.32 VecT prior hessian::CompositeDist::Ilh components (const VecT & u) const [inline]

Definition at line 245 of file CompositeDist.h.

Referenced by rllh_components().

Here is the caller graph for this function:

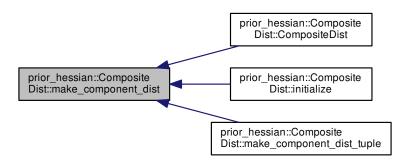


7.7.5.33 template < class DistT > static meta::ReturnIfInstantiatedFromT < DistT,DistT,ComponentDistAdaptor > prior_hessian::CompositeDist::make_component_dist(DistT && dist) [inline], [static]

Definition at line 847 of file CompositeDist.h.

Referenced by CompositeDist(), initialize(), and make component dist tuple().

Here is the caller graph for this function:

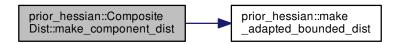


7.7.5.34 template < class DistT > static meta::ReturnIfNotInstantiatedFromT < Component ← DistT < DistT > ,DistT,ComponentDistAdaptor > prior_hessian::CompositeDist::make_component_dist (DistT && dist) [inline], [static]

Definition at line 853 of file CompositeDist.h.

References prior_hessian::make_adapted_bounded_dist().

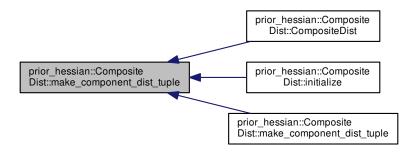
Here is the call graph for this function:



7.7.5.35 template < class... Ts> static std::tuple < ComponentDistT < Ts>...> prior_hessian:: \leftarrow CompositeDist::make_component_dist_tuple (const std::tuple < Ts... > & dists) [inline], [static]

Definition at line 863 of file CompositeDist.h.

Referenced by CompositeDist(), initialize(), and make component dist tuple().

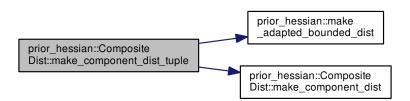


7.7.5.36 template < class... Ts, std::size_t... | static std::tuple < ComponentDistT < Ts > ... > prior_hessian::Composite \hookrightarrow Dist::make_component_dist_tuple (const std::tuple < Ts... > & dists, std::index_sequence < I... >) [inline], [static]

Definition at line 870 of file CompositeDist.h.

References prior_hessian::make_adapted_bounded_dist(), and make_component_dist().

Here is the call graph for this function:



7.7.5.37 template < class... Ts > static std::tuple < ComponentDistT < Ts > ... > prior_hessian:: \leftarrow CompositeDist::make_component_dist_tuple (std::tuple < Ts... > && dists) [inline], [static]

Definition at line 876 of file CompositeDist.h.

References make component dist tuple().

Here is the call graph for this function:

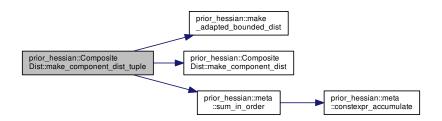


7.7.5.38 template < class... Ts, std::size_t... I> static std::tuple < ComponentDistT < Ts>...> prior_hessian::Composite \leftarrow Dist::make_component_dist_tuple (std::tuple < Ts... > && dists, std::index_sequence < I... >) [inline], [static]

Definition at line 883 of file CompositeDist.h.

References prior_hessian::make_adapted_bounded_dist(), make_component_dist(), and prior_hessian::meta::sum_circle in order().

Here is the call graph for this function:



7.7.5.39 VecT prior_hessian::CompositeDist::make_zero_grad () const [inline]

Definition at line 224 of file CompositeDist.h.

References num_dim().

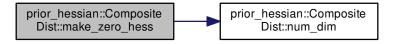


7.7.5.40 MatT prior_hessian::CompositeDist::make_zero_hess() const [inline]

Definition at line 225 of file CompositeDist.h.

References num_dim().

Here is the call graph for this function:

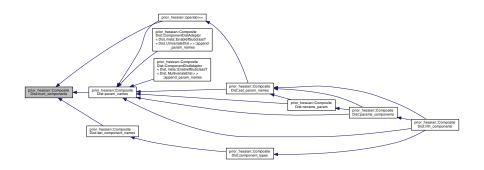


7.7.5.41 IdxT prior_hessian::CompositeDist::num_components() const [inline]

Definition at line 129 of file CompositeDist.h.

Referenced by prior_hessian::operator<<(), param_names(), and set_component_names().

Here is the caller graph for this function:

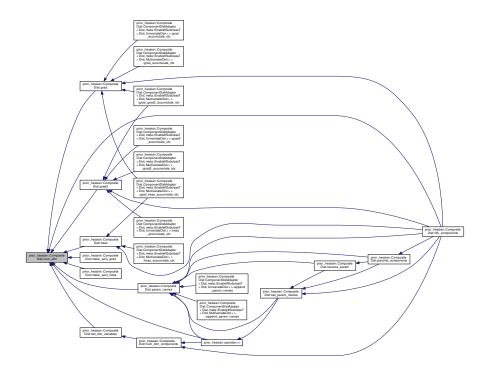


7.7.5.42 IdxT prior_hessian::CompositeDist::num_dim() const [inline]

Definition at line 139 of file CompositeDist.h.

Referenced by grad(), grad2(), hess(), make_zero_grad(), make_zero_hess(), prior_hessian::operator<<(), param_ rames(), rllh_components(), and set_dim_variables().

Here is the caller graph for this function:

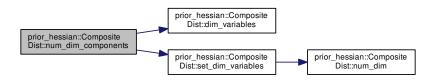


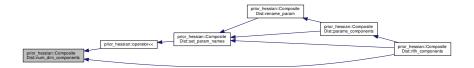
7.7.5.43 UVecT prior_hessian::CompositeDist::num_dim_components() const [inline]

Definition at line 140 of file CompositeDist.h.

References dim_variables(), and set_dim_variables().

Referenced by prior_hessian::operator<<(), and rllh_components().



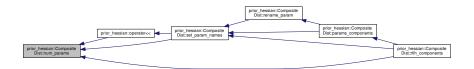


7.7.5.44 IdxT prior_hessian::CompositeDist::num_params() const [inline]

Definition at line 162 of file CompositeDist.h.

Referenced by prior_hessian::operator<<(), rllh_components(), and set_param_names().

Here is the caller graph for this function:

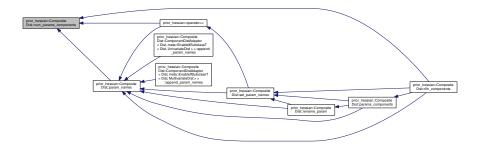


7.7.5.45 UVecT prior_hessian::CompositeDist::num_params_components() const [inline]

Definition at line 163 of file CompositeDist.h.

Referenced by prior_hessian::operator<<<(), param_names(), and rllh_components().

Here is the caller graph for this function:



7.7.5.46 prior_hessian::CompositeDist::operator bool () const [inline]

Definition at line 128 of file CompositeDist.h.

7.7.5.47 bool prior_hessian::CompositeDist::operator!=(const CompositeDist & o) const [inline]

Definition at line 136 of file CompositeDist.h.

References operator==().

Here is the call graph for this function:



7.7.5.48 CompositeDist & prior_hessian::CompositeDist::operator= (const CompositeDist & o)

Definition at line 44 of file CompositeDist.cpp.

Referenced by initialize().

Here is the caller graph for this function:



7.7.5.49 CompositeDist & prior_hessian::CompositeDist::operator=(CompositeDist && o)

Definition at line 57 of file CompositeDist.cpp.

7.7.5.50 bool prior_hessian::CompositeDist::operator== (const CompositeDist & o) const

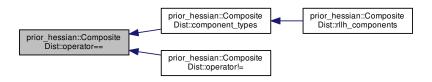
Definition at line 70 of file CompositeDist.cpp.

References is empty().

Referenced by component types(), and operator!=().



Here is the caller graph for this function:



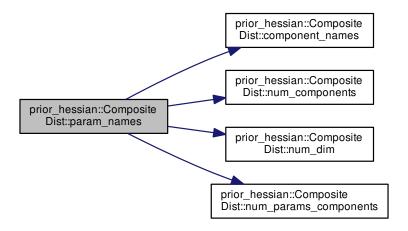
7.7.5.51 const StringVecT & prior_hessian::CompositeDist::param_names () const

Definition at line 120 of file CompositeDist.cpp.

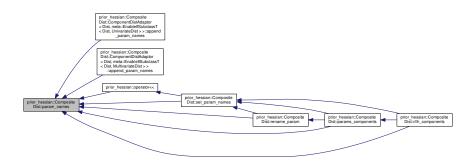
References component_names(), num_components(), num_dim(), and num_params_components().

Referenced by prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, UnivariateDist > >::append_param_names(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta \leftarrow ::EnableIfSubclassT< Dist, MultivariateDist > >::append_param_names(), prior_hessian::operator<<(), params_ \leftarrow components(), rename param(), rllh components(), and set param names().

Here is the call graph for this function:



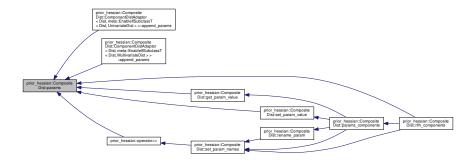
Here is the caller graph for this function:



7.7.5.52 **VecT** prior_hessian::CompositeDist::params() const [inline]

Definition at line 164 of file CompositeDist.h.

Referenced by prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnablelfSubclassT< Dist, UnivariateDist > >::append_params(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::Enable \leftarrow IfSubclassT< Dist, MultivariateDist > >::append_params(), get_param_value(), prior_hessian::operator<<(), rllh_ \leftarrow components(), and set_param_value().

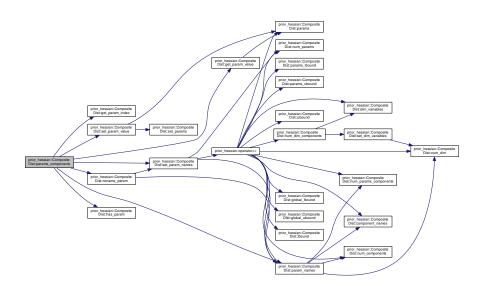


7.7.5.53 std::vector<VecT> prior_hessian::CompositeDist::params_components() const [inline]

Definition at line 169 of file CompositeDist.h.

References get_param_index(), get_param_value(), has_param(), param_names(), rename_param(), set_param_contains names(), and set_param_value().

Referenced by rllh_components().



Here is the caller graph for this function:

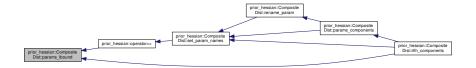


7.7.5.54 **VecT** prior_hessian::CompositeDist::params_lbound() const [inline]

Definition at line 167 of file CompositeDist.h.

Referenced by prior_hessian::operator<<(), and rllh_components().

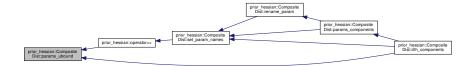
Here is the caller graph for this function:



7.7.5.55 **VecT** prior_hessian::CompositeDist::params_ubound() const [inline]

Definition at line 168 of file CompositeDist.h.

Referenced by prior_hessian::operator<<(), and rllh_components().

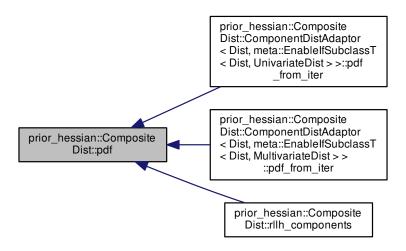


7.7.5.56 double prior_hessian::CompositeDist::pdf (const VecT & u) const [inline]

Definition at line 185 of file CompositeDist.h.

Referenced by prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, UnivariateDist > >::pdf_from_iter(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIf \leftarrow SubclassT< Dist, MultivariateDist > >::pdf_from_iter(), and rllh_components().

Here is the caller graph for this function:



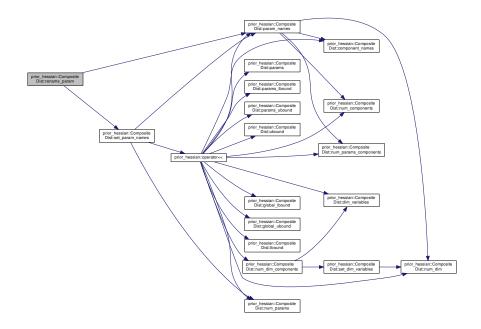
7.7.5.57 void prior_hessian::CompositeDist::rename_param (const std::string & old_name, std::string new_name)

Definition at line 210 of file CompositeDist.cpp.

References param names(), and set param names().

Referenced by params components().

Here is the call graph for this function:



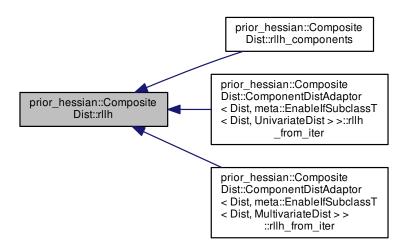
Here is the caller graph for this function:



7.7.5.58 double prior_hessian::CompositeDist::rllh (const VecT & u) const [inline]

Definition at line 187 of file CompositeDist.h.

Referenced by rllh_components(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIf \leftarrow SubclassT< Dist, UnivariateDist > >::rllh_from_iter(), and prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, MultivariateDist > >::rllh_from_iter().

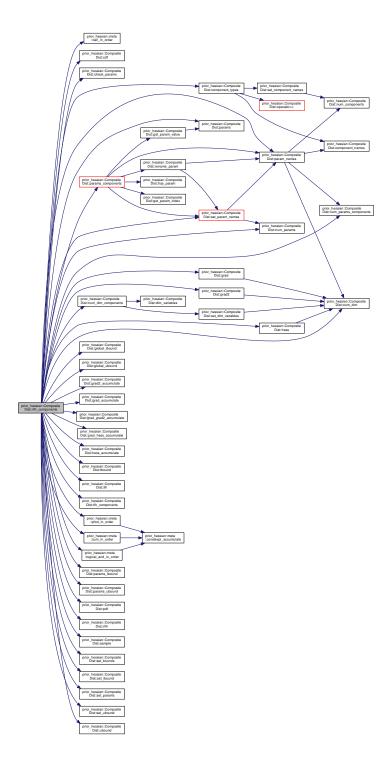


7.7.5.59 VecT prior_hessian::CompositeDist::rllh_components (const VecT & u) const [inline]

Definition at line 246 of file CompositeDist.h.

References prior_hessian::meta::call_in_order(), cdf(), check_params(), component_types(), global_lbound(), global — ubound(), grad(), grad()

Here is the call graph for this function:

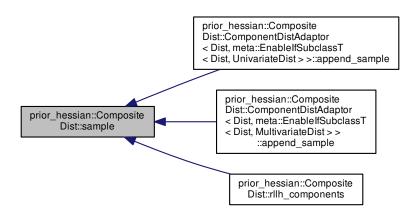


7.7.5.60 **VecT** prior_hessian::CompositeDist::sample(AnyRngT & rng) [inline]

Definition at line 227 of file CompositeDist.h.

Referenced by prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, UnivariateDist > :::append_sample(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIf \leftarrow SubclassT< Dist, MultivariateDist > ::append_sample(), and rllh_components().

Here is the caller graph for this function:



7.7.5.61 MatT prior hessian::CompositeDist::sample (AnyRngT & rng, IdxT num samples) [inline]

Definition at line 228 of file CompositeDist.h.

7.7.5.62 template < class RngT > VecT prior_hessian::CompositeDist::sample (RngT && rng) [inline]

Definition at line 231 of file CompositeDist.h.

7.7.5.63 template < class RngT > MatT prior_hessian::CompositeDist::sample (RngT && rng, IdxT num_samples) [inline]

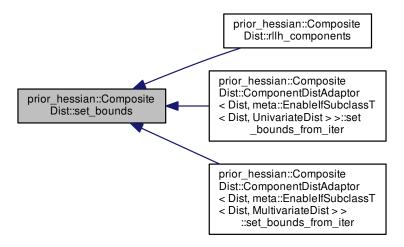
Definition at line 238 of file CompositeDist.h.

7.7.5.64 void prior_hessian::CompositeDist::set_bounds (const VecT & new_lbound, const VecT & new_ubound) [inline]

Definition at line 159 of file CompositeDist.h.

Referenced by rllh_components(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIf ← SubclassT < Dist, UnivariateDist > >::set_bounds_from_iter(), and prior_hessian::CompositeDist::ComponentDist ← Adaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >::set_bounds_from_iter().

Here is the caller graph for this function:



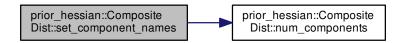
7.7.5.65 template < class StringVec > void prior_hessian::CompositeDist::set_component_names (StringVec && names)

Definition at line 938 of file CompositeDist.h.

References num_components().

Referenced by component_types().

Here is the call graph for this function:





7.7.5.66 template < class StringVec > void prior_hessian::CompositeDist::set_dim_variables (StringVec && vars)

Definition at line 950 of file CompositeDist.h.

References num_dim().

Referenced by num dim components().

Here is the call graph for this function:



Here is the caller graph for this function:

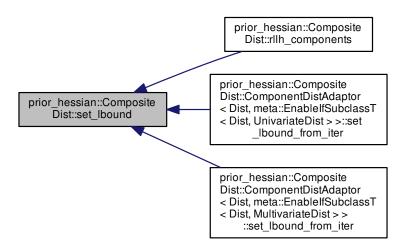


7.7.5.67 void prior_hessian::CompositeDist::set_lbound (const VecT & new_bound) [inline]

Definition at line 157 of file CompositeDist.h.

Referenced by rllh_components(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIf \leftarrow SubclassT< Dist, UnivariateDist > >::set_lbound_from_iter(), and prior_hessian::CompositeDist::ComponentDist \leftarrow Adaptor< Dist, meta::EnableIfSubclassT< Dist, MultivariateDist > >::set_lbound_from_iter().

Here is the caller graph for this function:

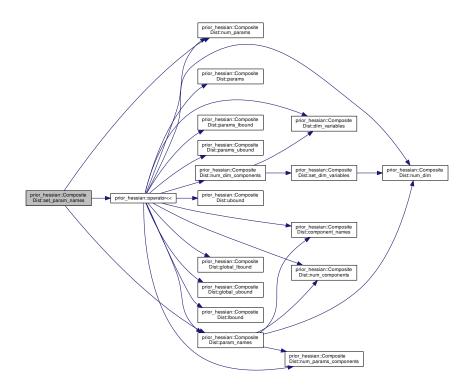


7.7.5.68 template < class StringVec > void prior_hessian::CompositeDist::set_param_names (StringVec && vars)

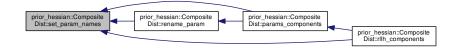
Definition at line 962 of file CompositeDist.h.

References num_params(), prior_hessian::operator<<(), and param_names().

Referenced by params_components(), rename_param(), and rllh_components().



Here is the caller graph for this function:



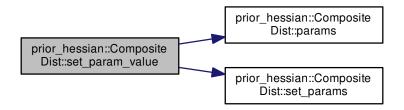
7.7.5.69 void prior_hessian::CompositeDist::set_param_value (const std::string & name, double value)

Definition at line 196 of file CompositeDist.cpp.

References params(), and set_params().

Referenced by params_components().

Here is the call graph for this function:



Here is the caller graph for this function:

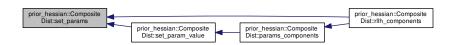


7.7.5.70 void prior_hessian::CompositeDist::set_params (const VecT & new_params) [inline]

Definition at line 165 of file CompositeDist.h.

Referenced by rllh_components(), and set_param_value().

Here is the caller graph for this function:

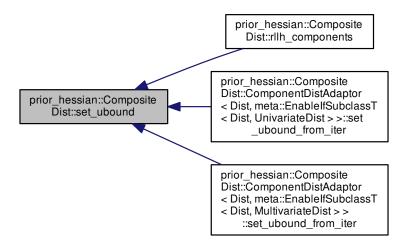


7.7.5.71 void prior_hessian::CompositeDist::set_ubound (const VecT & new_bound) [inline]

Definition at line 158 of file CompositeDist.h.

Referenced by rllh_components(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIf \leftarrow SubclassT< Dist, UnivariateDist > ::set_ubound_from_iter(), and prior_hessian::CompositeDist::ComponentDist \leftarrow Adaptor< Dist, meta::EnableIfSubclassT< Dist, MultivariateDist > ::set_ubound_from_iter().

Here is the caller graph for this function:

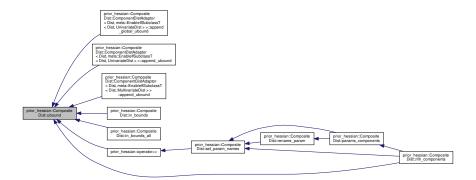


7.7.5.72 **VecT** prior_hessian::CompositeDist::ubound() const [inline]

Definition at line 147 of file CompositeDist.h.

Referenced by prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta::EnableIfSubclassT< Dist, UnivariateDist > >::append_global_ubound(), prior_hessian::CompositeDist::ComponentDistAdaptor< Dist, meta \rightleftharpoons ::EnableIfSubclassT< Dist, UnivariateDist > >::append_ubound(), prior_hessian::CompositeDist::ComponentDist \rightleftharpoons Adaptor< Dist, meta::EnableIfSubclassT< Dist, MultivariateDist > >::append_ubound(), in_bounds(), in_bounds_all(), prior_hessian::operator<<(), and rllh_components().

Here is the caller graph for this function:



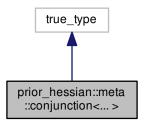
The documentation for this class was generated from the following files:

- CompositeDist.h
- CompositeDist.cpp

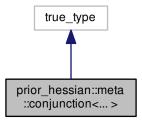
7.8 prior_hessian::meta::conjunction<... > Struct Template Reference

 $\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \end{tabular}$ Meta.h>

Inheritance diagram for prior_hessian::meta::conjunction<...>:



Collaboration diagram for prior_hessian::meta::conjunction<...>:



7.8.1 Detailed Description

 $\label{eq:class...} {\it struct prior_hessian::meta::conjunction} < ... >$

Definition at line 66 of file Meta.h.

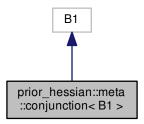
The documentation for this struct was generated from the following file:

Meta.h

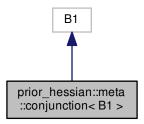
7.9 prior_hessian::meta::conjunction < B1 > Struct Template Reference

 $\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \end{tabular}$ Meta.h>

Inheritance diagram for prior_hessian::meta::conjunction < B1 >:



Collaboration diagram for prior_hessian::meta::conjunction< B1 >:



7.9.1 Detailed Description

$$\label{eq:bound} \begin{split} & template {<} class \ B1{>} \\ & struct \ prior_hessian::meta::conjunction {<} \ B1{>} \end{split}$$

Definition at line 67 of file Meta.h.

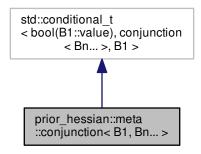
The documentation for this struct was generated from the following file:

Meta.h

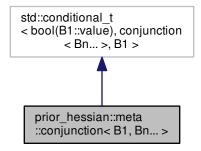
7.10 prior_hessian::meta::conjunction < B1, Bn... > Struct Template Reference

 $\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} & Meta.h> \end{tabular}$

Inheritance diagram for prior hessian::meta::conjunction < B1, Bn... >:



Collaboration diagram for prior_hessian::meta::conjunction < B1, Bn... >:



7.10.1 Detailed Description

 $\label{eq:class_B1_sclass_B1_b2} $$ template < class B1, class... Bn> $$ struct prior_hessian::meta::conjunction < B1, Bn... > $$$

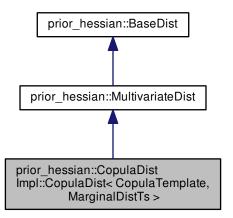
Definition at line 69 of file Meta.h.

The documentation for this struct was generated from the following file:

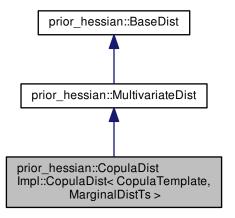
Meta.h

7.11 prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs > Class Template Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
CopulaDist.h>



Collaboration diagram for prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >:



Public Types

```
    using NdimVecT = arma::Col< double >::fixed< _num_dim >
    using NdimMatT = arma::Mat< double >::fixed< _num_dim, _num_dim >
    using NparamsVecT = arma::Col< double >
    using MarginalDistTupleT = std::tuple< MarginalDistTs... >
    using CopulaT = CopulaTemplate< _num_dim >
    template<size_t |>
    using MarginalDistT = std::tuple_element< |</li>
    MarginalDistTupleT >
```

Public Member Functions

- · CopulaDist ()
- template < class Copula , class... DistTs, std::enable_if_t< sizeof...(DistTs)==sizeof...(MarginalDistTs), bool > Enable = true > CopulaDist (Copula &&copula, DistTs &&...dists)
- void initialize copula (const CopulaT & copula)
- void initialize_marginals (const MarginalDistTupleT &dists)
- NdimVecT Ibound () const
- NdimVecT ubound () const
- template<class Vec , class Vec2 >

void set_bounds (const Vec &lbound, const Vec2 &ubound)

template<class Vec >

void set_lbound (const Vec &lbound)

template<class Vec >

void set ubound (const Vec &ubound)

- bool operator== (const CopulaDist < CopulaTemplate, MarginalDistTs... > &o) const
- bool operator!= (const CopulaDist< CopulaTemplate, MarginalDistTs... > &o) const
- NparamsVecT params () const
- · double get copula theta () const
- void set copula theta (double theta)
- template<class Vec >

void set params (const Vec ¶ms)

template<class Vec >

double cdf (const Vec &x) const

template<class Vec >

double pdf (const Vec &x) const

template<class Vec >

double IIh (const Vec &x) const

template<class Vec >

double rllh (const Vec &x) const

template<class Vec >

NdimVecT grad (const Vec &x) const

template<class Vec >

NdimVecT grad2 (const Vec &x) const

template<class Vec >

NdimMatT hess (const Vec &x) const

• template<class Vec , class Vec2 >

void grad_grad2_accumulate (const Vec &x, Vec2 &g, Vec2 &g2) const

- template < class Vec , class Vec2 , class Mat >

void grad_hess_accumulate (const Vec &x, Vec2 &g, Mat &hess) const

• template<class RngT >

NdimVecT sample (RngT &rng) const

template<class IterT >

void set params iter (IterT ¶ms)

Static Public Member Functions

- static ldxT num params ()
- static constexpr ldxT num_components ()
- static constexpr ldxT num_dim ()
- template < class Vec > static bool check_params (const Vec ¶ms)
- static bool check_copula_theta (double theta)
- static const StringVecT & param names ()
- static const NparamsVecT & param Ibound ()
- static const NparamsVecT & param_ubound ()
- static const NdimVecT & global_lbound ()
- static const NdimVecT & global_ubound ()
- template < class IterT >
 static bool check_params_iter (IterT ¶ms)

Static Protected Member Functions

 template < class Vec > static void check bounds (const Vec & lbound, const Vec & ubound)

7.11.1 Detailed Description

 $template < template < int > class \ Copula Template, \ class... \ Marginal DistTs > class \ prior_hessian:: Copula DistImpl:: Copula Dist < Copula Template, \ Marginal DistTs > class \ prior_hessian:: Copula DistImpl:: Copula Dist < Copula Template, \ Marginal DistTs > class \ prior_hessian:: Copula DistImpl:: Copula Dist < Copula DistImpl:: Copula D$

Definition at line 22 of file CopulaDist.h.

7.11.2 Member Typedef Documentation

7.11.2.1 template < template < int > class CopulaTemplate, class... MarginalDistTs > using prior_← hessian::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::CopulaT = CopulaTemplate < num dim>

Definition at line 41 of file CopulaDist.h.

7.11.2.2 template < template < int > class CopulaTemplate, class... MarginalDistTs > template < size_t l > using prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::MarginalDistT = std::tuple_element < l, MarginalDistTupleT >

Definition at line 44 of file CopulaDist.h.

7.11.2.3 template < template < tint > class CopulaTemplate, class... MarginalDistTs > using prior_hessian ← ::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::MarginalDistTupleT = std::tuple < MarginalDistTs...>

Definition at line 40 of file CopulaDist.h.

7.11.2.4 template < template < int > class CopulaTemplate, class... MarginalDistTs > using prior_
hessian::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::NdimMatT =
arma::Mat < double >::fixed < _num_dim_num_dim >

Definition at line 32 of file CopulaDist.h.

7.11.2.5 template<template< int > class CopulaTemplate, class... MarginalDistTs> using prior_
hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::NdimVecT =
arma::Col<double>::fixed<_num_dim>

Definition at line 31 of file CopulaDist.h.

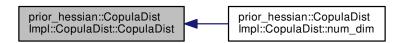
7.11.2.6 template < template < int > class CopulaTemplate, class... MarginalDistTs > using prior_← hessian::CopulaDistImpl::CopulaDist
CopulaTemplate, MarginalDistTs >::NparamsVecT = arma::Col < double >

Definition at line 37 of file CopulaDist.h.

- 7.11.3 Constructor & Destructor Documentation
- 7.11.3.1 template < template < int > class CopulaTemplate, class... MarginalDistTs > prior_hessian::CopulaDistImpl::← CopulaDist < CopulaTemplate, MarginalDistTs >::CopulaDist ()

Definition at line 242 of file CopulaDist.h.

Here is the caller graph for this function:



7.11.3.2 template < template < tint > class CopulaTemplate, class... MarginalDistTs > template < class Copula , class... DistTs, std::enable_if_t < sizeof...(DistTs)==sizeof...(MarginalDistTs), bool > Enable > prior_hessian::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::CopulaDist (Copula && copula, DistTs &&... dists)

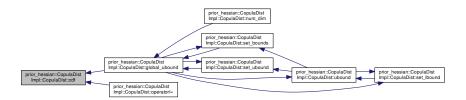
Definition at line 233 of file CopulaDist.h.

- 7.11.4 Member Function Documentation
- 7.11.4.1 template < template < int > class CopulaTemplate, class... MarginalDistTs > template < class Vec > double prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::cdf (const Vec & x) const

Definition at line 385 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_ubound(), and prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator!=().

Here is the caller graph for this function:

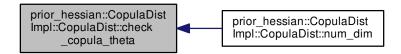


7.11.4.2 template < class Vec > static void prior_hessian::MultivariateDist::check_bounds (const Vec & *lbound*, const Vec & *ubound*) [inline], [static], [protected], [inherited]

Definition at line 57 of file MultivariateDist.h.

7.11.4.3 template < template < int > class CopulaTemplate, class... MarginalDistTs > static bool prior_hessian:: ←
CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::check_copula_theta (double theta)
[static]

Here is the caller graph for this function:



7.11.4.4 template < template < tint > class CopulaTemplate, class... MarginalDistTs > template < class Vec > static bool prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::check_params (const Vec & params) [static]

Referenced by prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::num dim().

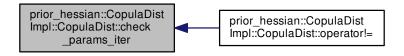
Here is the caller graph for this function:



7.11.4.5 template < template < int > class CopulaTemplate, class... MarginalDistTs> template < class lterT > bool prior_hessian::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::check_params_iter (lterT & params) [static]

Definition at line 368 of file CopulaDist.h.

Here is the caller graph for this function:



7.11.4.6 template < template < int > class CopulaTemplate, class... MarginalDistTs > double prior_hessian ← ::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::get_copula_theta () const

Definition at line 346 of file CopulaDist.h.

Here is the caller graph for this function:

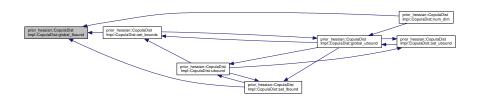


7.11.4.7 template < template < tint > class CopulaTemplate, class... MarginalDistTs > const CopulaDist < CopulaTemplate, MarginalDistTs... >::NdimVecT & prior_hessian::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::global_lbound() [static]

Definition at line 536 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::num_dim(), prior_ hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::set_bounds(), and prior_hessian::Copula DistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::set_bound().

Here is the caller graph for this function:



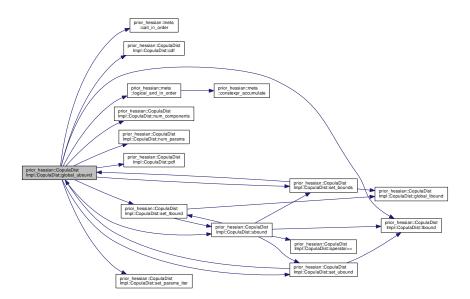
7.11.4.8 template < te

Definition at line 545 of file CopulaDist.h.

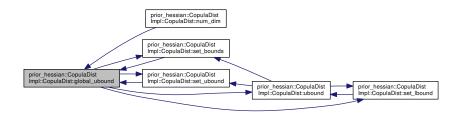
References prior_hessian::meta::call_in_order(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::cdf(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::lbound(), prior_hessian::meta::logical_and_in_order(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::num_components(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::num_params(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::pdf(), prior_hessian::CopulaDistImpl::CopulaDistTs >::set_bounds(), prior_hessian::CopulaDistCopulaDistCopulaDistTs >::set_bounds(), prior_hessian::CopulaDistCopulaDistCopulaDistCopulaDistTs >::set_bounds(), prior_hessian::CopulaDistImpl::CopulaDistCopulaDistCopulaDistCopulaDistTs >::set_bounds(), prior_hessian::CopulaDistImpl::CopulaDistCopulaDistCopulaDistCopulaDistCopulaDistCopulaDistCopulaDistCopulaDistCopulaDistCopulaDistTs >::set_bounds(), and prior_hessian::CopulaDistImpl::CopulaDistCopulaDistCopulaDistTs >::ubounds().

Referenced by prior_hessian::CopulaDistImpl::CopulaDist</br>
 CopulaTemplate, MarginalDistTs >::num_dim(), prior_ <--- hessian::CopulaDistImpl::CopulaDist</br>
 CopulaTemplate, MarginalDistTs >::set_bounds(), and prior_hessian::Copula <--- DistImpl::CopulaDist</br>
 CopulaTemplate, MarginalDistTs >::set_ubound().

Here is the call graph for this function:



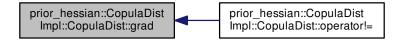
Here is the caller graph for this function:



7.11.4.9 template < te

Definition at line 428 of file CopulaDist.h.

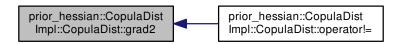
Here is the caller graph for this function:



Definition at line 440 of file CopulaDist.h.

Referenced by prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator!=().

Here is the caller graph for this function:

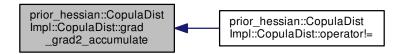


7.11.4.11 template < int > class CopulaTemplate, class... MarginalDistTs > template < class Vec , class Vec 2 > void prior_hessian::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::grad_grad2_accumulate (const Vec & x, Vec 2 & g, Vec 2 & g) const

Definition at line 466 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator!=().

Here is the caller graph for this function:

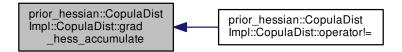


7.11.4.12 template < int > class CopulaTemplate, class... MarginalDistTs > template < class Vec , class Vec 2 , class Mat > void prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::grad_hess_accumulate (const Vec & x, Vec 2 & g, Mat & hess) const

Definition at line 481 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator!=().

Here is the caller graph for this function:



Definition at line 452 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator!=().

Here is the caller graph for this function:



7.11.4.14 template < template < int > class CopulaTemplate, class... MarginalDistTs > void prior_hessian::Copula ← DistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::initialize_copula (const CopulaT & _copula)

Definition at line 255 of file CopulaDist.h.

Referenced by prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::num dim().

Here is the caller graph for this function:

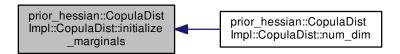


7.11.4.15 template < template < int > class CopulaTemplate, class... MarginalDistTs > void prior_hessian::CopulaDist ← Impl::CopulaDist < CopulaTemplate, MarginalDistTs >::initialize_marginals (const MarginalDistTupleT & dists)

Definition at line 262 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::num_dim().

Here is the caller graph for this function:



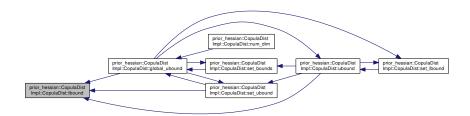
7.11.4.16 template< int > class CopulaTemplate, class... MarginalDistTs> NdimVecT prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs>::Ibound () const [inline]

Definition at line 67 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_ubound(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::set_ubound(), and prior_hessian::

CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::ubound().

Here is the caller graph for this function:

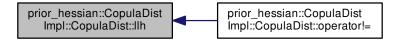


7.11.4.17 template < int > class CopulaTemplate, class... MarginalDistTs > template < class Vec > double prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::Ilh (const Vec & x) const

Definition at line 405 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator!=().

Here is the caller graph for this function:

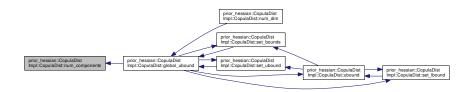


7.11.4.18 template < int > class CopulaTemplate, class... MarginalDistTs > static constexpr IdxT prior_hessian::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::num_components () [inline], [static]

Definition at line 46 of file CopulaDist.h.

 $Referenced \ by \ prior_hessian:: Copula DistImpl:: Copula Dist< Copula Template, \ Marginal DistTs > :: global_ubound().$

Here is the caller graph for this function:



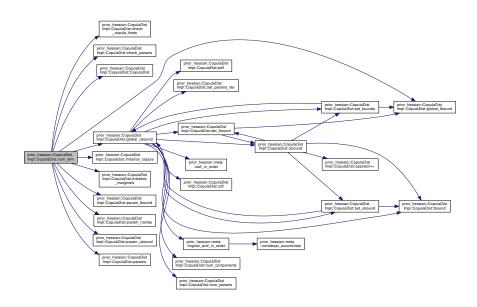
7.11.4.19 template < int > class CopulaTemplate, class... MarginalDistTs > static constexpr ldxT prior_hessian::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::num_dim() [inline], [static]

Definition at line 47 of file CopulaDist.h.

References prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::check_copula_theta(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::check_params(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::CopulaDist(), prior_hessian::CopulaDistImpl::CopulaDistImpl::CopulaDistImpl::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_lbound(), prior_hessian::CopulaDist

 $\label{lem:marginalDistTs} $$\operatorname{MarginalDistTs} > :::initialize_copula(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs > ::initialize_marginals(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs > ::param_ \\ | lbound(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs > ::param_names(), prior_ \\ | hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs > ::param_ubound(), and prior_hessian:: \\ | CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs > ::params(). \\ | CopulaDistImpl::CopulaDist< CopulaDistImpl::CopulaDistImpl::CopulaDist< CopulaDistImpl::CopulaDistIm$

Here is the call graph for this function:

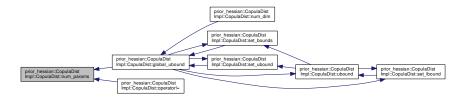


7.11.4.20 template < int > class CopulaTemplate, class... MarginalDistTs > static ldxT prior_hessian ← ::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::num_params () [inline], [static]

Definition at line 38 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_ubound(), and prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator!=().

Here is the caller graph for this function:

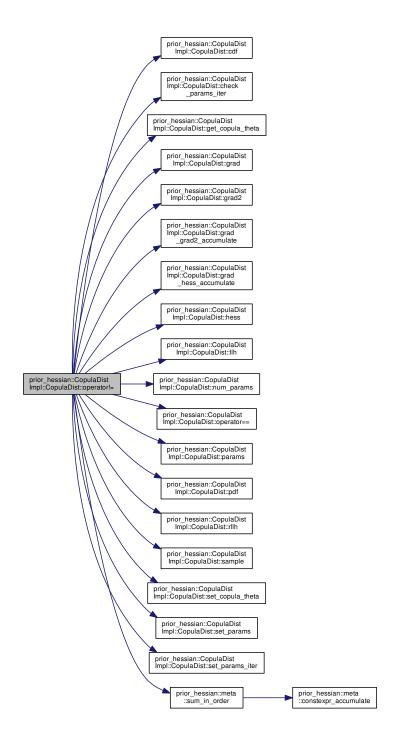




Definition at line 80 of file CopulaDist.h.

References prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::cdf(), prior hessian::← CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::check params iter(), prior hessian::CopulaDist↔ Impl::CopulaDist< CopulaTemplate, MarginalDistTs >::qet copula theta(), prior hessian::CopulaDistImpl::Copula→ Dist < CopulaTemplate, MarginalDistTs >::grad(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::grad2(), prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::grad ← grad2_accumulate(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::grad_hess_← accumulate(), prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::hess(), prior_hessian --::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::Ilh(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::num_params(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator==(), prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >↔ ::params(), prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::pdf(), prior hessian↔ ::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::rllh(), prior hessian::CopulaDistImpl::Copula Dist < CopulaTemplate, MarginalDistTs >::sample(), prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::set copula theta(), prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::set params(), prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::set params iter(), and prior hessian::meta::sum in order().

Here is the call graph for this function:



7.11.4.22 template < int > class CopulaTemplate, class... MarginalDistTs > bool prior_hessian::CopulaDist ← Impl::CopulaDist < CopulaTemplate, MarginalDistTs >::operator== (const CopulaDist < CopulaTemplate, MarginalDistTs... > & o) const

Definition at line 330 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator!=(), and prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::ubound().

Here is the caller graph for this function:

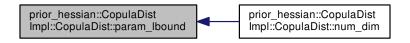


7.11.4.23 template< int > class CopulaTemplate, class... MarginalDistTs> const CopulaDist< CopulaTemplate, MarginalDistTs... >::NparamsVecT & prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::param_lbound() [static]

Definition at line 518 of file CopulaDist.h.

Referenced by prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::num dim().

Here is the caller graph for this function:

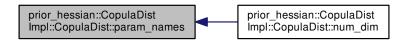


7.11.4.24 template < int > class CopulaTemplate, class... MarginalDistTs > const StringVecT & prior_hessian::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::param_names () [static]

Definition at line 509 of file CopulaDist.h.

Referenced by prior hessian::CopulaDistImpl::CopulaDist
CopulaTemplate, MarginalDistTs >::num dim().

Here is the caller graph for this function:

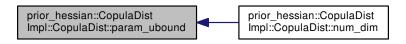


7.11.4.25 template < int > class CopulaTemplate, class... MarginalDistTs > const CopulaDist < CopulaTemplate, MarginalDistTs... >::NparamsVecT & prior_hessian::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::param_ubound () [static]

Definition at line 527 of file CopulaDist.h.

 $Referenced \ by \ prior_hessian:: Copula DistImpl:: Copula Dist< Copula Template, \ Marginal DistTs > :: num_dim().$

Here is the caller graph for this function:

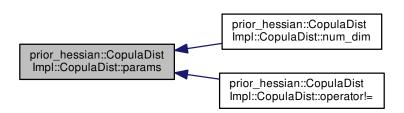


7.11.4.26 template< int > class CopulaTemplate, class... MarginalDistTs> CopulaDist< CopulaTemplate, MarginalDistTs... >::NparamsVecT prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::params () const

Definition at line 337 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::num_dim(), and prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator!=().

Here is the caller graph for this function:

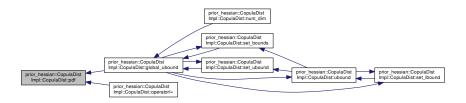


7.11.4.27 template < t

Definition at line 394 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_ubound(), and prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator!=().

Here is the caller graph for this function:

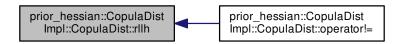


7.11.4.28 template < t

Definition at line 416 of file CopulaDist.h.

 $Referenced\ by\ prior_hessian:: Copula DistImpl:: Copula Dist< Copula Template,\ Marginal DistTs>:: operator!=().$

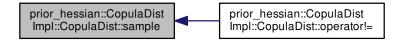
Here is the caller graph for this function:



7.11.4.29 template < t

Definition at line 499 of file CopulaDist.h.

Here is the caller graph for this function:



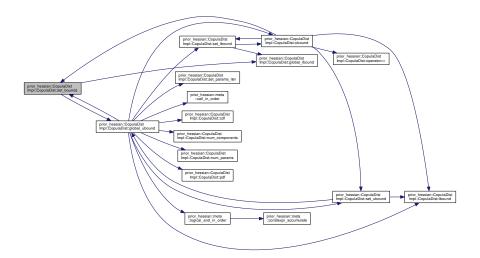
7.11.4.30 template < int > class CopulaTemplate, class... MarginalDistTs > template < class Vec , class Vec 2 > void prior_hessian::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::set_bounds (const Vec & lbound, const Vec 2 & ubound)

Definition at line 271 of file CopulaDist.h.

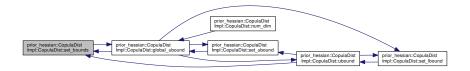
References prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_lbound(), and prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_ubound().

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_ubound(), and prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::ubound().

Here is the call graph for this function:



Here is the caller graph for this function:



7.11.4.31 template < template, class... MarginalDistTs > void prior_hessian:: ← CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::set_copula_theta (double theta)

Definition at line 352 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator!=().

Here is the caller graph for this function:



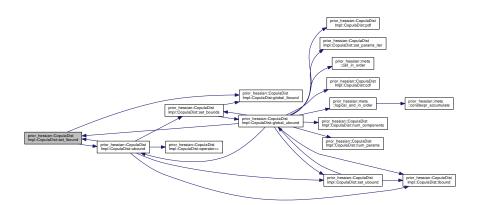
7.11.4.32 template < int > class CopulaTemplate, class... MarginalDistTs > template < class Vec > void prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::set_lbound (const Vec & lbound)

Definition at line 295 of file CopulaDist.h.

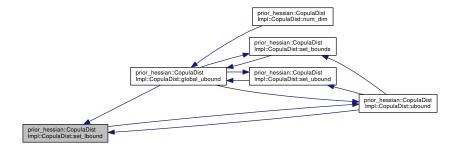
References prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_lbound(), and prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::ubound().

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_ubound(), and prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::ubound().

Here is the call graph for this function:



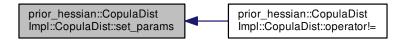
Here is the caller graph for this function:



7.11.4.33 template < template < int > class CopulaTemplate, class... MarginalDistTs > template < class Vec > void prior_hessian::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::set_params (const Vec & params)

Definition at line 359 of file CopulaDist.h.

Here is the caller graph for this function:

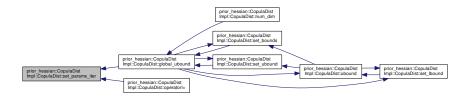


7.11.4.34 template < template < int > class CopulaTemplate, class... MarginalDistTs > template < class lterT > void prior_hessian::CopulaDistImpl::CopulaDist < CopulaTemplate, MarginalDistTs >::set_params_iter (lterT & params)

Definition at line 375 of file CopulaDist.h.

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_ubound(), and prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator!=().

Here is the caller graph for this function:



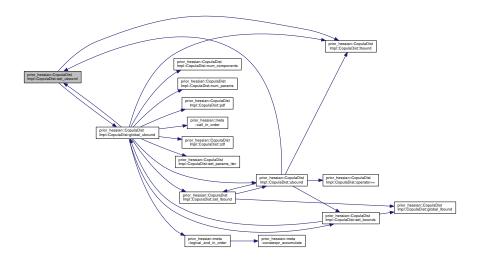
7.11.4.35 template < template < int > class CopulaTemplate, class... MarginalDistTs > template < class Vec > void prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::set_ubound (const Vec & ubound)

Definition at line 313 of file CopulaDist.h.

References prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_ubound(), and prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::lbound().

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_ubound(), and prior hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::ubound().

Here is the call graph for this function:



Here is the caller graph for this function:



7.11.4.36 template< int > class CopulaTemplate, class... MarginalDistTs> NdimVecT prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::ubound () const [inline]

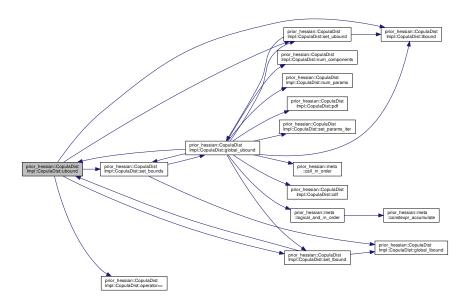
Definition at line 68 of file CopulaDist.h.

References prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::lbound(), prior_ hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::operator==(), prior_hessian::CopulaDist
DistImpl::CopulaDist
CopulaTemplate, MarginalDistTs >::set bounds(), prior hessian::CopulaDistImpl::CopulaDistImpl::CopulaDist

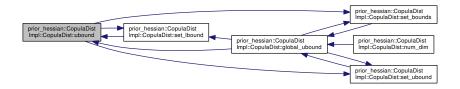
CopulaTemplate, MarginalDistTs >::set_lbound(), and prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::set_ubound().

Referenced by prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::global_ubound(), and prior_hessian::CopulaDistImpl::CopulaDist< CopulaTemplate, MarginalDistTs >::set_lbound().

Here is the call graph for this function:



Here is the caller graph for this function:



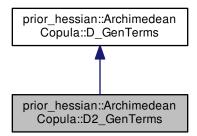
The documentation for this class was generated from the following file:

· CopulaDist.h

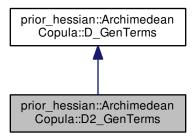
7.12 prior_hessian::ArchimedeanCopula::D2_GenTerms Struct Reference

 $\label{lem:linear_problem} $$\#include < /home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \leftrightarrow ArchimedeanCopula.h>$

Inheritance diagram for prior_hessian::ArchimedeanCopula::D2_GenTerms:



Collaboration diagram for prior_hessian::ArchimedeanCopula::D2_GenTerms:



Public Attributes

- double xi_n_t
- double log_dn_gen_t
- double eta_n_np1_t

7.12.1 Detailed Description

Definition at line 17 of file ArchimedeanCopula.h.

7.12.2 Member Data Documentation

7.12.2.1 double prior_hessian::ArchimedeanCopula::D_GenTerms::eta_n_np1_t [inherited]

Definition at line 15 of file ArchimedeanCopula.h.

7.12.2.2 double prior_hessian::ArchimedeanCopula::D_GenTerms::log_dn_gen_t [inherited]

Definition at line 14 of file ArchimedeanCopula.h.

7.12.2.3 double prior_hessian::ArchimedeanCopula::D2_GenTerms::xi_n_t

Definition at line 18 of file ArchimedeanCopula.h.

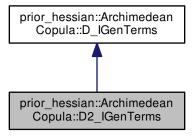
The documentation for this struct was generated from the following file:

· ArchimedeanCopula.h

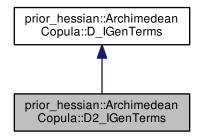
7.13 prior_hessian::ArchimedeanCopula::D2_IGenTerms Struct Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
ArchimedeanCopula.h>

 $Inheritance\ diagram\ for\ prior_hessian:: Archimedean Copula:: D2_IGen Terms:$



Collaboration diagram for prior_hessian::ArchimedeanCopula::D2_IGenTerms:



Public Attributes

- double d2_igen_ui
- double ixi 1 ui
- double d1_igen_ui
- double ieta_21_ui

7.13.1 Detailed Description

Definition at line 25 of file ArchimedeanCopula.h.

7.13.2 Member Data Documentation

7.13.2.1 double prior_hessian::ArchimedeanCopula::D_IGenTerms::d1_igen_ui [inherited]

Definition at line 22 of file ArchimedeanCopula.h.

7.13.2.2 double prior_hessian::ArchimedeanCopula::D2_IGenTerms::d2_igen_ui

Definition at line 26 of file ArchimedeanCopula.h.

7.13.2.3 double prior_hessian::ArchimedeanCopula::D_IGenTerms::ieta_21_ui [inherited]

Definition at line 23 of file ArchimedeanCopula.h.

7.13.2.4 double prior_hessian::ArchimedeanCopula::D2_IGenTerms::ixi_1_ui

Definition at line 27 of file ArchimedeanCopula.h.

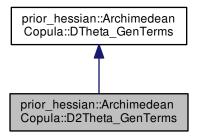
The documentation for this struct was generated from the following file:

· ArchimedeanCopula.h

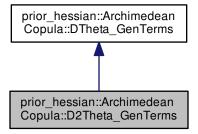
7.14 prior_hessian::ArchimedeanCopula::D2Theta_GenTerms Struct Reference

 $\label{lem:linear_problem} $$\#include < /home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \leftrightarrow ArchimedeanCopula.h>$

Inheritance diagram for prior_hessian::ArchimedeanCopula::D2Theta_GenTerms:



Collaboration diagram for prior_hessian::ArchimedeanCopula::D2Theta_GenTerms:



Public Attributes

- double xi_0n_t
- · double log dn gen t
- double eta 0n 1n t

7.14.1 Detailed Description

Definition at line 34 of file ArchimedeanCopula.h.

7.14.2 Member Data Documentation

7.14.2.1 double prior_hessian::ArchimedeanCopula::DTheta_GenTerms::eta_On_1n_t [inherited]

Definition at line 32 of file ArchimedeanCopula.h.

7.14.2.2 double prior_hessian::ArchimedeanCopula::DTheta_GenTerms::log_dn_gen_t [inherited]

Definition at line 31 of file ArchimedeanCopula.h.

7.14.2.3 double prior_hessian::ArchimedeanCopula::D2Theta_GenTerms::xi_0n_t

Definition at line 35 of file ArchimedeanCopula.h.

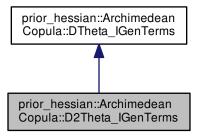
The documentation for this struct was generated from the following file:

· ArchimedeanCopula.h

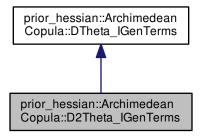
7.15 prior_hessian::ArchimedeanCopula::D2Theta_IGenTerms Struct Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/
ArchimedeanCopula.h>

 $Inheritance\ diagram\ for\ prior_hessian:: Archimedean Copula:: D2 Theta_I Gen Terms:$



Collaboration diagram for prior_hessian::ArchimedeanCopula::D2Theta_IGenTerms:



Public Attributes

- double sum_d20_igen_u = 0
- double sum_ixi_01_u = 0
- double sum_log_d1_igen_u = 0
- double sum_d10_igen_u = 0
- double sum_ieta_01_11_u = 0

7.15.1 Detailed Description

Definition at line 43 of file ArchimedeanCopula.h.

7.15.2 Member Data Documentation

7.15.2.1 double prior_hessian::ArchimedeanCopula::DTheta_IGenTerms::sum_d10_igen_u = 0 [inherited]

Definition at line 40 of file ArchimedeanCopula.h.

7.15.2.2 double prior_hessian::ArchimedeanCopula::D2Theta_IGenTerms::sum_d20_igen_u = 0

Definition at line 44 of file ArchimedeanCopula.h.

 $\textbf{7.15.2.3} \quad \textbf{double prior_hessian::ArchimedeanCopula::DTheta_IGenTerms::sum_ieta_01_11_u = 0} \quad [\texttt{inherited}]$

Definition at line 41 of file ArchimedeanCopula.h.

7.15.2.4 double prior_hessian::ArchimedeanCopula::D2Theta_IGenTerms::sum_ixi_01_u = 0

Definition at line 45 of file ArchimedeanCopula.h.

7.15.2.5 double prior_hessian::ArchimedeanCopula::DTheta_IGenTerms::sum_log_d1_igen_u = 0 [inherited]

Definition at line 39 of file ArchimedeanCopula.h.

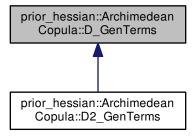
The documentation for this struct was generated from the following file:

· ArchimedeanCopula.h

7.16 prior hessian::ArchimedeanCopula::D GenTerms Struct Reference

 $\label{lem:linear_problem} \mbox{\sc \#include } < \mbox{\sc home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \mbox{\sc ArchimedeanCopula.h>}$

Inheritance diagram for prior_hessian::ArchimedeanCopula::D_GenTerms:



Public Attributes

- double log_dn_gen_t
- double eta_n_np1_t

7.16.1 Detailed Description

Definition at line 13 of file ArchimedeanCopula.h.

7.16.2 Member Data Documentation

7.16.2.1 double prior_hessian::ArchimedeanCopula::D_GenTerms::eta_n_np1_t

Definition at line 15 of file ArchimedeanCopula.h.

7.16.2.2 double prior_hessian::ArchimedeanCopula::D_GenTerms::log_dn_gen_t

Definition at line 14 of file ArchimedeanCopula.h.

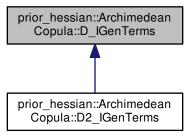
The documentation for this struct was generated from the following file:

· ArchimedeanCopula.h

7.17 prior hessian::ArchimedeanCopula::D IGenTerms Struct Reference

 $\verb|#include| < / \verb|home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \leftrightarrow ArchimedeanCopula.h>$

Inheritance diagram for prior_hessian::ArchimedeanCopula::D_IGenTerms:



Public Attributes

- double d1_igen_ui
- double ieta_21_ui

7.17.1 Detailed Description

Definition at line 21 of file ArchimedeanCopula.h.

7.17.2 Member Data Documentation

7.17.2.1 double prior_hessian::ArchimedeanCopula::D_IGenTerms::d1_igen_ui

Definition at line 22 of file ArchimedeanCopula.h.

7.17.2.2 double prior_hessian::ArchimedeanCopula::D_IGenTerms::ieta_21_ui

Definition at line 23 of file ArchimedeanCopula.h.

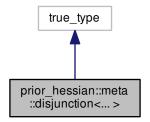
The documentation for this struct was generated from the following file:

· ArchimedeanCopula.h

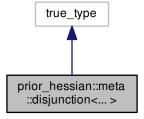
7.18 prior_hessian::meta::disjunction<... > Struct Template Reference

 $\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \end{tabular}$ Meta.h>

Inheritance diagram for prior_hessian::meta::disjunction<...>:



Collaboration diagram for prior_hessian::meta::disjunction<...>:



7.18.1 Detailed Description

 $\label{eq:class...} {\it struct prior_hessian::meta::disjunction} < ... >$

Definition at line 72 of file Meta.h.

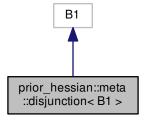
The documentation for this struct was generated from the following file:

· Meta.h

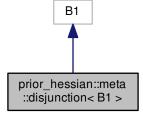
7.19 prior_hessian::meta::disjunction < B1 > Struct Template Reference

 $\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \end{tabular}$ Meta.h>

Inheritance diagram for prior_hessian::meta::disjunction< B1 >:



Collaboration diagram for prior_hessian::meta::disjunction < B1 >:



7.19.1 Detailed Description

$$\label{eq:classB1} \begin{split} \text{template} &< \text{class B1} > \\ \text{struct prior_hessian::meta::disjunction} &< \text{B1} > \end{split}$$

Definition at line 73 of file Meta.h.

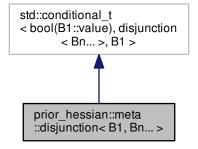
The documentation for this struct was generated from the following file:

Meta.h

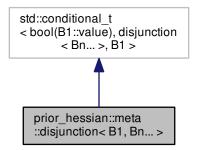
7.20 prior_hessian::meta::disjunction < B1, Bn... > Struct Template Reference

 $\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \end{tabular}$ Meta.h>

Inheritance diagram for prior_hessian::meta::disjunction< B1, Bn... >:



Collaboration diagram for prior_hessian::meta::disjunction < B1, Bn... >:



7.20.1 Detailed Description

```
template<class B1, class... Bn> struct prior_hessian::meta::disjunction< B1, Bn... >
```

Definition at line 75 of file Meta.h.

The documentation for this struct was generated from the following file:

· Meta.h

7.21 prior_hessian::detail::dist_adaptor_traits < Dist > Class Template Reference

 $\verb|#include| </ home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \\ \ominus Bounds Adapted Dist. \\ h>$

Public Types

• using bounds_adapted_dist = void

Static Public Attributes

• static constexpr bool adaptable_bounds = false

7.21.1 Detailed Description

```
template < class Dist > class prior_hessian::detail::dist_adaptor_traits < Dist >
```

Definition at line 42 of file BoundsAdaptedDist.h.

7.21.2 Member Typedef Documentation

7.21.2.1 template < class Dist > using prior_hessian::detail::dist_adaptor_traits < Dist >::bounds_adapted_dist = void

Definition at line 44 of file BoundsAdaptedDist.h.

```
7.21.3 Member Data Documentation
```

7.21.3.1 template < class Dist > constexpr bool prior_hessian::detail::dist_adaptor_traits < Dist > ::adaptable_bounds = false [static]

Definition at line 45 of file BoundsAdaptedDist.h.

The documentation for this class was generated from the following file:

- · BoundsAdaptedDist.h
- 7.22 prior_hessian::detail::dist_adaptor_traits < CopulaDistImpl::CopulaDist < CopulaTemplate, DistTs... > > Struct Template Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
CopulaDist.h>

Public Types

• using bounds_adapted_dist = CopulaDistImpl::CopulaDist< CopulaTemplate, DistTs... >

Static Public Attributes

- static constexpr bool adaptable_bounds = true
- 7.22.1 Detailed Description

```
template < template < int > class \ Copula Template, \ class... \ DistTs > \\ struct \ prior_hessian::detail::dist_adaptor_traits < Copula DistImpl::Copula Dist< Copula Template, \ DistTs... > > \\ template < template <
```

Definition at line 198 of file CopulaDist.h.

- 7.22.2 Member Typedef Documentation
- 7.22.2.1 template < te

Definition at line 200 of file CopulaDist.h.

7.22.3 Member Data Documentation

7.22.3.1 template < int > class CopulaTemplate, class... DistTs> constexpr bool prior_hessian::detail::dist_ ← adaptor_traits < CopulaDistImpl::CopulaDist< CopulaTemplate, DistTs... > >::adaptable_bounds = true [static]

Definition at line 201 of file CopulaDist.h.

The documentation for this struct was generated from the following file:

· CopulaDist.h

7.23 prior_hessian::detail::dist_adaptor_traits < GammaDist > Struct Template Reference

Public Types

using bounds adapted dist = TruncatedGammaDist

Static Public Attributes

- static constexpr bool adaptable bounds = false
- 7.23.1 Detailed Description

template<> struct prior_hessian::detail::dist_adaptor_traits< GammaDist >

Definition at line 28 of file TruncatedGammaDist.h.

- 7.23.2 Member Typedef Documentation
- 7.23.2.1 using prior_hessian::detail::dist_adaptor_traits< GammaDist >::bounds_adapted_dist = TruncatedGammaDist

Definition at line 30 of file TruncatedGammaDist.h.

```
7.23.3 Member Data Documentation
```

7.23.3.1 constexpr bool prior_hessian::detail::dist_adaptor_traits < GammaDist >::adaptable_bounds = false [static]

Definition at line 31 of file TruncatedGammaDist.h.

The documentation for this struct was generated from the following file:

- TruncatedGammaDist.h
- 7.24 prior_hessian::detail::dist_adaptor_traits< MultivariateNormalDist< Ndim > > Struct Template Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
TruncatedMultivariateNormalDist.h>

Public Types

using bounds_adapted_dist = TruncatedMultivariateNormalDist< Ndim >

Static Public Attributes

- static constexpr bool adaptable_bounds = false
- 7.24.1 Detailed Description

Definition at line 33 of file TruncatedMultivariateNormalDist.h.

- 7.24.2 Member Typedef Documentation
- 7.24.2.1 template<int Ndim> using prior_hessian::detail::dist_adaptor_traits< MultivariateNormalDist< Ndim> >::bounds_adapted_dist = TruncatedMultivariateNormalDist< Ndim>

Definition at line 35 of file TruncatedMultivariateNormalDist.h.

7.24.3 Member Data Documentation

Definition at line 36 of file TruncatedMultivariateNormalDist.h.

The documentation for this struct was generated from the following file:

· TruncatedMultivariateNormalDist.h

7.25 prior_hessian::detail::dist_adaptor_traits < NormalDist > Struct Template Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
TruncatedNormalDist.h>

Public Types

using bounds adapted dist = TruncatedNormalDist

Static Public Attributes

static constexpr bool adaptable bounds = false

7.25.1 Detailed Description

template<>

struct prior_hessian::detail::dist_adaptor_traits < NormalDist >

Definition at line 30 of file TruncatedNormalDist.h.

7.25.2 Member Typedef Documentation

7.25.2.1 using prior_hessian::detail::dist_adaptor_traits< NormalDist >::bounds_adapted_dist = TruncatedNormalDist

Definition at line 32 of file TruncatedNormalDist.h.

```
7.25.3 Member Data Documentation
```

7.25.3.1 constexpr bool prior_hessian::detail::dist_adaptor_traits< NormalDist >::adaptable_bounds = false [static]

Definition at line 33 of file TruncatedNormalDist.h.

The documentation for this struct was generated from the following file:

· TruncatedNormalDist.h

7.26 prior_hessian::detail::dist_adaptor_traits < ParetoDist > Struct Template Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
TruncatedParetoDist.h>

Public Types

using bounds_adapted_dist = TruncatedParetoDist

Static Public Attributes

• static constexpr bool adaptable bounds = false

7.26.1 Detailed Description

template<> struct prior _hessian::detail::dist_adaptor_traits< ParetoDist >

Definition at line 29 of file TruncatedParetoDist.h.

7.26.2 Member Typedef Documentation

7.26.2.1 using prior_hessian::detail::dist_adaptor_traits< ParetoDist >::bounds_adapted_dist = TruncatedParetoDist

Definition at line 31 of file TruncatedParetoDist.h.

7.27 prior_hessian::detail::dist_adaptor_traits< ScaledSymmetricBetaDist > Struct Template Reference 17
7.26.3 Member Data Documentation
7.26.3.1 constexpr bool prior_hessian::detail::dist_adaptor_traits < ParetoDist >::adaptable_bounds = false [static]
Definition at line 32 of file TruncatedParetoDist.h.
The documentation for this struct was generated from the following file:
TruncatedParetoDist.h
7.27 prior_hessian::detail::dist_adaptor_traits < ScaledSymmetricBetaDist > Struct Template Reference
<pre>#include </pre>
Public Types
• using bounds_adapted_dist = ScaledSymmetricBetaDist
Static Public Attributes
• static constexpr bool adaptable_bounds = true
7.27.1 Detailed Description
template<> struct prior_hessian::detail::dist_adaptor_traits< ScaledSymmetricBetaDist >
Definition at line 35 of file ScaledSymmetricBetaDist.h.
7.27.2 Member Typedef Documentation
7.27.2.1 using prior_hessian::detail::dist_adaptor_traits < ScaledSymmetricBetaDist >::bounds_adapted_dist = ScaledSymmetricBetaDist
Definition at line 37 of file ScaledSymmetricBetaDist.h.

```
7.27.3 Member Data Documentation
```

7.27.3.1 constexpr bool prior_hessian::detail::dist_adaptor_traits< ScaledSymmetricBetaDist >::adaptable_bounds = true [static]

Definition at line 38 of file ScaledSymmetricBetaDist.h.

The documentation for this struct was generated from the following file:

• ScaledSymmetricBetaDist.h

7.28 prior_hessian::detail::dist_adaptor_traits < SymmetricBetaDist > Struct Template Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
ScaledSymmetricBetaDist.h>

Public Types

• using bounds_adapted_dist = ScaledSymmetricBetaDist

Static Public Attributes

static constexpr bool adaptable bounds = false

7.28.1 Detailed Description

template<>

struct prior_hessian::detail::dist_adaptor_traits< SymmetricBetaDist >

Definition at line 28 of file ScaledSymmetricBetaDist.h.

7.28.2 Member Typedef Documentation

7.28.2.1 using prior_hessian::detail::dist_adaptor_traits< SymmetricBetaDist >::bounds_adapted_dist = ScaledSymmetricBetaDist

Definition at line 30 of file ScaledSymmetricBetaDist.h.

7.28.3 Member Data Documentation

7.28.3.1 constexpr bool prior_hessian::detail::dist_adaptor_traits < SymmetricBetaDist >::adaptable_bounds = false [static]

Definition at line 31 of file ScaledSymmetricBetaDist.h.

The documentation for this struct was generated from the following file:

ScaledSymmetricBetaDist.h

7.29 prior_hessian::detail::dist_adaptor_traits < TruncatedGammaDist > Struct Template Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
TruncatedGammaDist.h>

Public Types

using bounds_adapted_dist = TruncatedGammaDist

Static Public Attributes

static constexpr bool adaptable bounds = true

7.29.1 Detailed Description

template<>

struct prior_hessian::detail::dist_adaptor_traits< TruncatedGammaDist >

Definition at line 35 of file TruncatedGammaDist.h.

7.29.2 Member Typedef Documentation

7.29.2.1 using prior_hessian::detail::dist_adaptor_traits< TruncatedGammaDist >::bounds_adapted_dist = TruncatedGammaDist

Definition at line 37 of file TruncatedGammaDist.h.

```
7.29.3 Member Data Documentation
```

7.29.3.1 constexpr bool prior_hessian::detail::dist_adaptor_traits< TruncatedGammaDist >::adaptable_bounds = true [static]

Definition at line 38 of file TruncatedGammaDist.h.

The documentation for this struct was generated from the following file:

- · TruncatedGammaDist.h
- 7.30 prior_hessian::detail::dist_adaptor_traits< TruncatedMultivariateNormalDist< Ndim>> Struct Template Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
TruncatedMultivariateNormalDist.h>

Public Types

using bounds_adapted_dist = TruncatedMultivariateNormalDist< Ndim >

Static Public Attributes

- static constexpr bool adaptable_bounds = true
- 7.30.1 Detailed Description

 $template < int\ Ndim > \\ struct\ prior_hessian::detail::dist_adaptor_traits < Truncated Multivariate Normal Dist < Ndim > > \\$

Definition at line 40 of file TruncatedMultivariateNormalDist.h.

- 7.30.2 Member Typedef Documentation
- 7.30.2.1 template<int Ndim> using prior_hessian::detail::dist_adaptor_traits< TruncatedMultivariateNormalDist< Ndim> >::bounds_adapted_dist = TruncatedMultivariateNormalDist<Ndim>

Definition at line 42 of file TruncatedMultivariateNormalDist.h.

7.30.3 Member Data Documentation

Definition at line 43 of file TruncatedMultivariateNormalDist.h.

The documentation for this struct was generated from the following file:

· TruncatedMultivariateNormalDist.h

7.31 prior_hessian::detail::dist_adaptor_traits < TruncatedNormalDist > Struct Template Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
TruncatedNormalDist.h>

Public Types

using bounds adapted dist = TruncatedNormalDist

Static Public Attributes

static constexpr bool adaptable bounds = true

7.31.1 Detailed Description

 ${\it template} <>$

struct prior_hessian::detail::dist_adaptor_traits< TruncatedNormalDist >

Definition at line 37 of file TruncatedNormalDist.h.

7.31.2 Member Typedef Documentation

7.31.2.1 using prior_hessian::detail::dist_adaptor_traits < TruncatedNormalDist >::bounds_adapted_dist = TruncatedNormalDist

Definition at line 39 of file TruncatedNormalDist.h.

7	.31.	3	Memi	her	Data	Do	cume	ntation

7.31.3.1 constexpr bool prior_hessian::detail::dist_adaptor_traits< TruncatedNormalDist >::adaptable_bounds = true [static]

Definition at line 40 of file TruncatedNormalDist.h.

The documentation for this struct was generated from the following file:

- · TruncatedNormalDist.h
- 7.32 prior_hessian::detail::dist_adaptor_traits < TruncatedParetoDist > Struct Template Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
TruncatedParetoDist.h>

Public Types

using bounds_adapted_dist = TruncatedParetoDist

Static Public Attributes

- static constexpr bool adaptable bounds = true
- 7.32.1 Detailed Description

template<>

struct prior_hessian::detail::dist_adaptor_traits < TruncatedParetoDist >

Definition at line 36 of file TruncatedParetoDist.h.

- 7.32.2 Member Typedef Documentation
- 7.32.2.1 using prior_hessian::detail::dist_adaptor_traits< TruncatedParetoDist >::bounds_adapted_dist = TruncatedParetoDist

Definition at line 38 of file TruncatedParetoDist.h.

7.32.3 Member Data Documentation

7.32.3.1 constexpr bool prior_hessian::detail::dist_adaptor_traits< TruncatedParetoDist >::adaptable_bounds = true [static]

Definition at line 39 of file TruncatedParetoDist.h.

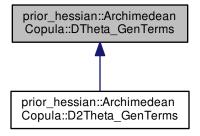
The documentation for this struct was generated from the following file:

· TruncatedParetoDist.h

7.33 prior_hessian::ArchimedeanCopula::DTheta_GenTerms Struct Reference

 $\label{lem:linear_problem} $$ \#include < /home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \hookrightarrow ArchimedeanCopula.h>$

Inheritance diagram for prior_hessian::ArchimedeanCopula::DTheta_GenTerms:



Public Attributes

- double log_dn_gen_t
- double eta_0n_1n_t

7.33.1 Detailed Description

Definition at line 30 of file ArchimedeanCopula.h.

7.33.2 Member Data Documentation

 $7.33.2.1 \quad double\ prior_hessian:: Archimedean Copula:: DTheta_Gen Terms:: eta_0n_1n_t$

Definition at line 32 of file ArchimedeanCopula.h.

 $7.33.2.2 \quad double \ prior_hessian:: Archimedean Copula:: DTheta_GenTerms:: log_dn_gen_t$

Definition at line 31 of file ArchimedeanCopula.h.

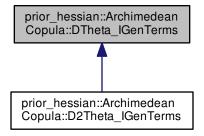
The documentation for this struct was generated from the following file:

· ArchimedeanCopula.h

7.34 prior_hessian::ArchimedeanCopula::DTheta_IGenTerms Struct Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
ArchimedeanCopula.h>

Inheritance diagram for prior hessian::ArchimedeanCopula::DTheta IGenTerms:



Public Attributes

- double sum_log_d1_igen_u = 0
- double sum_d10_igen_u = 0
- double sum ieta 01 11 u = 0

7.34.1 Detailed Description

Definition at line 38 of file ArchimedeanCopula.h.

7.34.2 Member Data Documentation

7.34.2.1 double prior_hessian::ArchimedeanCopula::DTheta_IGenTerms::sum_d10_igen_u = 0

Definition at line 40 of file ArchimedeanCopula.h.

7.34.2.2 double prior_hessian::ArchimedeanCopula::DTheta_IGenTerms::sum_ieta_01_11_u = 0

Definition at line 41 of file ArchimedeanCopula.h.

7.34.2.3 double prior_hessian::ArchimedeanCopula::DTheta_IGenTerms::sum_log_d1_igen_u = 0

Definition at line 39 of file ArchimedeanCopula.h.

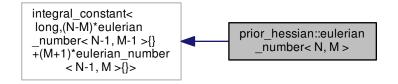
The documentation for this struct was generated from the following file:

· ArchimedeanCopula.h

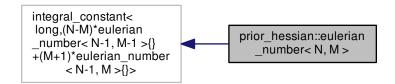
7.35 prior_hessian::eulerian_number < N, M > Struct Template Reference

 $\label{lem:linear_polynomial} $$\#include < /home/travis/build/markjolah/PriorHessian/include/PriorHessian/$$$ EulerianPolynomial.h>$

Inheritance diagram for prior hessian::eulerian number < N, M >:



Collaboration diagram for prior_hessian::eulerian_number < N, M >:



7.35.1 Detailed Description

 $\label{eq:long_N_long_M} $$ \operatorname{template} < \operatorname{long} N, \operatorname{long} M > $$ \operatorname{struct\ prior_hessian::eulerian_number} < N, M > $$$

Definition at line 17 of file EulerianPolynomial.h.

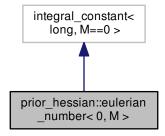
The documentation for this struct was generated from the following file:

• EulerianPolynomial.h

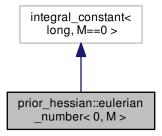
7.36 prior_hessian::eulerian_number < 0, M > Struct Template Reference

 $\label{lem:linear_polynomial} \begin{tabular}{l} \#include < /home/travis/build/markjolah/PriorHessian/include/PriorHessian/ $\longleftrightarrow $$EulerianPolynomial.h>$$$

Inheritance diagram for prior_hessian::eulerian_number< 0, M >:



Collaboration diagram for prior_hessian::eulerian_number< 0, M >:



7.36.1 Detailed Description

```
template < long M > struct prior_hessian::eulerian_number < 0, M >
```

Definition at line 20 of file EulerianPolynomial.h.

The documentation for this struct was generated from the following file:

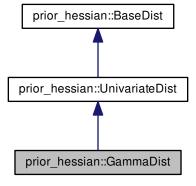
• EulerianPolynomial.h

7.37 prior_hessian::GammaDist Class Reference

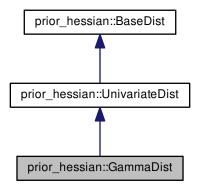
Single parameter beta distribution where = , leading to symmetric bounded distribution.

 $\label{lem:linear} \verb|#include| </home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \\ \leftarrow \\ \verb|GammaDist.h|> \\$

Inheritance diagram for prior_hessian::GammaDist:



Collaboration diagram for prior_hessian::GammaDist:



Public Types

using NparamsVecT = arma::Col< double >::fixed< _num_params >

Public Member Functions

- GammaDist (double scale, double shape)
- GammaDist ()
- template < class Vec , meta::ConstructableIfNotSelfT < Vec, GammaDist > = true > GammaDist (const Vec ¶ms)
- double get_param (int idx) const
- void set_param (int idx, double val)
- NparamsVecT params () const
- template<class Vec >

void set_params (const Vec &p)

- void set params (double scale, double shape)
- bool operator== (const GammaDist &o) const
- bool operator!= (const GammaDist &o) const
- double scale () const
- double shape () const
- void set_scale (double val)
- void set shape (double val)
- double mean () const
- double median () const
- double cdf (double x) const
- double icdf (double u) const
- double pdf (double x) const
- double IIh (double x) const
- double rllh (double x) const

- double grad (double x) const
- double grad2 (double x) const
- void grad_grad2_accumulate (double x, double &g, double &g2) const
- template < class RngT >
 double sample (RngT &rng) const
- template < class lterT > void set_params_iter (IterT ¶ms)

Static Public Member Functions

- static constexpr ldxT num_params ()
- static constexpr double lbound ()
- static constexpr double ubound ()
- static bool in bounds (double u)
- static const StringVecT & param names ()
- static const NparamsVecT & param Ibound ()
- static const NparamsVecT & param_ubound ()
- static bool check_params (double shape, double scale)
- template < class Vec >
 static bool check_params (const Vec ¶ms)
- template < class lterT >
 static bool check_params_iter (IterT ¶ms)
- static constexpr ldxT num_dim ()

Static Protected Member Functions

static void check_bounds (double lbound, double ubound)

7.37.1 Detailed Description

Single parameter beta distribution where = , leading to symmetric bounded distribution.

Definition at line 22 of file GammaDist.h.

7.37.2 Member Typedef Documentation

7.37.2.1 using prior_hessian::GammaDist::NparamsVecT = arma::Col < double >::fixed <_num_params >

Definition at line 26 of file GammaDist.h.

7.37.3 Constructor & Destructor Documentation

7.37.3.1 prior_hessian::GammaDist::GammaDist (double scale, double shape)

Definition at line 25 of file GammaDist.cpp.

7.37.3.2 prior_hessian::GammaDist::GammaDist() [inline]

Definition at line 43 of file GammaDist.h.

Referenced by param_ubound().

Here is the caller graph for this function:

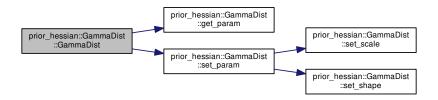


7.37.3.3 template < class Vec , meta::ConstructablelfNotSelfT < Vec, GammaDist > = true > prior_hessian::GammaDist::GammaDist (const Vec & params) [inline], [explicit]

Definition at line 45 of file GammaDist.h.

References get param(), and set param().

Here is the call graph for this function:



- 7.37.4 Member Function Documentation
- 7.37.4.1 double prior_hessian::GammaDist::cdf (double x) const

Definition at line 53 of file GammaDist.cpp.

Referenced by median().

Here is the caller graph for this function:



7.37.4.2 void prior_hessian::UnivariateDist::check_bounds (double *lbound***, double** *ubound* **)** [static], [protected], [inherited]

Definition at line 22 of file UnivariateDist.cpp.

Referenced by prior_hessian::UnivariateDist::UnivariateDist().

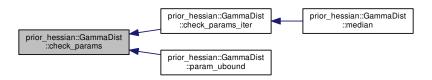
Here is the caller graph for this function:



7.37.4.3 bool prior_hessian::GammaDist::check_params (double shape, double scale) [inline], [static]

Definition at line 107 of file GammaDist.h.

Referenced by check_params_iter(), and param_ubound().



7.37.4.4 template < class Vec > bool prior_hessian::GammaDist::check_params (const Vec & params) [static]

Definition at line 113 of file GammaDist.h.

References params().

Here is the call graph for this function:



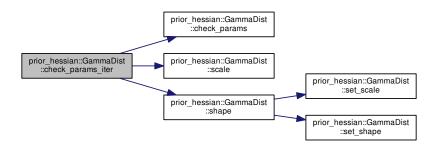
7.37.4.5 template < class IterT > bool prior_hessian::GammaDist::check_params_iter (IterT & params) [static]

Definition at line 183 of file GammaDist.h.

References check_params(), scale(), and shape().

Referenced by median().

Here is the call graph for this function:





7.37.4.6 double prior_hessian::GammaDist::get_param (int idx) const [inline]

Definition at line 119 of file GammaDist.h.

Referenced by GammaDist().

Here is the caller graph for this function:



7.37.4.7 double prior_hessian::GammaDist::grad (double x) const [inline]

Definition at line 155 of file GammaDist.h.

Referenced by median().

Here is the caller graph for this function:



7.37.4.8 double prior_hessian::GammaDist::grad2 (double x) const [inline]

Definition at line 161 of file GammaDist.h.

Referenced by median().



7.37.4.9 void prior_hessian::GammaDist::grad_grad2_accumulate(double x, double & g, double & g2) const [inline]

Definition at line 167 of file GammaDist.h.

Referenced by median().

Here is the caller graph for this function:



7.37.4.10 double prior_hessian::GammaDist::icdf (double u) const

Definition at line 58 of file GammaDist.cpp.

Referenced by median().

Here is the caller graph for this function:

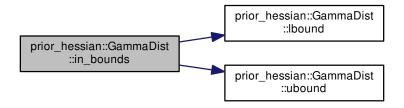


7.37.4.11 static bool prior_hessian::GammaDist::in_bounds (double *u*) [inline], [static]

Definition at line 32 of file GammaDist.h.

References Ibound(), and ubound().

Here is the call graph for this function:



7.37.4.12 static constexpr double prior_hessian::GammaDist::lbound() [inline], [static]

Definition at line 30 of file GammaDist.h.

Referenced by in_bounds().

Here is the caller graph for this function:



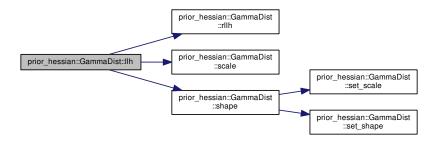
7.37.4.13 double prior_hessian::GammaDist::Ilh (double x) const

Definition at line 72 of file GammaDist.cpp.

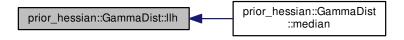
References rllh(), scale(), and shape().

Referenced by median().

Here is the call graph for this function:



Here is the caller graph for this function:



7.37.4.14 double prior_hessian::GammaDist::mean() const [inline]

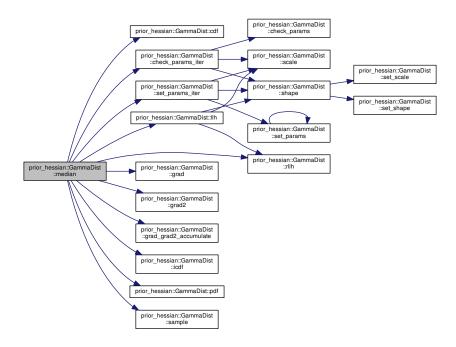
Definition at line 61 of file GammaDist.h.

7.37.4.15 double prior_hessian::GammaDist::median () const [inline]

Definition at line 62 of file GammaDist.h.

References cdf(), check_params_iter(), grad(), grad2(), grad2(), grad2_accumulate(), icdf(), llh(), pdf(), rllh(), sample(), and set_params_iter().

Here is the call graph for this function:



7.37.4.16 static constexpr ldxT prior_hessian::UnivariateDist::num_dim() [inline], [static], [inherited]

Definition at line 17 of file UnivariateDist.h.

 $\textbf{7.37.4.17} \quad \textbf{static constexpr ldxT prior_hessian::} \textbf{GammaDist::num_params ()} \quad \texttt{[inline], [static]}$

Definition at line 29 of file GammaDist.h.

7.37.4.18 bool prior_hessian::GammaDist::operator!= (const GammaDist & o) const [inline]

Definition at line 54 of file GammaDist.h.

References operator==().



7.37.4.19 bool prior_hessian::GammaDist::operator== (const GammaDist & o) const [inline]

Definition at line 53 of file GammaDist.h.

Referenced by operator!=().

Here is the caller graph for this function:



7.37.4.20 static const NparamsVecT& prior_hessian::GammaDist::param_lbound() [inline], [static]

Definition at line 35 of file GammaDist.h.

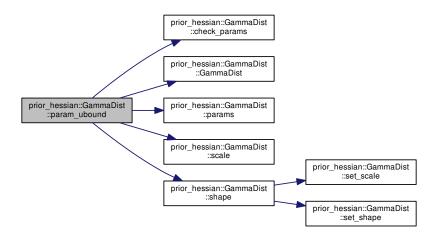
7.37.4.21 static const StringVecT& prior_hessian::GammaDist::param_names() [inline], [static]

Definition at line 34 of file GammaDist.h.

7.37.4.22 static const NparamsVecT& prior_hessian::GammaDist::param_ubound() [inline], [static]

Definition at line 36 of file GammaDist.h.

References check_params(), GammaDist(), params(), scale(), and shape().

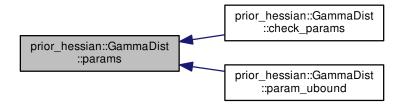


7.37.4.23 NparamsVecT prior_hessian::GammaDist::params() const [inline]

Definition at line 49 of file GammaDist.h.

Referenced by check_params(), and param_ubound().

Here is the caller graph for this function:



7.37.4.24 double prior_hessian::GammaDist::pdf (double x) const

Definition at line 65 of file GammaDist.cpp.

Referenced by median().

Here is the caller graph for this function:



7.37.4.25 double prior_hessian::GammaDist::rllh (double x) const [inline]

Definition at line 149 of file GammaDist.h.

Referenced by Ilh(), and median().



7.37.4.26 template < class RngT > double prior_hessian::GammaDist::sample (RngT & rng) const

Definition at line 175 of file GammaDist.h.

Referenced by median().

Here is the caller graph for this function:

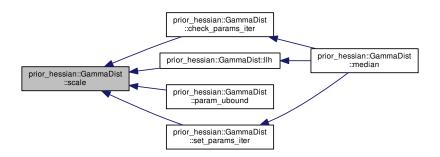


7.37.4.27 double prior_hessian::GammaDist::scale () const [inline]

Definition at line 56 of file GammaDist.h.

Referenced by check_params_iter(), Ilh(), param_ubound(), and set_params_iter().

Here is the caller graph for this function:



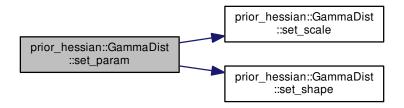
7.37.4.28 void prior_hessian::GammaDist::set_param (int idx, double val) [inline]

Definition at line 133 of file GammaDist.h.

References set_scale(), and set_shape().

Referenced by GammaDist().

Here is the call graph for this function:



Here is the caller graph for this function:

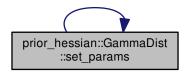


7.37.4.29 template < class Vec > void prior_hessian::GammaDist::set_params (const Vec & p) [inline]

Definition at line 51 of file GammaDist.h.

References set_params().

Referenced by set_params(), and set_params_iter().



Here is the caller graph for this function:



7.37.4.30 void prior_hessian::GammaDist::set_params (double scale, double shape)

Definition at line 46 of file GammaDist.cpp.

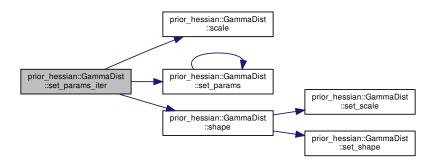
7.37.4.31 template < class IterT > void prior_hessian::GammaDist::set_params_iter (IterT & params)

Definition at line 191 of file GammaDist.h.

References scale(), set_params(), and shape().

Referenced by median().

Here is the call graph for this function:



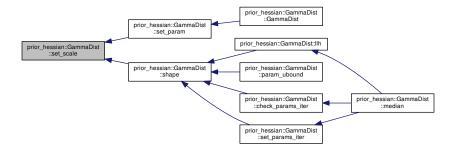


7.37.4.32 void prior_hessian::GammaDist::set_scale (double val)

Definition at line 34 of file GammaDist.cpp.

Referenced by set_param(), and shape().

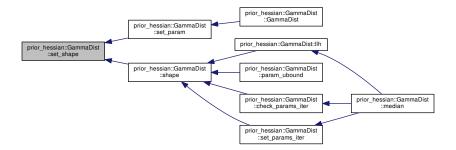
Here is the caller graph for this function:



7.37.4.33 void prior_hessian::GammaDist::set_shape (double val)

Definition at line 40 of file GammaDist.cpp.

Referenced by set_param(), and shape().



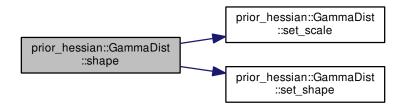
7.37.4.34 double prior_hessian::GammaDist::shape() const [inline]

Definition at line 57 of file GammaDist.h.

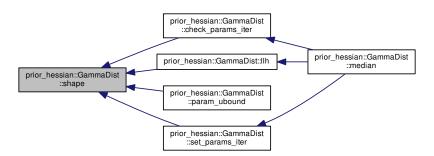
References set_scale(), and set_shape().

Referenced by check_params_iter(), Ilh(), param_ubound(), and set_params_iter().

Here is the call graph for this function:



Here is the caller graph for this function:



7.37.4.35 static constexpr double prior_hessian::GammaDist::ubound() [inline], [static]

Definition at line 31 of file GammaDist.h.

Referenced by in bounds().

Here is the caller graph for this function:



The documentation for this class was generated from the following files:

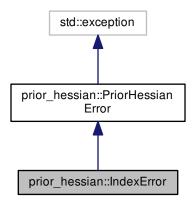
- · GammaDist.h
- GammaDist.cpp

7.38 prior_hessian::IndexError Struct Reference

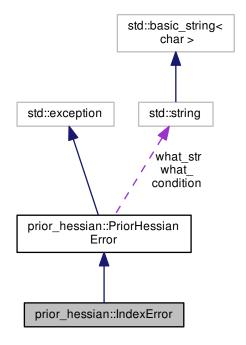
Indicates a index access was out of bounds.

 $\label{lem:linear_problem} $$\#include < /home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \leftrightarrow PriorHessianError. h>$$

Inheritance diagram for prior_hessian::IndexError:



Collaboration diagram for prior_hessian::IndexError:



Public Member Functions

- IndexError (std::string message)
- const char * what () const noexceptoverride

Protected Attributes

- std::string condition
- · std::string what_str
- std::string what_

7.38.1 Detailed Description

Indicates a index access was out of bounds.

Definition at line 65 of file PriorHessianError.h.

```
7.38.2 Constructor & Destructor Documentation
7.38.2.1 prior_hessian::IndexError::IndexError ( std::string message ) [inline]
Definition at line 67 of file PriorHessianError.h.
7.38.3 Member Function Documentation
7.38.3.1 const char* prior_hessian::PriorHessianError::what ( ) const [inline], [override], [noexcept],
         [inherited]
Definition at line 56 of file PriorHessianError.h.
7.38.4 Member Data Documentation
7.38.4.1 std::string prior_hessian::PriorHessianError::condition [protected], [inherited]
Definition at line 46 of file PriorHessianError.h.
7.38.4.2 std::string prior_hessian::PriorHessianError::what [protected], [inherited]
Definition at line 48 of file PriorHessianError.h.
7.38.4.3 std::string prior_hessian::PriorHessianError::what_str [protected], [inherited]
Definition at line 47 of file PriorHessianError.h.
```

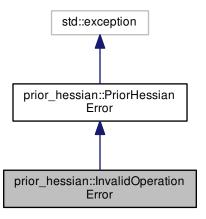
PriorHessianError.h

The documentation for this struct was generated from the following file:

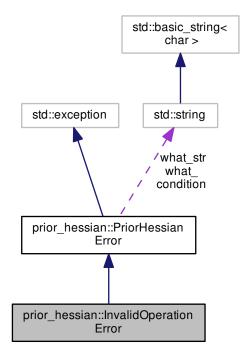


 $\label{lem:linear_problem} $$\#include < /home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \leftrightarrow PriorHessianError. h>$$

Inheritance diagram for prior_hessian::InvalidOperationError:



Collaboration diagram for prior_hessian::InvalidOperationError:



Public Member Functions

- InvalidOperationError (std::string message)
- const char * what () const noexceptoverride

Protected Attributes

- std::string condition
- std::string what str
- std::string what_

7.39.1 Detailed Description

Definition at line 70 of file PriorHessianError.h.

7.39.2 Constructor & Destructor Documentation

7.39.2.1 prior_hessian::InvalidOperationError::InvalidOperationError (std::string message) [inline]

Definition at line 72 of file PriorHessianError.h.

```
7.39.3 Member Function Documentation
```

```
7.39.3.1 const char* prior_hessian::PriorHessianError::what( ) const [inline], [override], [noexcept], [inherited]
```

Definition at line 56 of file PriorHessianError.h.

7.39.4 Member Data Documentation

```
7.39.4.1 std::string prior_hessian::PriorHessianError::condition [protected], [inherited]
```

Definition at line 46 of file PriorHessianError.h.

```
7.39.4.2 std::string prior_hessian::PriorHessianError::what_ [protected], [inherited]
```

Definition at line 48 of file PriorHessianError.h.

```
7.39.4.3 std::string prior_hessian::PriorHessianError::what_str [protected], [inherited]
```

Definition at line 47 of file PriorHessianError.h.

The documentation for this struct was generated from the following file:

· PriorHessianError.h

7.40 prior_hessian::meta::is_copula < T, U > Class Template Reference

```
\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \end{tabular} Meta.h>
```

Static Public Attributes

• static constexpr bool value = decltype(is_copula::test(std::declval<U>()))::value

7.40.1 Detailed Description

```
template< template< int > class, class... > class T, typename U> class prior_hessian::meta::is_copula< T, U >
```

Definition at line 102 of file Meta.h.

7.40.2 Member Data Documentation

7.40.2.1 template< template< int > class, class... > class T, typename U > constexpr bool prior_hessian::meta::is_copula< T, U >::value = decltype(is_copula::test(std::declval<U>()))::value [static]

Definition at line 107 of file Meta.h.

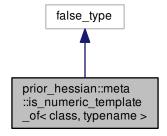
The documentation for this class was generated from the following file:

· Meta.h

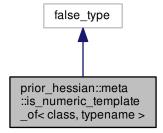
7.41 prior_hessian::meta::is_numeric_template_of< class, typename > Struct Template Reference

 $\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \end{tabular}$ Meta.h>

Inheritance diagram for prior_hessian::meta::is_numeric_template_of< class, typename >:



Collaboration diagram for prior_hessian::meta::is_numeric_template_of< class, typename >:



7.41.1 Detailed Description

 $\label{template} $$ \end{template} < int... > class, typename > $$ struct prior_hessian::meta::is_numeric_template_of < class, typename > $$ \end{template} $$$

Definition at line 86 of file Meta.h.

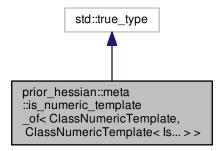
The documentation for this struct was generated from the following file:

· Meta.h

7.42 prior_hessian::meta::is_numeric_template_of< ClassNumericTemplate, ClassNumericTemplate< ls... > Struct Template Reference

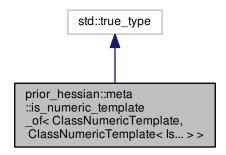
 $\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \end{tabular}$ Meta.h>

 $\label{lem:linear} Inheritance \ diagram \ for \ prior_hessian::meta::is_numeric_template_of< \ ClassNumericTemplate, \ ClassNumeric\leftarrow_Template< ls...>>:$



Collaboration diagram for prior hessian::meta::is numeric template of < ClassNumericTemplate, ClassNumeric ←

Template < Is... > >:



7.42.1 Detailed Description

 $template < template < int... > class ClassNumericTemplate, int... \ ls > struct prior_hessian::meta::is_numeric_template_of < ClassNumericTemplate, ClassNumericTemplate < ls... > > struct prior_hessian::meta::is_numeric_template < ls... > > struct prior_hessian::meta::hessian::hessian::meta::hessian:$

Definition at line 89 of file Meta.h.

The documentation for this struct was generated from the following file:

· Meta.h

7.43 prior_hessian::meta::is_subclass_of_numeric_template < T, U > Class Template Reference

 $\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \end{tabular}$ Meta.h>

Static Public Attributes

• static constexpr bool value = decltype(is subclass of numeric template::test(std::declval<U>()))::value

7.43.1 Detailed Description

 $\label{template} $$ \ensuremath{\sf template}$ < $\inf...>$ \ensuremath{\sf class}$ T, typename U> $$ \ensuremath{\sf class}$ prior_hessian::meta::is_subclass_of_numeric_template< T, U> $$ \ensuremath{\sf template}$ < T$

Definition at line 92 of file Meta.h.

- 7.43.2 Member Data Documentation
- 7.43.2.1 template < int... > class T, typename U> constexpr bool prior_hessian::meta::is_subclass_of_ \leftarrow numeric_template < T, U >::value = decltype(is_subclass_of_numeric_template::test(std::declval < U>()))::value [static]

Definition at line 97 of file Meta.h.

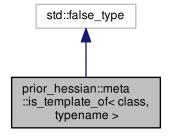
The documentation for this class was generated from the following file:

· Meta.h

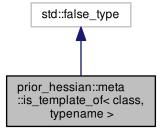
7.44 prior_hessian::meta::is_template_of< class, typename > Struct Template Reference

 $\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \end{tabular}$ Meta.h>

Inheritance diagram for prior_hessian::meta::is_template_of< class, typename >:



 $Collaboration\ diagram\ for\ prior_hessian::meta:: is_template_of < class,\ typename >:$



7.44.1 Detailed Description

template<template< typename... > class, typename> struct prior_hessian::meta::is_template_of< class, typename >

Definition at line 79 of file Meta.h.

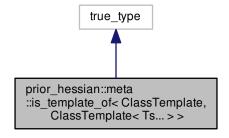
The documentation for this struct was generated from the following file:

· Meta.h

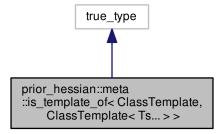
7.45 prior_hessian::meta::is_template_of< ClassTemplate, ClassTemplate< Ts... >> Struct Template Reference

 $\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} & Meta.h> \end{tabular}$

Inheritance diagram for prior_hessian::meta::is_template_of< ClassTemplate, ClassTemplate< Ts... >>:



Collaboration diagram for prior_hessian::meta::is_template_of< ClassTemplate, ClassTemplate< Ts... >>:



7.45.1 Detailed Description

 $template < template < typename... > class ClassTemplate, typename... Ts > struct prior_hessian::meta::is_template_of < ClassTemplate, ClassTemplate < Ts... > >$

Definition at line 82 of file Meta.h.

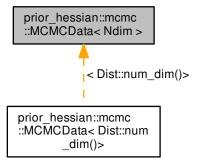
The documentation for this struct was generated from the following file:

· Meta.h

7.46 prior_hessian::mcmc::MCMCData < Ndim > Class Template Reference

 $\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \\ TruncatedMultivariateDist.h> \end{tabular}$

Inheritance diagram for prior_hessian::mcmc::MCMCData < Ndim >:



Public Types

• using NdimVecT = arma::Col< double >::fixed< Ndim >

Public Member Functions

- MCMCData ()
- MCMCData (const MCMCData < Ndim > &o)
- MCMCData < Ndim > & operator= (const MCMCData < Ndim > &o)

Public	Attributes
---------------	-------------------

- NdimVecT sample
- double rllh
- int nsample =0
- std::mutex mutex
- 7.46.1 Detailed Description

```
template<int Ndim> class prior_hessian::mcmc::MCMCData< Ndim >
```

Definition at line 22 of file TruncatedMultivariateDist.h.

- 7.46.2 Member Typedef Documentation
- 7.46.2.1 template<int Ndim> using prior_hessian::mcmc::MCMCData< Ndim>::NdimVecT = arma::Col<double>::fixed<Ndim>

Definition at line 24 of file TruncatedMultivariateDist.h.

- 7.46.3 Constructor & Destructor Documentation
- 7.46.3.1 template < int Ndim > prior_hessian::mcmc::MCMCData < Ndim >::MCMCData () [inline]

Definition at line 25 of file TruncatedMultivariateDist.h.

7.46.3.2 template<int Ndim> prior_hessian::mcmc::MCMCData< Ndim>::MCMCData(const MCMCData< Ndim > & o) [inline]

Definition at line 26 of file TruncatedMultivariateDist.h.

- 7.46.4 Member Function Documentation
- 7.46.4.1 template < int Ndim> MCMCData < Ndim> & o) [inline]

Definition at line 37 of file TruncatedMultivariateDist.h.

7.46.5 Member Data Documentation

7.46.5.1 template < int Ndim > std::mutex prior hessian::mcmc::MCMCData < Ndim > ::mutex [mutable]

Definition at line 51 of file TruncatedMultivariateDist.h.

Referenced by prior_hessian::mcmc::MCMCData< Dist::num_dim()>::MCMCData(), and prior_hessian::mcmc::MC← MCData< Dist::num_dim()>::operator=().

7.46.5.2 template < int Ndim > ::nsample = 0

Definition at line 50 of file TruncatedMultivariateDist.h.

Referenced by prior_hessian::mcmc::MCMCData< Dist::num_dim()>::MCMCData(), and prior_hessian::mcmc::MC← MCData< Dist::num_dim()>::operator=().

7.46.5.3 template < int Ndim > double prior_hessian::mcmc::MCMCData < Ndim >::rllh

Definition at line 49 of file TruncatedMultivariateDist.h.

Referenced by prior_hessian::mcmc::MCMCData< Dist::num_dim()>::MCMCData(), prior_hessian::mcmc::MCMC← Data< Dist::num_dim()>::operator=(), and prior_hessian::TruncatedMultivariateDist< Dist >::sample().

7.46.5.4 template < int Ndim > Ndim VecT prior_hessian::mcmc::MCMCData < Ndim >::sample

Definition at line 48 of file TruncatedMultivariateDist.h.

Referenced by prior_hessian::mcmc::MCMCData< Dist::num_dim()>::MCMCData(), prior_hessian::Truncated
MultivariateDist< Dist >::mean(), prior_hessian::mcmc::MCMCData< Dist::num_dim()>::operator=(), and prior_
hessian::TruncatedMultivariateDist< Dist >::sample().

The documentation for this class was generated from the following file:

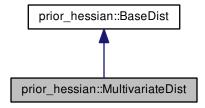
· TruncatedMultivariateDist.h

7.47 prior_hessian::MultivariateDist Class Reference

Inheritance diagram for prior hessian::MultivariateDist:



Collaboration diagram for prior_hessian::MultivariateDist:



Public Member Functions

• MultivariateDist ()

Static Protected Member Functions

 template < class Vec > static void check_bounds (const Vec & lbound, const Vec & ubound)

7.47.1 Detailed Description

Definition at line 15 of file MultivariateDist.h.

7.47.2 Constructor & Destructor Documentation

7.47.2.1 prior_hessian::MultivariateDist::MultivariateDist() [inline]

Definition at line 18 of file MultivariateDist.h.

7.47.3 Member Function Documentation

7.47.3.1 template < class Vec > static void prior_hessian::MultivariateDist::check_bounds (const Vec & *lbound*, const Vec & *ubound*) [inline], [static], [protected]

Definition at line 57 of file MultivariateDist.h.

The documentation for this class was generated from the following file:

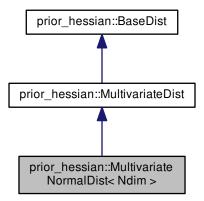
MultivariateDist.h

7.48 prior_hessian::MultivariateNormalDist< Ndim > Class Template Reference

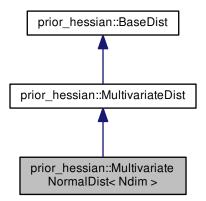
Multivariate Normal distribution.

 $\label{lem:linear_problem} $$\#include < /home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \leftrightarrow MultivariateNormalDist.h>$$$

Inheritance diagram for prior_hessian::MultivariateNormalDist< Ndim >:



Collaboration diagram for prior_hessian::MultivariateNormalDist< Ndim >:



Public Types

```
    using NdimVecT = arma::Col< double >::fixed< Ndim >
```

- using NdimMatT = arma::Mat< double >::fixed< Ndim, Ndim >
- using NparamsVecT = arma::Col< double >::fixed< _num_params >

Public Member Functions

- MultivariateNormalDist ()
- template<class Vec , class Mat >

MultivariateNormalDist (Vec &&mu, Mat &&sigma)

- const NdimVecT & mu () const
- const NdimMatT & sigma () const
- const NdimMatT & sigma inv () const
- template<class Vec >

void set_mu (Vec &&val)

template<class Mat >

void set sigma (Mat &&val)

- bool operator== (const MultivariateNormalDist < Ndim > &o) const
- bool operator!= (const MultivariateNormalDist< Ndim > &o) const
- double get_param (int idx) const
- NparamsVecT params () const
- template < class Vec >

void set params (const Vec &p)

• template<class Vec , class Mat >

void set_params (Vec &&mu, Mat &&sigma)

- NdimVecT mean () const
- NdimVecT mode () const
- template<class Vec >

double cdf (Vec x) const

 $\bullet \;\; {\sf template}{<} {\sf class} \; {\sf Vec} >$

double pdf (const Vec &x) const

template<class Vec >

double IIh (const Vec &x) const

template<class Vec >

double rllh (const Vec &x) const

template<class Vec >

NdimVecT grad (const Vec &x) const

template<class Vec >

NdimVecT grad2 (const Vec &x) const

template<class Vec >

NdimMatT hess (const Vec &x) const

• template<class Vec , class Vec2 >

void grad_grad2_accumulate (const Vec &x, Vec2 &g, Vec2 &g2) const

• template<class Vec , class Vec2 , class Mat >

void grad_hess_accumulate (const Vec &x, Vec2 &g, Mat &hess) const

template<class RngT >

NdimVecT sample (RngT &rng) const

template<class IterT >

void append_params (IterT ¶ms) const

template<class IterT >

void set params iter (IterT ¶ms)

template<>

double cdf (Vec x) const

Static Public Member Functions

- static constexpr ldxT num params ()
- static constexpr ldxT num_dim ()
- static const NdimVecT & Ibound ()
- static const NdimVecT & ubound ()
- template<class Vec >
 - static bool in_bounds (const Vec &u)
- static const StringVecT & param_names ()
- static const NparamsVecT & param Ibound ()
- static const NparamsVecT & param ubound ()
- template<class Vec >
 - static bool check_mu (const Vec &mu)
- template<class Mat >
 - static bool check_sigma (const Mat &sigma)
- template < class Vec , class Mat >
- static bool check_params (const Vec &mu, const Mat &sigma)
- template<class Vec >
- static bool check_params (const Vec ¶ms)
- $\bullet \;\; {\sf template}{<} {\sf class} \; {\sf lterT} >$
 - static bool check_params_iter (IterT ¶ms)

Static Protected Member Functions

template < class Vec >
 static void check_bounds (const Vec & lbound, const Vec & ubound)

7.48.1 Detailed Description

template<int Ndim> class prior hessian::MultivariateNormalDist< Ndim >

Multivariate Normal distribution.

Parameters

Ndim	Number of dimensions >=2

Definition at line 20 of file MultivariateNormalDist.h.

7.48.2 Member Typedef Documentation

7.48.2.1 template<int Ndim> using prior_hessian::MultivariateNormalDist< Ndim>::NdimMatT = arma::Mat<double>::fixed<Ndim,Ndim>

Definition at line 26 of file MultivariateNormalDist.h.

7.48.2.2 template < int Ndim > using prior_hessian::MultivariateNormalDist < Ndim >::NdimVecT = arma::Col < double >::fixed < Ndim >

Definition at line 25 of file MultivariateNormalDist.h.

7.48.2.3 template<int Ndim> using prior_hessian::MultivariateNormalDist< Ndim>::NparamsVecT = arma::Col<double>::fixed<_num_params>

Definition at line 27 of file MultivariateNormalDist.h.

7.48.3 Constructor & Destructor Documentation

7.48.3.1 template<int Ndim> prior_hessian::MultivariateNormalDist< Ndim>::MultivariateNormalDist()

Definition at line 174 of file MultivariateNormalDist.h.

Referenced by prior hessian::MultivariateNormalDist< Ndim >::in bounds().

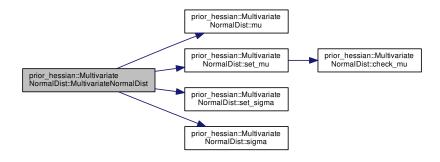
Here is the caller graph for this function:



7.48.3.2 template<int Ndim> template<class Vec , class Mat > prior_hessian::MultivariateNormalDist< Ndim >::MultivariateNormalDist (Vec && mu, Mat && sigma)

Definition at line 187 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >:::mu(), prior_hessian::MultivariateNormalDist< Ndim $>::set_mu()$, prior_hessian::MultivariateNormalDist< Ndim $>::set_sigma()$, and prior_hessian::MultivariateNormalDist< Ndim >::sigma().

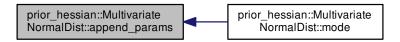


7.48.4 Member Function Documentation

7.48.4.1 template<int Ndim> template<class lterT > void prior_hessian::MultivariateNormalDist< Ndim >::append_params (lterT & params) const

Referenced by prior hessian::MultivariateNormalDist< Ndim >::mode().

Here is the caller graph for this function:



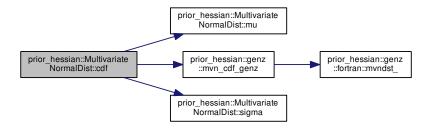
7.48.4.2 template < int Ndim > template < class Vec > double prior_hessian::MultivariateNormalDist < Ndim >::cdf (Vec x) const

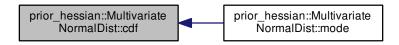
Definition at line 481 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::mu(), prior_hessian::genz::mvn_cdf_genz(), and prior_ hessian::MultivariateNormalDist< Ndim >::sigma().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::mode().

Here is the call graph for this function:



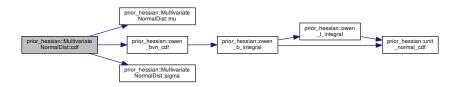


7.48.4.3 template<> double prior_hessian::MultivariateNormalDist< 2 >::cdf (Vec x) const

Definition at line 490 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::mu(), prior_hessian::owen_bvn_cdf(), and prior_ hessian::MultivariateNormalDist< Ndim >::sigma().

Here is the call graph for this function:



7.48.4.4 template < class Vec > static void prior_hessian::MultivariateDist::check_bounds (const Vec & *lbound*, const Vec & *ubound*) [inline], [static], [protected], [inherited]

Definition at line 57 of file MultivariateDist.h.

7.48.4.5 template < int Ndim > template < class Vec > bool prior_hessian::MultivariateNormalDist < Ndim >::check_mu (const Vec & mu) [static]

Definition at line 196 of file MultivariateNormalDist.h.

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::check_params(), prior_hessian::MultivariateNormal ← Dist< Ndim >::in_bounds(), and prior_hessian::MultivariateNormalDist< Ndim >::set_mu().



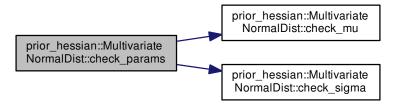
7.48.4.6 template < int Ndim > template < class Vec , class Mat > bool prior_hessian::MultivariateNormalDist < Ndim >::check_params (const Vec & mu, const Mat & sigma) [static]

Definition at line 213 of file MultivariateNormalDist.h.

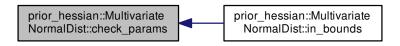
References prior_hessian::MultivariateNormalDist< Ndim >::check_mu(), and prior_hessian::MultivariateNormalDist< Ndim >::check_sigma().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::in_bounds().

Here is the call graph for this function:



Here is the caller graph for this function:

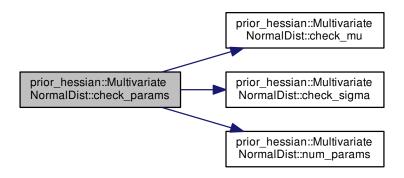


7.48.4.7 template<int Ndim> template<class Vec > bool prior_hessian::MultivariateNormalDist< Ndim>::check_params (const Vec & params) [static]

Definition at line 220 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::check_mu(), prior_hessian::MultivariateNormalDist< Ndim >::check_sigma(), and prior hessian::MultivariateNormalDist< Ndim >::num params().

Here is the call graph for this function:

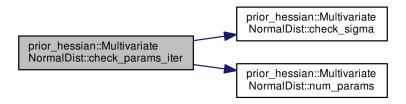


7.48.4.8 template<int Ndim> template<class lterT > bool prior_hessian::MultivariateNormalDist< Ndim >::check_params_iter(|terT & params|) [static]

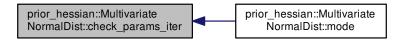
Definition at line 228 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::check_sigma(), and prior_hessian::MultivariateNormal \leftarrow Dist< Ndim >::num_params().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::mode().



Here is the caller graph for this function:

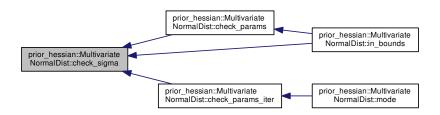


7.48.4.9 template < int Ndim > template < class Mat > bool prior_hessian::MultivariateNormalDist < Ndim >::check_sigma (const Mat & sigma) [static]

Definition at line 203 of file MultivariateNormalDist.h.

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::check_params(), prior_hessian::MultivariateNormal \in Dist< Ndim >::check_params_iter(), and prior_hessian::MultivariateNormalDist< Ndim >::in_bounds().

Here is the caller graph for this function:



7.48.4.10 template<int Ndim> double prior_hessian::MultivariateNormalDist< Ndim>::get_param (int idx) const

Definition at line 441 of file MultivariateNormalDist.h.

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::operator!=().



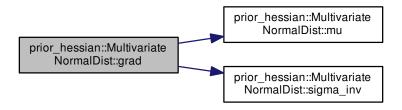
7.48.4.11 template < int Ndim > template < class Vec > MultivariateNormalDist < Ndim >::NdimVecT prior_hessian::MultivariateNormalDist < Ndim >::grad (const Vec & x) const

Definition at line 523 of file MultivariateNormalDist.h.

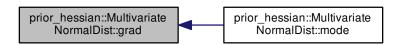
References prior_hessian::MultivariateNormalDist< Ndim >::mu(), and prior_hessian::MultivariateNormalDist< Ndim >::sigma_inv().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::mode().

Here is the call graph for this function:



Here is the caller graph for this function:



7.48.4.12 template<int Ndim> template<class Vec > MultivariateNormalDist< Ndim>::NdimVecT prior_hessian::MultivariateNormalDist< Ndim>::grad2 (const Vec & x) const

Definition at line 531 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::sigma_inv().

Referenced by prior hessian::MultivariateNormalDist< Ndim >::mode().

Here is the call graph for this function:



Here is the caller graph for this function:

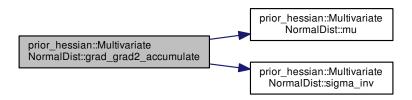


7.48.4.13 template<int Ndim> template<class Vec , class Vec2 > void prior_hessian::MultivariateNormalDist< Ndim >::grad_grad2_accumulate (const Vec & x, Vec2 & g, Vec2 & g2) const

Definition at line 546 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::mu(), and prior_hessian::MultivariateNormalDist< Ndim >::sigma_inv().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::mode().



Here is the caller graph for this function:



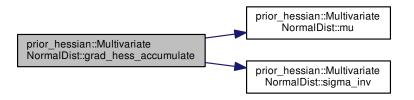
7.48.4.14 template<int Ndim> template<class Vec , class Vec , class Mat > void prior_hessian::MultivariateNormalDist<
Ndim>::grad_hess_accumulate (const Vec & x, Vec2 & g, Mat & hess) const

Definition at line 554 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::mu(), and prior_hessian::MultivariateNormalDist< Ndim >::sigma_inv().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::mode().

Here is the call graph for this function:





7.48.4.15 template<int Ndim> template<class Vec > MultivariateNormalDist< Ndim>::NdimMatT prior_hessian::MultivariateNormalDist< Ndim>::hess (const Vec & x) const

Definition at line 539 of file MultivariateNormalDist.h.

References prior hessian::MultivariateNormalDist< Ndim >::sigma inv().

Referenced by prior hessian::MultivariateNormalDist< Ndim >::mode().

Here is the call graph for this function:



Here is the caller graph for this function:

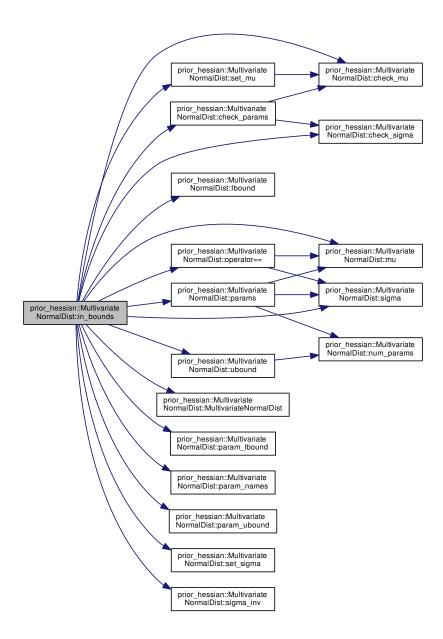


7.48.4.16 template < int Ndim > template < class Vec > static bool prior_hessian::MultivariateNormalDist < Ndim >::in_bounds (const Vec & u) [inline], [static]

Definition at line 34 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::check_mu(), prior_hessian::MultivariateNormalCist< Ndim >::check_sigma(), prior_hessian:: \leftarrow Dist< Ndim >::check_params(), prior_hessian::MultivariateNormalDist< Ndim >::check_sigma(), prior_hessian:: \leftarrow MultivariateNormalDist< Ndim >::dhessian::MultivariateNormalDist< Ndim >::mu(), prior_hessian:: \leftarrow ::MultivariateNormalDist< Ndim >::mu(), prior_hessian::MultivariateNormalDist< Ndim > \leftarrow ::operator==(), prior_hessian::MultivariateNormalDist< Ndim >::param_lbound(), prior_hessian::MultivariateNormalCist< Ndim >::param_ubound(), prior_hessian::MultivariateNormalCist< Ndim >::param_ubound(), prior_hessian::MultivariateNormalDist< Ndim >::set_mu(), prior_chessian::MultivariateNormalDist< Ndim >::set_mu(), prior_chessian::MultivariateNormalDist< Ndim >::sigma(), prior_hessian::MultivariateNormalDist< Ndi

Here is the call graph for this function:



7.48.4.17 template<int Ndim> const MultivariateNormalDist< Ndim>::NdimVecT & prior_hessian::Multivariate

NormalDist< Ndim>::lbound() [static]

Definition at line 298 of file MultivariateNormalDist.h.

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::in_bounds(), and prior_hessian::MultivariateNormal \leftarrow Dist< Ndim >::num_dim().

Here is the caller graph for this function:



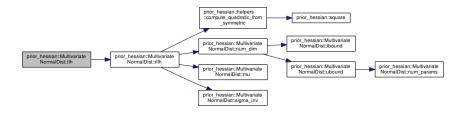
7.48.4.18 template < int Ndim> template < class Vec > double prior_hessian::MultivariateNormalDist< Ndim>::Ilh (const Vec & x) const

Definition at line 507 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::rllh().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::mode(), and prior_hessian::MultivariateNormalDist< Ndim >::pdf().

Here is the call graph for this function:





7.48.4.19 template < int Ndim> NdimVecT prior_hessian::MultivariateNormalDist< Ndim>::mean () const [inline]

Definition at line 73 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::mu().

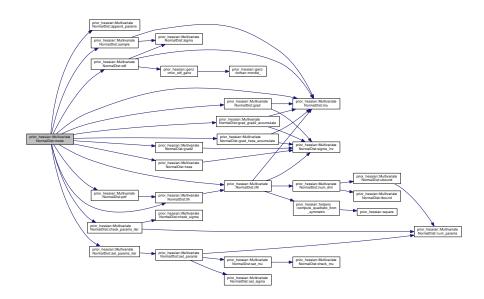
Here is the call graph for this function:



7.48.4.20 template<int Ndim> NdimVecT prior_hessian::MultivariateNormalDist< Ndim>::mode () const [inline]

Definition at line 74 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::append_params(), prior_hessian::MultivariateNormal \leftrightarrow Dist< Ndim >::check_params_iter(), prior_hessian:: \leftrightarrow MultivariateNormalDist< Ndim >::check_params_iter(), prior_hessian:: \leftrightarrow MultivariateNormalDist< Ndim >::grad2(), prior_hessian:: \leftrightarrow MultivariateNormalDist< Ndim >::grad2(), prior_hessian::MultivariateNormalDist< Ndim >::multivariateNormalDist< Ndim >::grad \leftrightarrow Lhess_accumulate(), prior_hessian::MultivariateNormalDist< Ndim >::hess(), prior_hessian::MultivariateNormalDist< Ndim >::pdf(), prior_hessian::MultivariateNormalDist< Ndim >::mu(), prior_hessian::MultivariateNormalDist< Ndim >::pdf(), prior_hessian::MultivariateNormalDist< Ndim >::sample(), and prior_hessian::MultivariateNormalDist< Ndim >::set_params_iter().

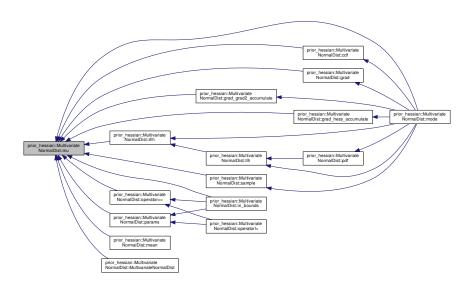


7.48.4.21 template < int Ndim > const MultivariateNormalDist < Ndim >::NdimVecT & prior_hessian::Multivariate ← NormalDist < Ndim >::mu () const

Definition at line 376 of file MultivariateNormalDist.h.

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::cdf(), prior_hessian::MultivariateNormalDist< Ndim >::grad(), prior_hessian::MultivariateNormalDist< Ndim >::grad_grad2_accumulate(), prior_hessian::Multivariate \to NormalDist< Ndim >::grad_hess_accumulate(), prior_hessian::MultivariateNormalDist< Ndim >::in_bounds(), prior_hessian::MultivariateNormalDist< Ndim >::mode(), prior_hessian::MultivariateNormalDist< Ndim >::mode(), prior_hessian::MultivariateNormalDist< Ndim >::operator==(), prior_hessian::MultivariateNormalDist< Ndim >::params(), prior

Here is the caller graph for this function:

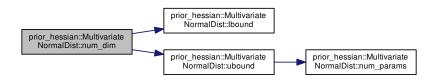


7.48.4.22 template<int Ndim> static constexpr ldxT prior_hessian::MultivariateNormalDist< Ndim>::num_dim() [inline], [static]

Definition at line 30 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::lbound(), and prior_hessian::MultivariateNormalDist< Ndim >::ubound().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::rllh().



Here is the caller graph for this function:



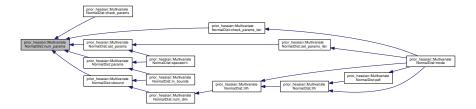
7.48.4.23 template < int Ndim > static constexpr ldxT prior_hessian::MultivariateNormalDist < Ndim >::num_params() [inline], [static]

Definition at line 29 of file MultivariateNormalDist.h.

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::check_params(), prior_hessian::MultivariateNormal Dist< Ndim >::check_params(), prior_hessian::MultivariateNormalDist< Ndim >::params(), prior_hessian::

MultivariateNormalDist< Ndim >::set_params(), and prior_hessian::MultivariateNormalDist< Ndim >::ubound().

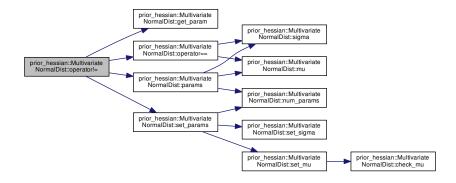
Here is the caller graph for this function:



7.48.4.24 template<int Ndim> bool prior_hessian::MultivariateNormalDist< Ndim>::operator!= (const MultivariateNormalDist< Ndim> & o) const [inline]

Definition at line 61 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::get_param(), prior_hessian::MultivariateNormalDist< Ndim >::operator==(), prior_hessian::MultivariateNormalDist< Ndim >::params(), and prior_hessian::Multivariate \leftarrow NormalDist< Ndim >::set_params().



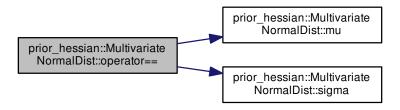
7.48.4.25 template < int Ndim > bool prior_hessian::MultivariateNormalDist < Ndim >::operator== (const MultivariateNormalDist < Ndim > & o) const

Definition at line 425 of file MultivariateNormalDist.h.

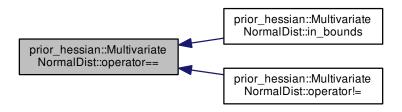
References prior_hessian::MultivariateNormalDist< Ndim >::mu(), and prior_hessian::MultivariateNormalDist< Ndim >::sigma().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::in_bounds(), and prior_hessian::MultivariateNormal \leftarrow Dist< Ndim >::operator!=().

Here is the call graph for this function:



Here is the caller graph for this function:



7.48.4.26 template<int Ndim> const MultivariateNormalDist< Ndim>::NparamsVecT & prior_hessian::MultivariateNormalDist< Ndim>::param_lbound() [static]

Definition at line 280 of file MultivariateNormalDist.h.

Referenced by prior hessian::MultivariateNormalDist< Ndim >::in bounds().

Here is the caller graph for this function:



7.48.4.27 template<int Ndim> const StringVecT & prior_hessian::MultivariateNormalDist< Ndim>::param_names () [static]

Definition at line 271 of file MultivariateNormalDist.h.

 $Referenced \ by \ prior_hessian:: Multivariate Normal Dist < Ndim > :: in_bounds().$

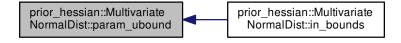
Here is the caller graph for this function:



7.48.4.28 template<int Ndim> const MultivariateNormalDist< Ndim>::NparamsVecT & prior_hessian::MultivariateNormalDist< Ndim>::param_ubound() [static]

Definition at line 289 of file MultivariateNormalDist.h.

Referenced by prior hessian::MultivariateNormalDist< Ndim >::in bounds().



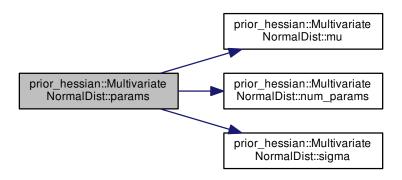
7.48.4.29 template < int Ndim > MultivariateNormalDist < Ndim >::NparamsVecT prior_hessian::Multivariate ← NormalDist < Ndim >::params () const

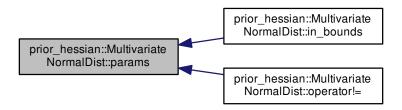
Definition at line 432 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::mu(), prior_hessian::MultivariateNormalDist< Ndim >::num_params(), and prior_hessian::MultivariateNormalDist< Ndim >::sigma().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::in_bounds(), and prior_hessian::MultivariateNormal ← Dist< Ndim >::operator!=().

Here is the call graph for this function:





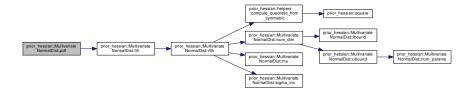
7.48.4.30 template < int Ndim> template < class Vec> double prior_hessian::MultivariateNormalDist< Ndim>::pdf (const Vec & x) const

Definition at line 497 of file MultivariateNormalDist.h.

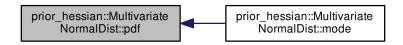
References prior_hessian::MultivariateNormalDist< Ndim >::llh().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::mode().

Here is the call graph for this function:



Here is the caller graph for this function:



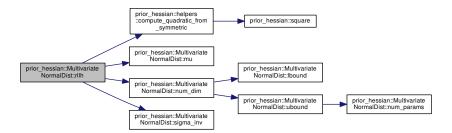
7.48.4.31 template < int Ndim> template < class Vec > double prior_hessian::MultivariateNormalDist< Ndim>::rllh (const Vec & x) const

Definition at line 515 of file MultivariateNormalDist.h.

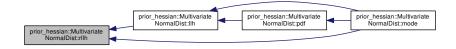
References prior_hessian::helpers::compute_quadratic_from_symmetric(), prior_hessian::MultivariateNormalDist
Ndim >::mu(), prior_hessian::MultivariateNormalDist
Ndim >::num_dim(), and prior_hessian::MultivariateNormal
Dist
Ndim >::sigma_inv().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::Ilh(), and prior_hessian::MultivariateNormalDist< Ndim >::mode().

Here is the call graph for this function:



Here is the caller graph for this function:

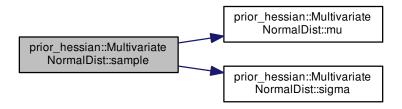


7.48.4.32 template < int Ndim > template < class RngT > MultivariateNormalDist < Ndim >::NdimVecT prior_hessian::MultivariateNormalDist < Ndim >::sample (RngT & rng) const

Definition at line 563 of file MultivariateNormalDist.h.

References prior_hessian::constants::log2pi, prior_hessian::MultivariateNormalDist< Ndim >::mu(), and prior_ hessian::MultivariateNormalDist< Ndim >::sigma().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::mode().



Here is the caller graph for this function:



7.48.4.33 template < int Ndim> template < class Vec> void prior_hessian::MultivariateNormalDist< Ndim>::set_mu (Vec && val)

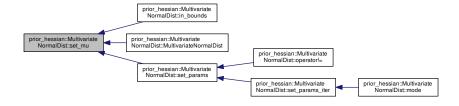
Definition at line 396 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::check_mu().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::in_bounds(), prior_hessian::MultivariateNormalDist< Ndim >::MultivariateNormalDist(), and prior_hessian::MultivariateNormalDist< Ndim >::set_params().

Here is the call graph for this function:





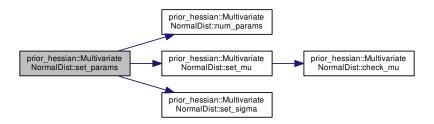
7.48.4.34 template<int Ndim> template<class Vec > void prior_hessian::MultivariateNormalDist< Ndim>::set_params (const Vec & p)

Definition at line 453 of file MultivariateNormalDist.h.

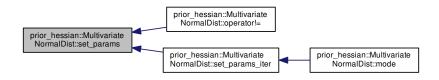
References prior_hessian::MultivariateNormalDist< Ndim >::num_params(), prior_hessian::MultivariateNormalDist< Ndim >::set_mu(), and prior_hessian::MultivariateNormalDist< Ndim >::set_sigma().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::operator!=(), and prior_hessian::MultivariateNormal Dist< Ndim >::set_params_iter().

Here is the call graph for this function:



Here is the caller graph for this function:



7.48.4.35 template < int Ndim > template < class Vec , class Mat > void prior_hessian::MultivariateNormalDist < Ndim >::set_params (Vec && mu, Mat && sigma)

Definition at line 461 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::set_mu(), and prior_hessian::MultivariateNormalDist< Ndim >::set sigma().

Here is the call graph for this function:



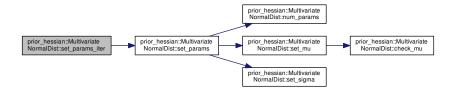
7.48.4.36 template<int Ndim> template<class lterT > void prior_hessian::MultivariateNormalDist< Ndim >::set_params_iter (lterT & params)

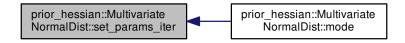
Definition at line 469 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::set_params().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::mode().

Here is the call graph for this function:



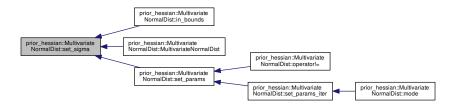


7.48.4.37 template < int Ndim > template < class Mat > void prior_hessian::MultivariateNormalDist < Ndim >::set_sigma (Mat && val)

Definition at line 401 of file MultivariateNormalDist.h.

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::in_bounds(), prior_hessian::MultivariateNormalDist< Ndim >::MultivariateNormalDist(), and prior hessian::MultivariateNormalDist< Ndim >::set params().

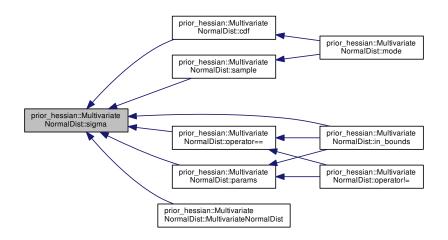
Here is the caller graph for this function:



7.48.4.38 template<int Ndim> const MultivariateNormalDist< Ndim>::NdimMatT & prior_hessian::Multivariate ← NormalDist< Ndim >::sigma () const

Definition at line 381 of file MultivariateNormalDist.h.

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::cdf(), prior_hessian::MultivariateNormalDist< Ndim >::in_bounds(), prior_hessian::MultivariateNormalDist< Ndim >::MultivariateNormalDist< Ndim >::MultivariateNormalDist< Ndim >::params(), and prior_hessian::MultivariateNormalDist< Ndim >::sample().

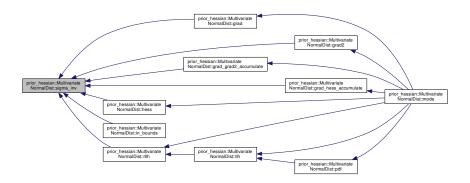


7.48.4.39 template < int Ndim > const MultivariateNormalDist < Ndim >::NdimMatT & prior_hessian::Multivariate ← NormalDist < Ndim >::sigma inv () const

Definition at line 386 of file MultivariateNormalDist.h.

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::grad(), prior_hessian::MultivariateNormalDist< Ndim >::grad2(), prior_hessian::MultivariateNormalDist< Ndim >::grad_grad2_accumulate(), prior_hessian::Multivariate \circ NormalDist< Ndim >::grad_hess_accumulate(), prior_hessian::MultivariateNormalDist< Ndim >::hess(), prior_\circ hessian::MultivariateNormalDist< Ndim >::hess(), prior_\circ hessian::MultivariateNormalDist< Ndim >::rllh().

Here is the caller graph for this function:

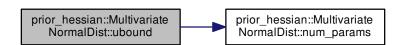


7.48.4.40 template < int Ndim> const MultivariateNormalDist< Ndim>::NdimVecT & prior_hessian::Multivariate \leftarrow NormalDist< Ndim>::ubound () [static]

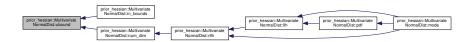
Definition at line 307 of file MultivariateNormalDist.h.

References prior_hessian::MultivariateNormalDist< Ndim >::num_params().

Referenced by prior_hessian::MultivariateNormalDist< Ndim >::in_bounds(), and prior_hessian::MultivariateNormal \hookrightarrow Dist< Ndim >::num_dim().



Here is the caller graph for this function:



The documentation for this class was generated from the following file:

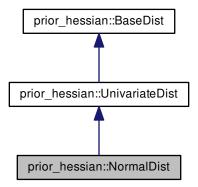
· MultivariateNormalDist.h

7.49 prior_hessian::NormalDist Class Reference

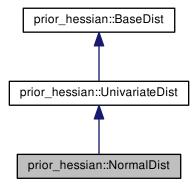
Normal distribution with truncation.

 $\verb|#include| < / home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \\ \sim NormalDist.h>$

Inheritance diagram for prior_hessian::NormalDist:



Collaboration diagram for prior_hessian::NormalDist:



Public Types

using NparamsVecT = arma::Col< double >::fixed< _num_params >

Public Member Functions

- NormalDist (double mu, double sigma)
- NormalDist ()
- template < class Vec , meta::ConstructableIfNotSelfT < Vec, NormalDist > = true > NormalDist (const Vec ¶ms)
- double mu () const
- double sigma () const
- void set_mu (double val)
- void set_sigma (double val)
- bool operator== (const NormalDist &o) const
- bool operator!= (const NormalDist &o) const
- double get_param (int idx) const
- void set_param (int idx, double val)
- NparamsVecT params () const
- void set_params (double mu, double sigma)
- template < class Vec > void set_params (const Vec &p)
- double mean () const
- double median () const
- double cdf (double x) const
- · double icdf (double u) const
- double pdf (double x) const
- double IIh (double x) const
- double rllh (double x) const

- double grad (double x) const
- double grad2 (double x) const
- void grad grad2 accumulate (double x, double &g, double &g2) const
- template < class RngT >
 double sample (RngT &rng) const
- template < class lterT > void append_params_iter (IterT ¶ms) const
- template < class lterT > void set_params_iter (IterT ¶ms)

Static Public Member Functions

- static constexpr ldxT num_params ()
- static constexpr double lbound ()
- static constexpr double ubound ()
- static bool in_bounds (double u)
- static const StringVecT & param_names ()
- static const NparamsVecT & param_lbound ()
- static const NparamsVecT & param_ubound ()
- static bool check_params (double mu, double sigma)
- template < class Vec >
 static bool check_params (const Vec &p)
- template < class lterT >
 static bool check_params_iter (IterT ¶ms)
- static constexpr IdxT num dim ()

Static Protected Member Functions

• static void check bounds (double lbound, double ubound)

7.49.1 Detailed Description

Normal distribution with truncation.

Definition at line 21 of file NormalDist.h.

7.49.2 Member Typedef Documentation

7.49.2.1 using prior_hessian::NormalDist::NparamsVecT = arma::Col<double>::fixed<_num_params>

Definition at line 25 of file NormalDist.h.

7.49.3 Constructor & Destructor Documentation

7.49.3.1 prior_hessian::NormalDist::NormalDist (double mu, double sigma)

Definition at line 27 of file NormalDist.cpp.

References set_params().

Here is the call graph for this function:

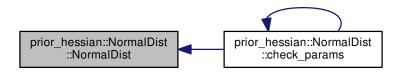


7.49.3.2 prior_hessian::NormalDist::NormalDist() [inline]

Definition at line 43 of file NormalDist.h.

Referenced by check_params().

Here is the caller graph for this function:



7.49.3.3 template < class Vec , meta::ConstructableIfNotSelfT < Vec, NormalDist > = true > prior_hessian::NormalDist::NormalDist (const Vec & params) [inline], [explicit]

Definition at line 45 of file NormalDist.h.

7.49.4 Member Function Documentation

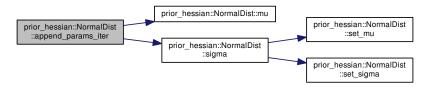
7.49.4.1 template < class lterT > void prior_hessian::NormalDist::append_params_iter (lterT & params) const

Definition at line 205 of file NormalDist.h.

References mu(), and sigma().

Referenced by median().

Here is the call graph for this function:



Here is the caller graph for this function:



7.49.4.2 double prior_hessian::NormalDist::cdf (double x) const

Definition at line 42 of file NormalDist.cpp.

References prior_hessian::constants::sqrt2_inv.

Referenced by median().



7.49.4.3 void prior_hessian::UnivariateDist::check_bounds (double *lbound*, double *ubound*) [static], [protected], [inherited]

Definition at line 22 of file UnivariateDist.cpp.

Referenced by prior hessian::UnivariateDist::UnivariateDist().

Here is the caller graph for this function:

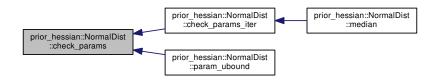


7.49.4.4 bool prior_hessian::NormalDist::check_params (double mu, double sigma) [inline], [static]

Definition at line 121 of file NormalDist.h.

Referenced by check_params_iter(), and param_ubound().

Here is the caller graph for this function:



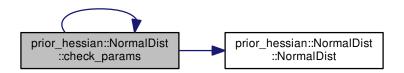
7.49.4.5 template < class Vec > static bool prior_hessian::NormalDist::check_params (const Vec & p) [inline], [static]

Definition at line 39 of file NormalDist.h.

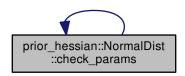
References check_params(), and NormalDist().

Referenced by check params().

Here is the call graph for this function:



Here is the caller graph for this function:

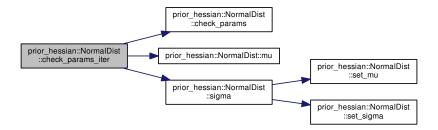


7.49.4.6 template < class lterT > bool prior_hessian::NormalDist::check_params_iter(lterT & params) [static]

Definition at line 197 of file NormalDist.h.

References check_params(), mu(), and sigma().

Referenced by median().



Here is the caller graph for this function:



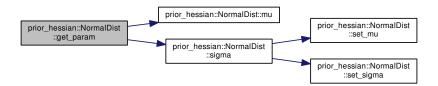
7.49.4.7 double prior_hessian::NormalDist::get_param (int idx) const [inline]

Definition at line 127 of file NormalDist.h.

References mu(), and sigma().

Referenced by operator!=().

Here is the call graph for this function:





7.49.4.8 double prior_hessian::NormalDist::grad (double x) const [inline]

Definition at line 168 of file NormalDist.h.

References prior_hessian::square().

Referenced by median().

Here is the call graph for this function:



Here is the caller graph for this function:



7.49.4.9 double prior_hessian::NormalDist::grad2 (double x) const [inline]

Definition at line 174 of file NormalDist.h.

References prior_hessian::square().

Referenced by median().



Here is the caller graph for this function:



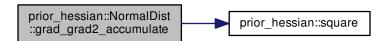
7.49.4.10 void prior_hessian::NormalDist::grad_grad2_accumulate (double & g, double & g2) const [inline]

Definition at line 180 of file NormalDist.h.

References prior_hessian::square().

Referenced by median().

Here is the call graph for this function:





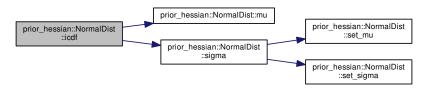
7.49.4.11 double prior_hessian::NormalDist::icdf (double u) const

Definition at line 47 of file NormalDist.cpp.

References mu(), sigma(), and prior_hessian::constants::sqrt2.

Referenced by median().

Here is the call graph for this function:



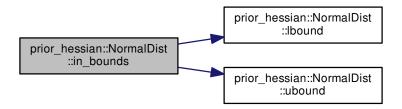
Here is the caller graph for this function:



7.49.4.12 static bool prior_hessian::NormalDist::in_bounds (double u) [inline], [static]

Definition at line 31 of file NormalDist.h.

References Ibound(), and ubound().



7.49.4.13 static constexpr double prior_hessian::NormalDist::lbound() [inline], [static]

Definition at line 29 of file NormalDist.h.

Referenced by in_bounds().

Here is the caller graph for this function:



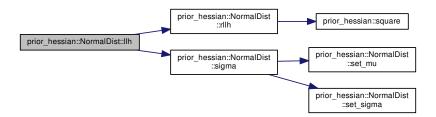
7.49.4.14 double prior_hessian::NormalDist::Ilh (double x) const

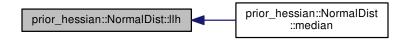
Definition at line 72 of file NormalDist.cpp.

References prior_hessian::constants::log2pi, rllh(), and sigma().

Referenced by median().

Here is the call graph for this function:





7.49.4.15 double prior_hessian::NormalDist::mean() const [inline]

Definition at line 62 of file NormalDist.h.

References mu().

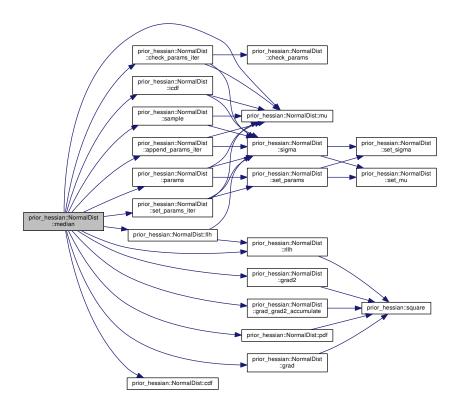
Here is the call graph for this function:



7.49.4.16 double prior_hessian::NormalDist::median () const [inline]

Definition at line 63 of file NormalDist.h.

References append_params_iter(), cdf(), check_params_iter(), grad(), grad2(), grad2(), grad2_accumulate(), icdf(), llh(), mu(), params(), pdf(), rllh(), sample(), and set_params_iter().

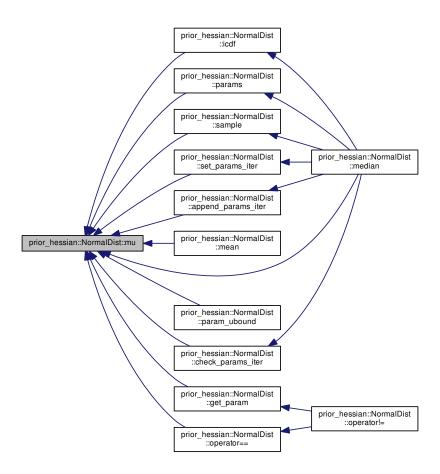


7.49.4.17 double prior_hessian::NormalDist::mu() const [inline]

Definition at line 48 of file NormalDist.h.

Referenced by append_params_iter(), check_params_iter(), get_param(), icdf(), mean(), median(), operator==(), param_ubound(), params(), sample(), and set_params_iter().

Here is the caller graph for this function:



7.49.4.18 static constexpr IdxT prior_hessian::UnivariateDist::num_dim() [inline], [static], [inherited]

Definition at line 17 of file UnivariateDist.h.

7.49.4.19 static constexpr ldxT prior_hessian::NormalDist::num_params() [inline], [static]

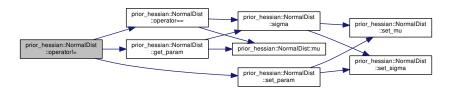
Definition at line 28 of file NormalDist.h.

7.49.4.20 bool prior_hessian::NormalDist::operator!= (const NormalDist & o) const [inline]

Definition at line 53 of file NormalDist.h.

References get_param(), operator==(), and set_param().

Here is the call graph for this function:



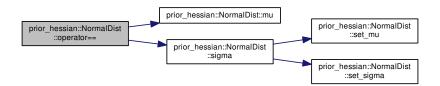
7.49.4.21 bool prior_hessian::NormalDist::operator== (const NormalDist & o) const [inline]

Definition at line 52 of file NormalDist.h.

References mu(), and sigma().

Referenced by operator!=().

Here is the call graph for this function:





7.49.4.22 static const NparamsVecT& prior_hessian::NormalDist::param_lbound() [inline], [static]

Definition at line 34 of file NormalDist.h.

7.49.4.23 static const StringVecT& prior hessian::NormalDist::param_names() [inline],[static]

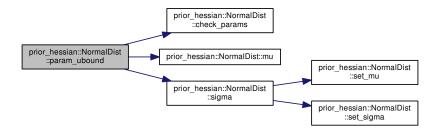
Definition at line 33 of file NormalDist.h.

7.49.4.24 static const NparamsVecT& prior_hessian::NormalDist::param_ubound() [inline], [static]

Definition at line 35 of file NormalDist.h.

References check_params(), mu(), and sigma().

Here is the call graph for this function:

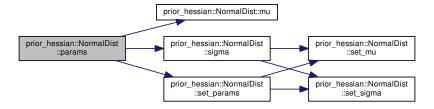


7.49.4.25 NparamsVecT prior_hessian::NormalDist::params() const [inline]

Definition at line 57 of file NormalDist.h.

References mu(), set_params(), and sigma().

Referenced by median().



Here is the caller graph for this function:



7.49.4.26 double prior_hessian::NormalDist::pdf (double x) const [inline]

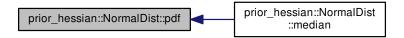
Definition at line 156 of file NormalDist.h.

References prior_hessian::constants::sqrt2pi_inv, and prior_hessian::square().

Referenced by median().

Here is the call graph for this function:





7.49.4.27 double prior_hessian::NormalDist::rllh (double x) const [inline]

Definition at line 162 of file NormalDist.h.

References prior_hessian::square().

Referenced by Ilh(), and median().

Here is the call graph for this function:



Here is the caller graph for this function:

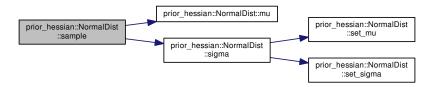


7.49.4.28 template < class RngT > double prior_hessian::NormalDist::sample (RngT & rng) const

Definition at line 188 of file NormalDist.h.

References mu(), and sigma().

Referenced by median().



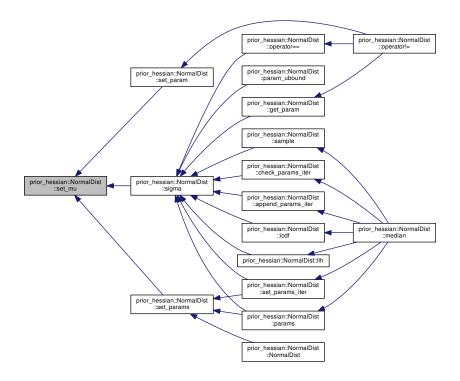
Here is the caller graph for this function:



7.49.4.29 void prior_hessian::NormalDist::set_mu (double val) [inline]

Definition at line 110 of file NormalDist.h.

Referenced by set_param(), set_params(), and sigma().



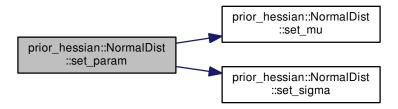
7.49.4.30 void prior_hessian::NormalDist::set_param (int idx, double val) [inline]

Definition at line 141 of file NormalDist.h.

References set_mu(), and set_sigma().

Referenced by operator!=().

Here is the call graph for this function:



Here is the caller graph for this function:



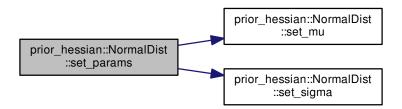
7.49.4.31 void prior_hessian::NormalDist::set_params (double mu, double sigma) [inline]

Definition at line 114 of file NormalDist.h.

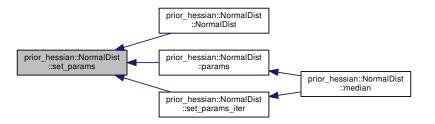
References set_mu(), and set_sigma().

Referenced by NormalDist(), params(), and set_params_iter().

Here is the call graph for this function:



Here is the caller graph for this function:



7.49.4.32 template < class Vec > void prior_hessian::NormalDist::set_params (const Vec & p) [inline]

Definition at line 60 of file NormalDist.h.

References set_params().

Referenced by set_params().



Here is the caller graph for this function:



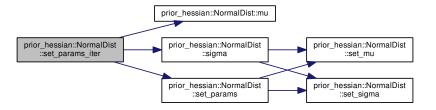
7.49.4.33 template < class IterT > void prior_hessian::NormalDist::set_params_iter (IterT & params)

Definition at line 213 of file NormalDist.h.

References mu(), set_params(), and sigma().

Referenced by median().

Here is the call graph for this function:



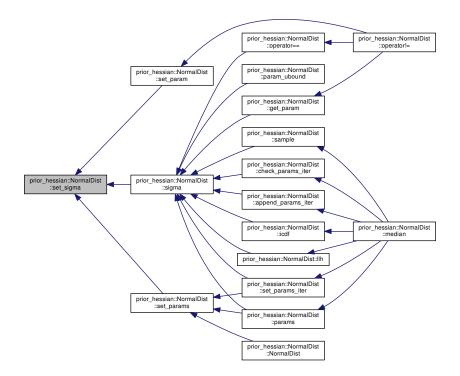


7.49.4.34 void prior_hessian::NormalDist::set_sigma (double val)

Definition at line 35 of file NormalDist.cpp.

Referenced by set_param(), set_params(), and sigma().

Here is the caller graph for this function:



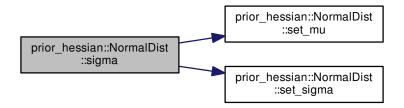
7.49.4.35 double prior_hessian::NormalDist::sigma () const [inline]

Definition at line 49 of file NormalDist.h.

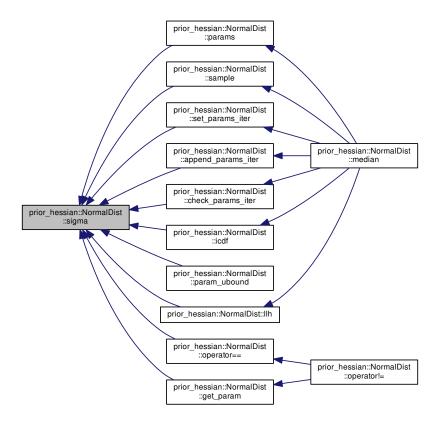
References set_mu(), and set_sigma().

Referenced by append_params_iter(), check_params_iter(), get_param(), icdf(), llh(), operator==(), param_ubound(), params(), sample(), and set_params_iter().

Here is the call graph for this function:



Here is the caller graph for this function:



7.49.4.36 static constexpr double prior_hessian::NormalDist::ubound() [inline], [static]

Definition at line 30 of file NormalDist.h.

Referenced by in_bounds().

Here is the caller graph for this function:



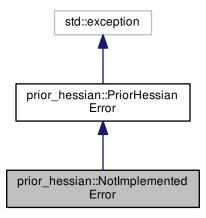
The documentation for this class was generated from the following files:

- · NormalDist.h
- NormalDist.cpp

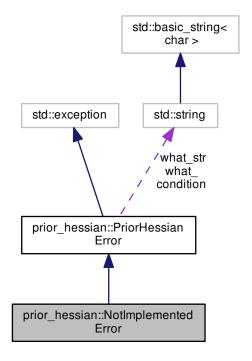
7.50 prior_hessian::NotImplementedError Struct Reference

 $\label{lem:linear_problem} $$\#include < /home/travis/build/markjolah/PriorHessian/include/PriorHessian/ $$$ PriorHessianError.h>$

Inheritance diagram for prior hessian::NotImplementedError:



Collaboration diagram for prior_hessian::NotImplementedError:



Public Member Functions

- NotImplementedError (std::string message)
- const char * what () const noexceptoverride

Protected Attributes

- std::string condition
- std::string what str
- std::string what_

7.50.1 Detailed Description

Definition at line 115 of file PriorHessianError.h.

7.50.2 Constructor & Destructor Documentation

7.50.2.1 prior_hessian::NotImplementedError::NotImplementedError (std::string message) [inline]

Definition at line 117 of file PriorHessianError.h.

7.50.3 Member Function Documentation

7.50.3.1 const char* prior_hessian::PriorHessianError::what() const [inline], [override], [noexcept], [inherited]

Definition at line 56 of file PriorHessianError.h.

7.50.4 Member Data Documentation

7.50.4.1 std::string prior_hessian::PriorHessianError::condition [protected], [inherited]

Definition at line 46 of file PriorHessianError.h.

7.50.4.2 std::string prior_hessian::PriorHessianError::what_ [protected], [inherited]

Definition at line 48 of file PriorHessianError.h.

7.50.4.3 std::string prior_hessian::PriorHessianError::what_str [protected], [inherited]

Definition at line 47 of file PriorHessianError.h.

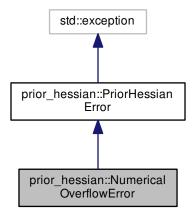
The documentation for this struct was generated from the following file:

· PriorHessianError.h

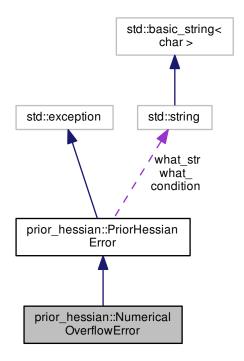
7.51 prior_hessian::NumericalOverflowError Struct Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
PriorHessianError.h>

Inheritance diagram for prior_hessian::NumericalOverflowError:



Collaboration diagram for prior_hessian::NumericalOverflowError:



Public Member Functions

- NumericalOverflowError (std::string message)
- const char * what () const noexceptoverride

Protected Attributes

- std::string condition
- std::string what str
- std::string what_

7.51.1 Detailed Description

Definition at line 110 of file PriorHessianError.h.

7.51.2 Constructor & Destructor Documentation

7.51.2.1 prior_hessian::NumericalOverflowError::NumericalOverflowError (std::string message) [inline]

Definition at line 112 of file PriorHessianError.h.

7.51.3 Member Function Documentation

7.51.3.1 const char* prior_hessian::PriorHessianError::what() const [inline], [override], [noexcept], [inherited]

Definition at line 56 of file PriorHessianError.h.

7.51.4 Member Data Documentation

7.51.4.1 std::string prior_hessian::PriorHessianError::condition [protected], [inherited]

Definition at line 46 of file PriorHessianError.h.

7.51.4.2 std::string prior_hessian::PriorHessianError::what_ [protected], [inherited]

Definition at line 48 of file PriorHessianError.h.

7.51.4.3 std::string prior_hessian::PriorHessianError::what_str [protected], [inherited]

Definition at line 47 of file PriorHessianError.h.

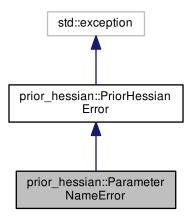
The documentation for this struct was generated from the following file:

· PriorHessianError.h

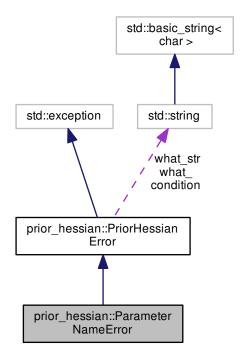
7.52 prior_hessian::ParameterNameError Struct Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
PriorHessianError.h>

Inheritance diagram for prior_hessian::ParameterNameError:



Collaboration diagram for prior_hessian::ParameterNameError:



Public Member Functions

- ParameterNameError (std::string message)
- const char * what () const noexceptoverride

Protected Attributes

- std::string condition
- std::string what_str
- std::string what_

7.52.1 Detailed Description

Definition at line 85 of file PriorHessianError.h.

7.52.2 Constructor & Destructor Documentation

7.52.2.1 prior_hessian::ParameterNameError::ParameterNameError (std::string message) [inline]

Definition at line 87 of file PriorHessianError.h.

7.52.3 Member Function Documentation

Definition at line 56 of file PriorHessianError.h.

7.52.4 Member Data Documentation

7.52.4.1 std::string prior_hessian::PriorHessianError::condition [protected], [inherited]

Definition at line 46 of file PriorHessianError.h.

7.52.4.2 std::string prior_hessian::PriorHessianError::what_ [protected], [inherited]

Definition at line 48 of file PriorHessianError.h.

7.52.4.3 std::string prior_hessian::PriorHessianError::what_str [protected], [inherited]

Definition at line 47 of file PriorHessianError.h.

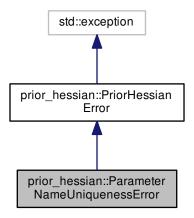
The documentation for this struct was generated from the following file:

· PriorHessianError.h

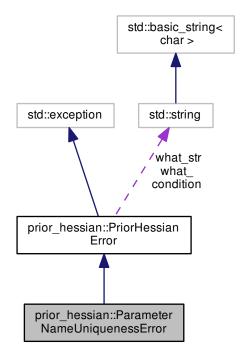
7.53 prior_hessian::ParameterNameUniquenessError Struct Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
PriorHessianError.h>

Inheritance diagram for prior_hessian::ParameterNameUniquenessError:



Collaboration diagram for prior_hessian::ParameterNameUniquenessError:



Public Member Functions

- ParameterNameUniquenessError (std::string message)
- const char * what () const noexceptoverride

Protected Attributes

- std::string condition
- std::string what str
- std::string what_

7.53.1 Detailed Description

Definition at line 89 of file PriorHessianError.h.

7.53.2 Constructor & Destructor Documentation

7.53.2.1 prior_hessian::ParameterNameUniquenessError::ParameterNameUniquenessError (std::string message) [inline]

Definition at line 91 of file PriorHessianError.h.

7.53.3 Member Function Documentation

7.53.3.1 const char* prior_hessian::PriorHessianError::what() const [inline], [override], [noexcept], [inherited]

Definition at line 56 of file PriorHessianError.h.

7.53.4 Member Data Documentation

7.53.4.1 std::string prior_hessian::PriorHessianError::condition [protected], [inherited]

Definition at line 46 of file PriorHessianError.h.

7.53.4.2 std::string prior_hessian::PriorHessianError::what_ [protected], [inherited]

Definition at line 48 of file PriorHessianError.h.

7.53.4.3 std::string prior_hessian::PriorHessianError::what_str [protected], [inherited]

Definition at line 47 of file PriorHessianError.h.

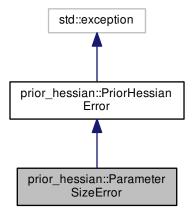
The documentation for this struct was generated from the following file:

· PriorHessianError.h

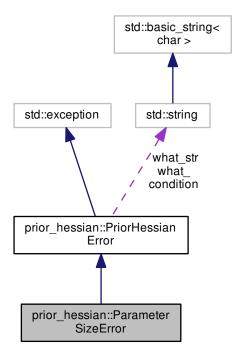
7.54 prior_hessian::ParameterSizeError Struct Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
PriorHessianError.h>

Inheritance diagram for prior_hessian::ParameterSizeError:



Collaboration diagram for prior_hessian::ParameterSizeError:



Public Member Functions

- ParameterSizeError (std::string message)
- const char * what () const noexceptoverride

Protected Attributes

- std::string condition
- std::string what_str
- std::string what_

7.54.1 Detailed Description

Definition at line 75 of file PriorHessianError.h.

7.54.2 Constructor & Destructor Documentation

7.54.2.1 prior_hessian::ParameterSizeError::ParameterSizeError (std::string message) [inline]

Definition at line 77 of file PriorHessianError.h.

7.54.3 Member Function Documentation

7.54.3.1 const char* prior_hessian::PriorHessianError::what() const [inline], [override], [noexcept], [inherited]

Definition at line 56 of file PriorHessianError.h.

7.54.4 Member Data Documentation

7.54.4.1 std::string prior_hessian::PriorHessianError::condition [protected], [inherited]

Definition at line 46 of file PriorHessianError.h.

7.54.4.2 std::string prior_hessian::PriorHessianError::what_ [protected], [inherited]

Definition at line 48 of file PriorHessianError.h.

7.54.4.3 std::string prior_hessian::PriorHessianError::what_str [protected], [inherited]

Definition at line 47 of file PriorHessianError.h.

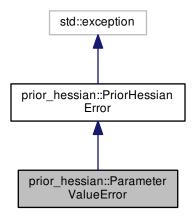
The documentation for this struct was generated from the following file:

· PriorHessianError.h

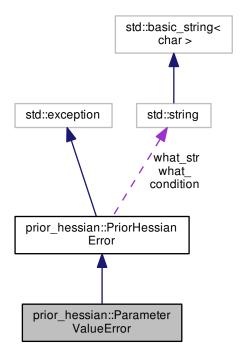
7.55 prior_hessian::ParameterValueError Struct Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
PriorHessianError.h>

Inheritance diagram for prior_hessian::ParameterValueError:



Collaboration diagram for prior_hessian::ParameterValueError:



Public Member Functions

- ParameterValueError (std::string message)
- const char * what () const noexceptoverride

Protected Attributes

- std::string condition
- std::string what_str
- std::string what_

7.55.1 Detailed Description

Definition at line 80 of file PriorHessianError.h.

7.55.2 Constructor & Destructor Documentation

7.55.2.1 prior_hessian::ParameterValueError::ParameterValueError (std::string message) [inline]

Definition at line 82 of file PriorHessianError.h.

7.55.3 Member Function Documentation

7.55.3.1 const char* prior_hessian::PriorHessianError::what() const [inline], [override], [noexcept], [inherited]

Definition at line 56 of file PriorHessianError.h.

7.55.4 Member Data Documentation

7.55.4.1 std::string prior_hessian::PriorHessianError::condition [protected], [inherited]

Definition at line 46 of file PriorHessianError.h.

7.55.4.2 std::string prior_hessian::PriorHessianError::what_ [protected], [inherited]

Definition at line 48 of file PriorHessianError.h.

7.55.4.3 std::string prior_hessian::PriorHessianError::what_str [protected], [inherited]

Definition at line 47 of file PriorHessianError.h.

The documentation for this struct was generated from the following file:

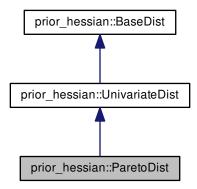
· PriorHessianError.h

7.56 prior_hessian::ParetoDist Class Reference

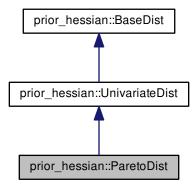
Pareto dist with infinite upper bound.

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
ParetoDist.h>

Inheritance diagram for prior hessian::ParetoDist:



Collaboration diagram for prior_hessian::ParetoDist:



Public Types

using NparamsVecT = arma::Col< double >::fixed< _num_params >

Public Member Functions

- bool in_bounds (double u) const
- ParetoDist ()
- ParetoDist (double min, double alpha)
- template < class Vec , meta::ConstructablelfNotSelfT < Vec, ParetoDist > = true >
 ParetoDist (const Vec ¶ms)
- double get_param (int idx) const
- void set_param (int idx, double val)
- NparamsVecT params () const
- void set_params (double min, double alpha)
- template < class Vec > void set_params (const Vec &p)
- bool operator== (const ParetoDist &o) const
- bool operator!= (const ParetoDist &o) const
- double alpha () const
- · double min () const
- void set min (double val)
- void set alpha (double val)
- double lbound () const
- void set_lbound (double lbound)
- double mean () const
- double median () const
- double cdf (double x) const
- · double icdf (double u) const

- double pdf (double x) const
- double IIh (double x) const
- · double rllh (double x) const
- double grad (double x) const
- double grad2 (double x) const
- void grad_grad2_accumulate (double x, double &g, double &g2) const
- template < class RngT > double sample (RngT &rng) const
- template < class lterT > void set_params_iter (IterT ¶ms)

Static Public Member Functions

- static constexpr ldxT num_params ()
- static constexpr double global_lbound ()
- static constexpr double ubound ()
- static const StringVecT & param names ()
- static const NparamsVecT & param_lbound ()
- static const NparamsVecT & param_ubound ()
- static bool check_params (double min, double alpha)
- template < class Vec > static bool check_params (const Vec ¶ms)
- static bool check_lbound (double min)
- template < class IterT >
 static bool check_params_iter (IterT ¶ms)
- static constexpr IdxT num_dim ()

Static Protected Member Functions

• static void check_bounds (double lbound, double ubound)

7.56.1 Detailed Description

Pareto dist with infinite upper bound.

Definition at line 20 of file ParetoDist.h.

7.56.2 Member Typedef Documentation

7.56.2.1 using prior_hessian::ParetoDist::NparamsVecT = arma::Col<double>::fixed<_num_params>

Definition at line 24 of file ParetoDist.h.

7.56.3 Constructor & Destructor Documentation

7.56.3.1 prior_hessian::ParetoDist::ParetoDist() [inline]

Definition at line 41 of file ParetoDist.h.

7.56.3.2 prior_hessian::ParetoDist::ParetoDist (double *min*, double *alpha*)

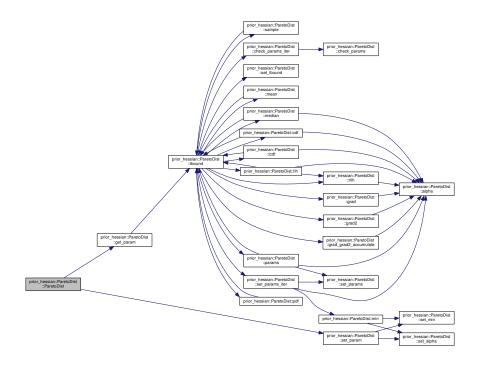
Definition at line 21 of file ParetoDist.cpp.

7.56.3.3 template < class Vec , meta::ConstructablelfNotSelfT < Vec, ParetoDist > = true > prior_hessian::ParetoDist::ParetoDist (const Vec & params) [inline], [explicit]

Definition at line 44 of file ParetoDist.h.

References get_param(), and set_param().

Here is the call graph for this function:



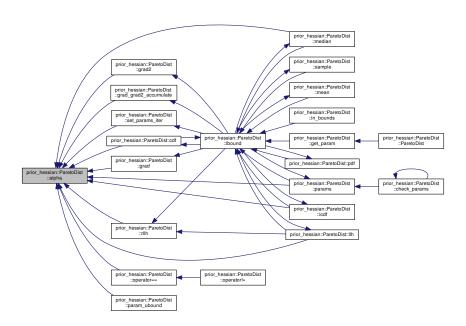
7.56.4 Member Function Documentation

7.56.4.1 double prior_hessian::ParetoDist::alpha() const [inline]

Definition at line 55 of file ParetoDist.h.

Referenced by cdf(), grad(), grad2(), grad2_accumulate(), icdf(), llh(), median(), operator==(), param_ubound(), params(), rllh(), and set params iter().

Here is the caller graph for this function:

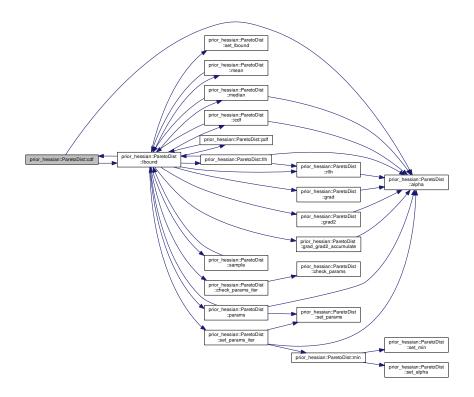


7.56.4.2 double prior_hessian::ParetoDist::cdf (double x) const [inline]

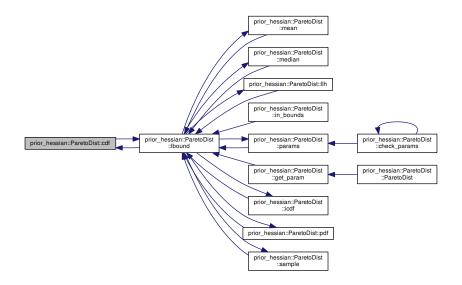
Definition at line 155 of file ParetoDist.h.

References alpha(), and Ibound().

Here is the call graph for this function:



Here is the caller graph for this function:



7.56.4.3 void prior_hessian::UnivariateDist::check_bounds (double *lbound***, double** *ubound* **)** [static], [protected], [inherited]

Definition at line 22 of file UnivariateDist.cpp.

Referenced by prior_hessian::UnivariateDist::UnivariateDist().

Here is the caller graph for this function:

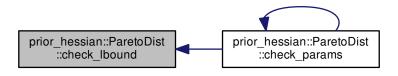


7.56.4.4 bool prior_hessian::ParetoDist::check_lbound(double min) [inline], [static]

Definition at line 149 of file ParetoDist.h.

Referenced by check params().

Here is the caller graph for this function:

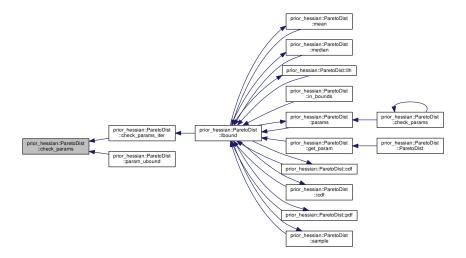


7.56.4.5 bool prior_hessian::ParetoDist::check_params (double min, double alpha) [inline], [static]

Definition at line 104 of file ParetoDist.h.

Referenced by check params iter(), and param ubound().

Here is the caller graph for this function:



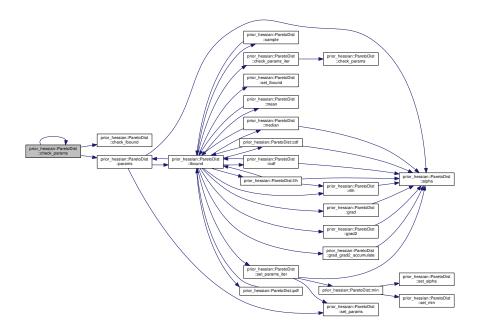
7.56.4.6 template < class Vec > static bool prior_hessian::ParetoDist::check_params (const Vec & params) [inline], [static]

Definition at line 38 of file ParetoDist.h.

References check_lbound(), check_params(), and params().

Referenced by check_params().

Here is the call graph for this function:



Here is the caller graph for this function:



7.56.4.7 template < class lterT > bool prior_hessian::ParetoDist::check_params_iter(lterT & params) [static]

Definition at line 111 of file ParetoDist.h.

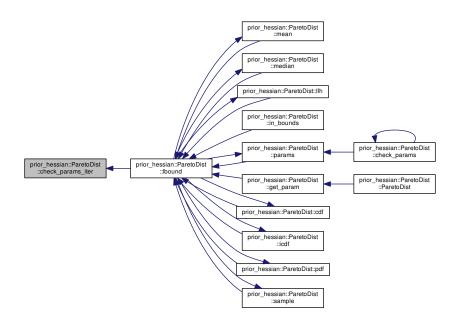
References check_params().

Referenced by Ibound().

Here is the call graph for this function:



Here is the caller graph for this function:



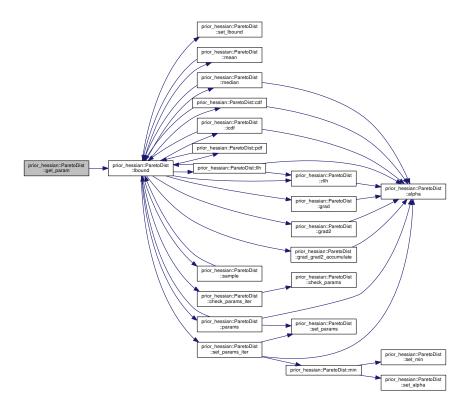
7.56.4.8 double prior_hessian::ParetoDist::get_param (int idx) const [inline]

Definition at line 119 of file ParetoDist.h.

References Ibound().

Referenced by ParetoDist().

Here is the call graph for this function:



Here is the caller graph for this function:



7.56.4.9 static constexpr double prior_hessian::ParetoDist::global_lbound() [inline], [static]

Definition at line 26 of file ParetoDist.h.

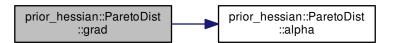
7.56.4.10 double prior_hessian::ParetoDist::grad (double x) const [inline]

Definition at line 179 of file ParetoDist.h.

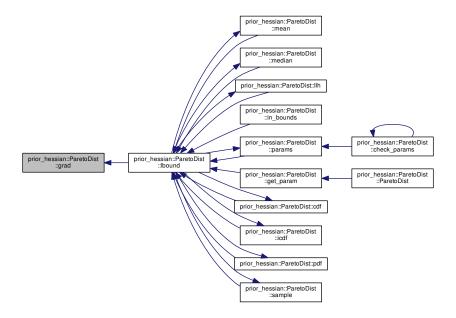
References alpha().

Referenced by Ibound().

Here is the call graph for this function:



Here is the caller graph for this function:



7.56.4.11 double prior_hessian::ParetoDist::grad2 (double x) const [inline]

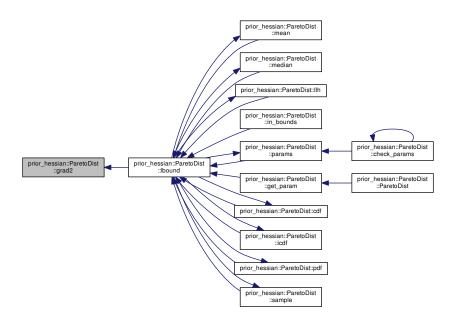
Definition at line 185 of file ParetoDist.h.

References alpha().

Here is the call graph for this function:



Here is the caller graph for this function:



7.56.4.12 void prior_hessian::ParetoDist::grad_grad2_accumulate (double x, double & g, double & g2) const [inline]

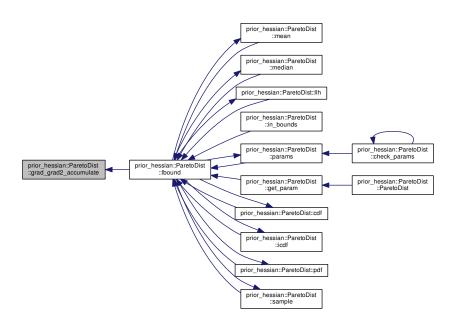
Definition at line 191 of file ParetoDist.h.

References alpha().

Here is the call graph for this function:



Here is the caller graph for this function:

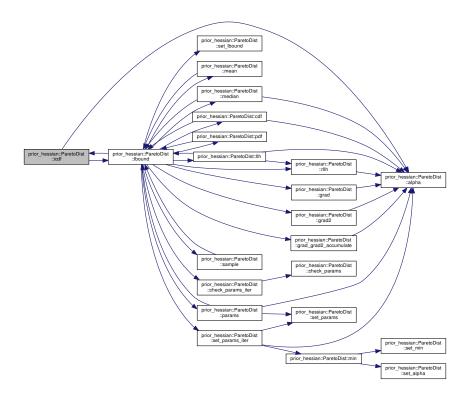


7.56.4.13 double prior_hessian::ParetoDist::icdf(double u) const [inline]

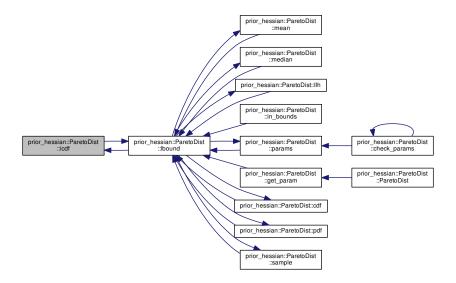
Definition at line 161 of file ParetoDist.h.

References alpha(), and Ibound().

Here is the call graph for this function:



Here is the caller graph for this function:

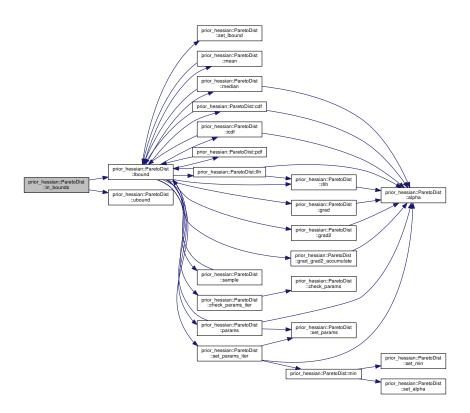


7.56.4.14 bool prior_hessian::ParetoDist::in_bounds (double *u*) const [inline]

Definition at line 28 of file ParetoDist.h.

References Ibound(), and ubound().

Here is the call graph for this function:



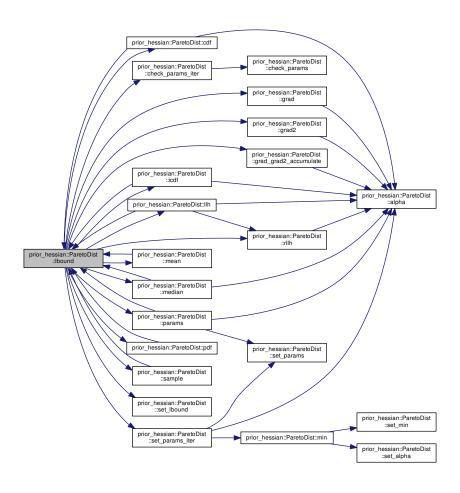
7.56.4.15 double prior_hessian::ParetoDist::Ibound() const [inline]

Definition at line 60 of file ParetoDist.h.

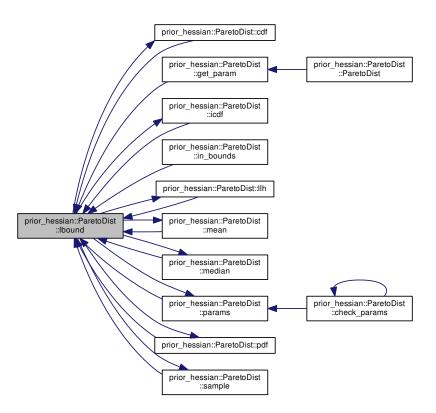
References cdf(), check_params_iter(), grad(), grad2(), grad2(), grad2_accumulate(), icdf(), llh(), mean(), median(), params(), pdf(), rllh(), sample(), set_lbound(), and set_params_iter().

Referenced by cdf(), get_param(), icdf(), in_bounds(), llh(), mean(), median(), params(), pdf(), and sample().

Here is the call graph for this function:



Here is the caller graph for this function:

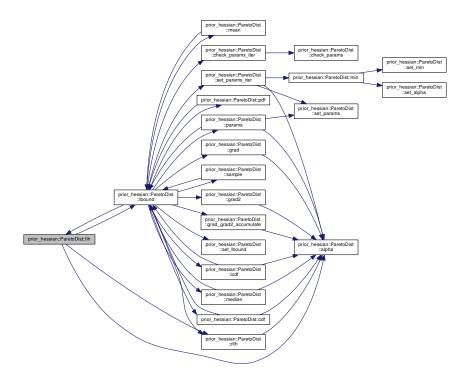


7.56.4.16 double prior_hessian::ParetoDist::Ilh (double x) const

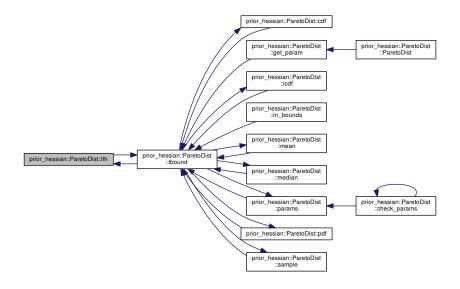
Definition at line 64 of file ParetoDist.cpp.

References alpha(), lbound(), and rllh().

Here is the call graph for this function:



Here is the caller graph for this function:



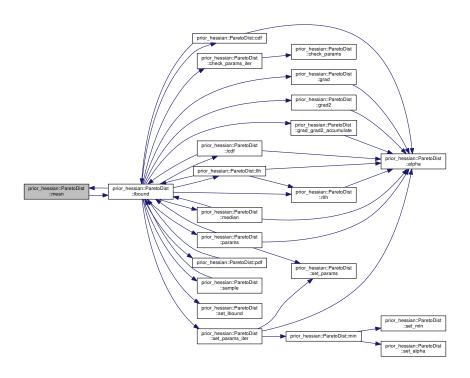
7.56.4.17 double prior_hessian::ParetoDist::mean () const

Definition at line 54 of file ParetoDist.cpp.

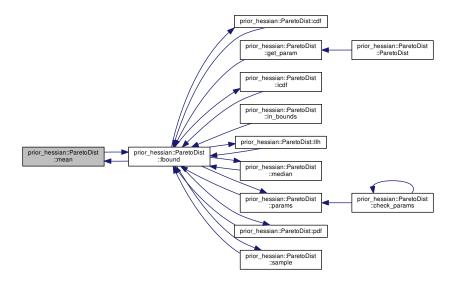
References Ibound().

Referenced by Ibound().

Here is the call graph for this function:



Here is the caller graph for this function:

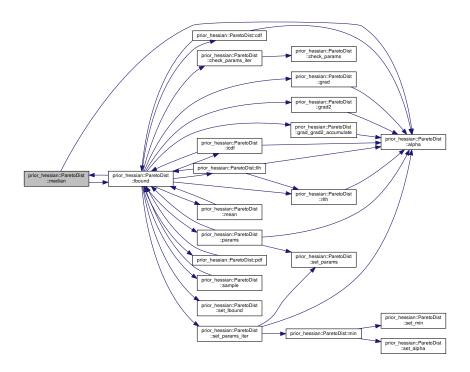


7.56.4.18 double prior_hessian::ParetoDist::median () const

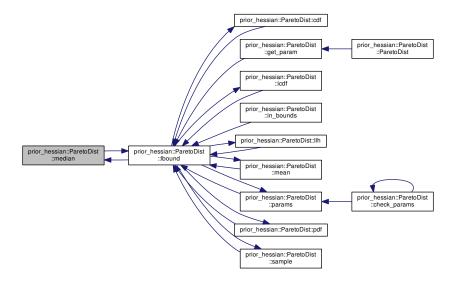
Definition at line 59 of file ParetoDist.cpp.

References alpha(), and Ibound().

Here is the call graph for this function:



Here is the caller graph for this function:



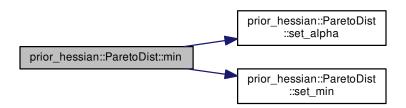
7.56.4.19 double prior_hessian::ParetoDist::min() const [inline]

Definition at line 56 of file ParetoDist.h.

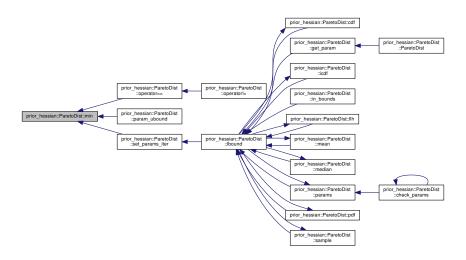
References set_alpha(), and set_min().

Referenced by operator==(), param_ubound(), and set_params_iter().

Here is the call graph for this function:



Here is the caller graph for this function:



7.56.4.20 static constexpr IdxT prior_hessian::UnivariateDist::num_dim() [inline], [static], [inherited]

Definition at line 17 of file UnivariateDist.h.

7.56.4.21 static constexpr ldxT prior_hessian::ParetoDist::num_params() [inline], [static]

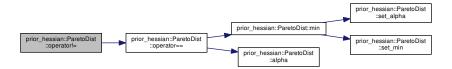
Definition at line 25 of file ParetoDist.h.

7.56.4.22 bool prior_hessian::ParetoDist::operator!= (const ParetoDist & o) const [inline]

Definition at line 53 of file ParetoDist.h.

References operator==().

Here is the call graph for this function:



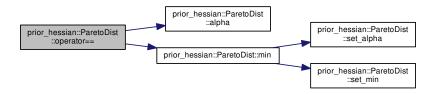
7.56.4.23 bool prior_hessian::ParetoDist::operator== (const ParetoDist & o) const [inline]

Definition at line 52 of file ParetoDist.h.

References alpha(), and min().

Referenced by operator!=().

Here is the call graph for this function:



Here is the caller graph for this function:



7.56.4.24 static const NparamsVecT& prior_hessian::ParetoDist::param_lbound() [inline], [static]

Definition at line 32 of file ParetoDist.h.

7.56.4.25 static const StringVecT& prior_hessian::ParetoDist::param_names() [inline], [static]

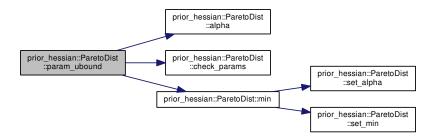
Definition at line 31 of file ParetoDist.h.

7.56.4.26 static const NparamsVecT& prior_hessian::ParetoDist::param_ubound() [inline], [static]

Definition at line 33 of file ParetoDist.h.

References alpha(), check_params(), and min().

Here is the call graph for this function:



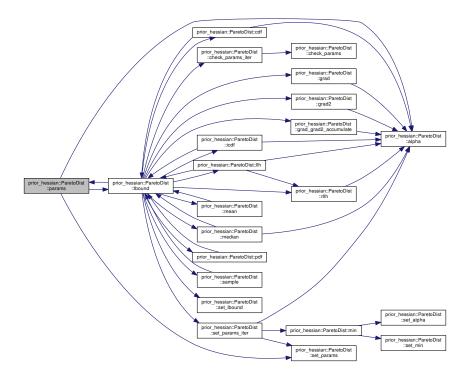
7.56.4.27 NparamsVecT prior_hessian::ParetoDist::params() const [inline]

Definition at line 48 of file ParetoDist.h.

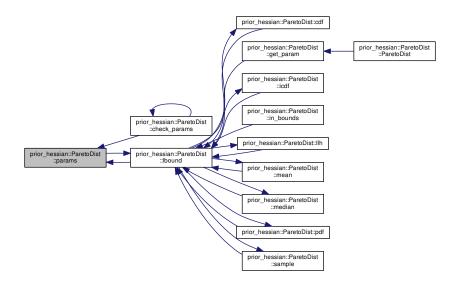
References alpha(), lbound(), and set_params().

Referenced by check params(), and Ibound().

Here is the call graph for this function:



Here is the caller graph for this function:



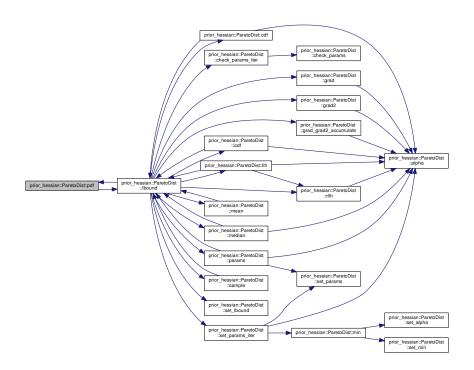
7.56.4.28 double prior_hessian::ParetoDist::pdf (double x) const [inline]

Definition at line 167 of file ParetoDist.h.

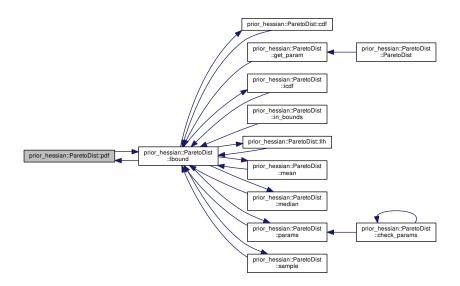
References Ibound().

Referenced by Ibound().

Here is the call graph for this function:



Here is the caller graph for this function:



7.56.4.29 double prior_hessian::ParetoDist::rllh (double x) const [inline]

Definition at line 173 of file ParetoDist.h.

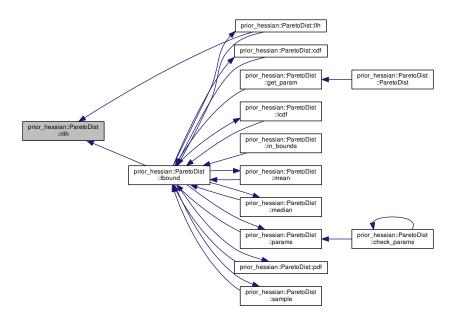
References alpha().

Referenced by Ibound(), and Ilh().

Here is the call graph for this function:



Here is the caller graph for this function:



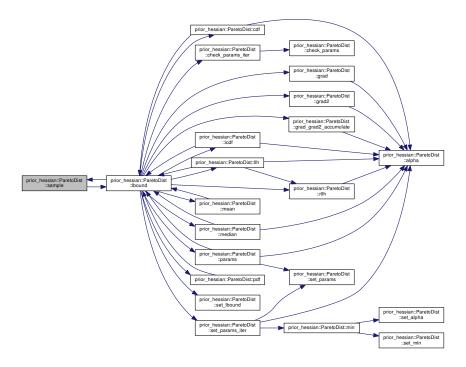
7.56.4.30 template < class RngT > double prior_hessian::ParetoDist::sample (RngT & rng) const

Definition at line 200 of file ParetoDist.h.

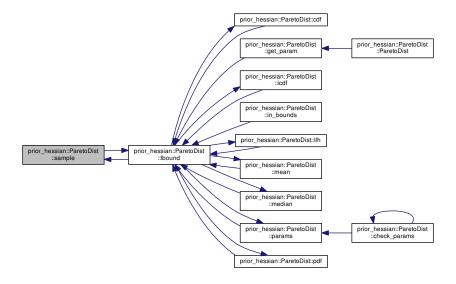
References Ibound().

Referenced by Ibound().

Here is the call graph for this function:



Here is the caller graph for this function:

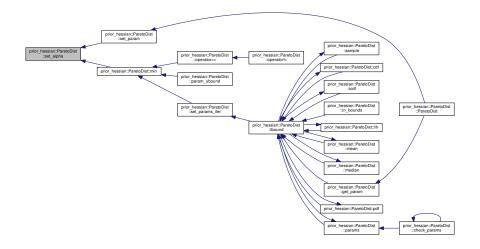


7.56.4.31 void prior_hessian::ParetoDist::set_alpha (double val)

Definition at line 35 of file ParetoDist.cpp.

Referenced by min(), and set_param().

Here is the caller graph for this function:

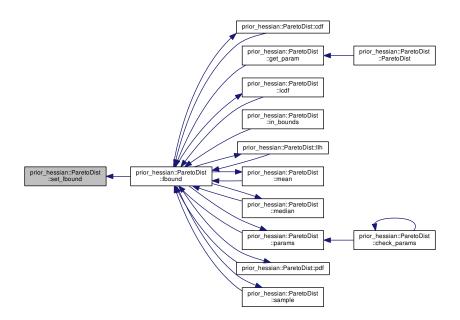


7.56.4.32 void prior_hessian::ParetoDist::set_lbound (double lbound)

Definition at line 48 of file ParetoDist.cpp.

Referenced by Ibound().

Here is the caller graph for this function:

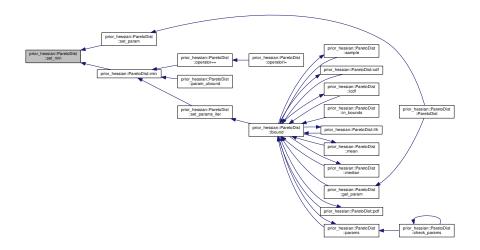


7.56.4.33 void prior_hessian::ParetoDist::set_min (double val)

Definition at line 29 of file ParetoDist.cpp.

Referenced by min(), and set_param().

Here is the caller graph for this function:



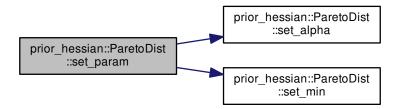
7.56.4.34 void prior_hessian::ParetoDist::set_param(int idx, double val) [inline]

Definition at line 133 of file ParetoDist.h.

References set_alpha(), and set_min().

Referenced by ParetoDist().

Here is the call graph for this function:



Here is the caller graph for this function:

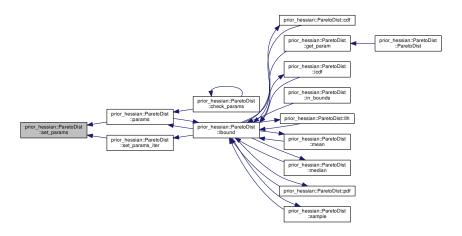


7.56.4.35 void prior_hessian::ParetoDist::set_params (double min, double alpha)

Definition at line 41 of file ParetoDist.cpp.

Referenced by params(), and set_params_iter().

Here is the caller graph for this function:



7.56.4.36 template < class Vec > void prior_hessian::ParetoDist::set_params (const Vec & p) [inline]

Definition at line 51 of file ParetoDist.h.

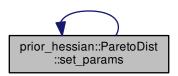
References set_params().

Referenced by set_params().

Here is the call graph for this function:



Here is the caller graph for this function:



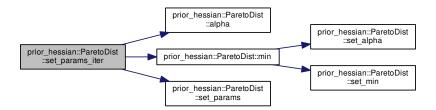
7.56.4.37 template < class lterT > void prior_hessian::ParetoDist::set_params_iter (lterT & params)

Definition at line 208 of file ParetoDist.h.

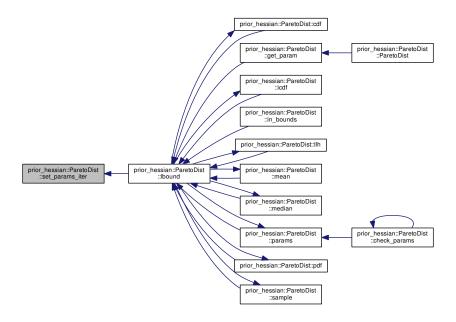
References alpha(), min(), and set_params().

Referenced by Ibound().

Here is the call graph for this function:



Here is the caller graph for this function:



7.56.4.38 static constexpr double prior_hessian::ParetoDist::ubound() [inline], [static]

Definition at line 27 of file ParetoDist.h.

Referenced by in_bounds().

Here is the caller graph for this function:



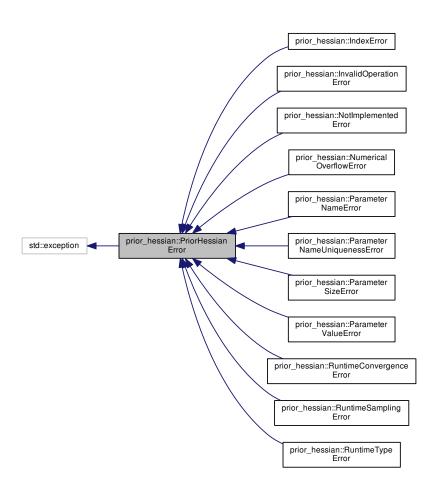
The documentation for this class was generated from the following files:

- ParetoDist.h
- ParetoDist.cpp

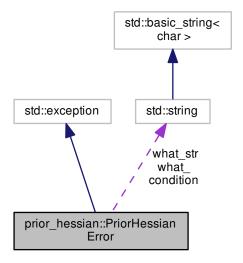
7.57 prior_hessian::PriorHessianError Class Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
PriorHessianError.h>

Inheritance diagram for prior_hessian::PriorHessianError:



Collaboration diagram for prior_hessian::PriorHessianError:



Public Member Functions

- PriorHessianError (std::string condition, std::string what)
- const char * what () const noexceptoverride

Protected Attributes

- std::string condition
- std::string what_str
- std::string what_

7.57.1 Detailed Description

Definition at line 43 of file PriorHessianError.h.

7.57.2 Constructor & Destructor Documentation

7.57.2.1 prior_hessian::PriorHessianError::PriorHessianError (std::string condition, std::string what) [inline]

Definition at line 50 of file PriorHessianError.h.

7.57.3 Member Function Documentation

7.57.3.1 const char* prior_hessian::PriorHessianError::what() const [inline], [override], [noexcept]

Definition at line 56 of file PriorHessianError.h.

7.57.4 Member Data Documentation

7.57.4.1 std::string prior_hessian::PriorHessianError::condition [protected]

Definition at line 46 of file PriorHessianError.h.

7.57.4.2 std::string prior_hessian::PriorHessianError::what_ [protected]

Definition at line 48 of file PriorHessianError.h.

7.57.4.3 std::string prior_hessian::PriorHessianError::what_str [protected]

Definition at line 47 of file PriorHessianError.h.

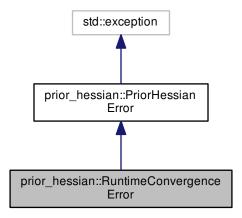
The documentation for this class was generated from the following file:

· PriorHessianError.h

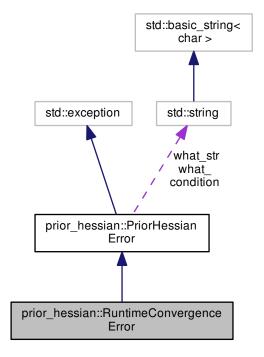
7.58 prior_hessian::RuntimeConvergenceError Struct Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
PriorHessianError.h>

Inheritance diagram for prior_hessian::RuntimeConvergenceError:



Collaboration diagram for prior_hessian::RuntimeConvergenceError:



Public Member Functions

- RuntimeConvergenceError (std::string message)
- const char * what () const noexceptoverride

Protected Attributes

- · std::string condition
- std::string what_str
- std::string what_

7.58.1 Detailed Description

Definition at line 94 of file PriorHessianError.h.

7.58.2 Constructor & Destructor Documentation

7.58.2.1 prior_hessian::RuntimeConvergenceError::RuntimeConvergenceError (std::string message) [inline]

Definition at line 96 of file PriorHessianError.h.

7.58.3 Member Function Documentation

7.58.3.1 const char* prior_hessian::PriorHessianError::what() const [inline], [override], [noexcept], [inherited]

Definition at line 56 of file PriorHessianError.h.

7.58.4 Member Data Documentation

7.58.4.1 std::string prior_hessian::PriorHessianError::condition [protected], [inherited]

Definition at line 46 of file PriorHessianError.h.

7.58.4.2 std::string prior_hessian::PriorHessianError::what_ [protected], [inherited]

Definition at line 48 of file PriorHessianError.h.

7.58.4.3 std::string prior_hessian::PriorHessianError::what_str [protected], [inherited]

Definition at line 47 of file PriorHessianError.h.

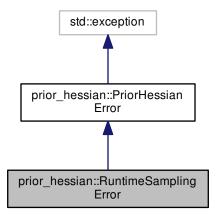
The documentation for this struct was generated from the following file:

· PriorHessianError.h

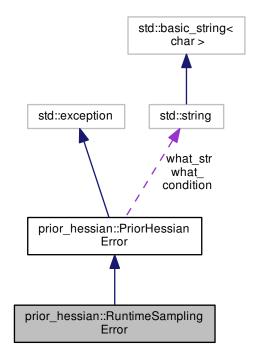
7.59 prior_hessian::RuntimeSamplingError Struct Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
PriorHessianError.h>

Inheritance diagram for prior_hessian::RuntimeSamplingError:



Collaboration diagram for prior_hessian::RuntimeSamplingError:



Public Member Functions

- RuntimeSamplingError (std::string message)
- const char * what () const noexceptoverride

Protected Attributes

- · std::string condition
- std::string what_str
- std::string what_

7.59.1 Detailed Description

Definition at line 99 of file PriorHessianError.h.

7.59.2 Constructor & Destructor Documentation

7.59.2.1 prior_hessian::RuntimeSamplingError::RuntimeSamplingError (std::string message) [inline]

Definition at line 101 of file PriorHessianError.h.

7.59.3 Member Function Documentation

7.59.3.1 const char* prior_hessian::PriorHessianError::what() const [inline], [override], [noexcept], [inherited]

Definition at line 56 of file PriorHessianError.h.

7.59.4 Member Data Documentation

7.59.4.1 std::string prior_hessian::PriorHessianError::condition [protected], [inherited]

Definition at line 46 of file PriorHessianError.h.

7.59.4.2 std::string prior_hessian::PriorHessianError::what_ [protected], [inherited]

Definition at line 48 of file PriorHessianError.h.

7.59.4.3 std::string prior_hessian::PriorHessianError::what_str [protected], [inherited]

Definition at line 47 of file PriorHessianError.h.

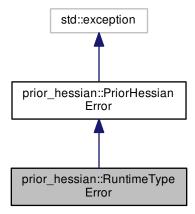
The documentation for this struct was generated from the following file:

· PriorHessianError.h

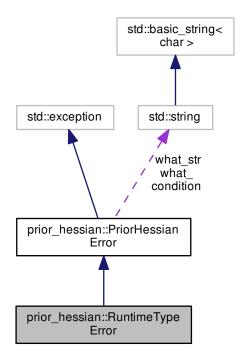
7.60 prior_hessian::RuntimeTypeError Struct Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
PriorHessianError.h>

Inheritance diagram for prior_hessian::RuntimeTypeError:



Collaboration diagram for prior_hessian::RuntimeTypeError:



Public Member Functions

- RuntimeTypeError (std::string message)
- const char * what () const noexceptoverride

Protected Attributes

- std::string condition
- std::string what_str
- std::string what_

7.60.1 Detailed Description

Definition at line 105 of file PriorHessianError.h.

7.60.2 Constructor & Destructor Documentation

7.60.2.1 prior_hessian::RuntimeTypeError::RuntimeTypeError (std::string message) [inline]

Definition at line 107 of file PriorHessianError.h.

7.60.3 Member Function Documentation

Definition at line 56 of file PriorHessianError.h.

7.60.4 Member Data Documentation

7.60.4.1 std::string prior_hessian::PriorHessianError::condition [protected], [inherited]

Definition at line 46 of file PriorHessianError.h.

7.60.4.2 std::string prior_hessian::PriorHessianError::what_ [protected], [inherited]

Definition at line 48 of file PriorHessianError.h.

7.60.4.3 std::string prior_hessian::PriorHessianError::what_str [protected], [inherited]

Definition at line 47 of file PriorHessianError.h.

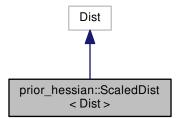
The documentation for this struct was generated from the following file:

· PriorHessianError.h

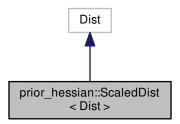
7.61 prior_hessian::ScaledDist < Dist > Class Template Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/
ScaledDist.h>

Inheritance diagram for prior hessian::ScaledDist < Dist >:



Collaboration diagram for prior_hessian::ScaledDist< Dist >:



Public Member Functions

- ScaledDist ()
- ScaledDist (double lbound, double ubound)
- template<typename = meta::EnableIfNotIsSeIfT<Dist,ScaledDist>>
 ScaledDist (const Dist &dist)
- template<typename = meta::EnableIfNotIsSeIfT<Dist,ScaledDist>>
 ScaledDist (Dist &&dist)
- ScaledDist (const Dist &dist, double lbound, double ubound)
- · ScaledDist (Dist &&dist, double lbound, double ubound)
- double lbound () const
- · double ubound () const
- bool operator== (const ScaledDist< Dist> &o) const
- bool operator!= (const ScaledDist < Dist > &o) const
- void set_lbound (double lbound)
- void set_ubound (double ubound)
- · void set_bounds (double lbound, double ubound)
- double mean () const
- double median () const
- double cdf (double x) const
- double pdf (double x) const
- double icdf (double u) const
- double IIh (double x) const
- template < class RngT >
 double sample (RngT &rng) const

Static Public Member Functions

- static double unscaled_lbound ()
- static double unscaled_ubound ()
- static double global_lbound ()
- static double global ubound ()

Protected Member Functions

- double convert_to_unitary_coords (double x) const
- double convert_from_unitary_coords (double u) const

Protected Attributes

- · double scaled Ibound
- · double scaled ubound
- · double scaling ratio
- double Ilh_scaling_const

7.61.1 Detailed Description

 $\label{eq:class_Dist} \mbox{template} < \mbox{class Dist} > \\ \mbox{class prior_hessian::ScaledDist} < \mbox{Dist} > \\ \mbox{}$

Definition at line 19 of file ScaledDist.h.

7.61.2 Constructor & Destructor Documentation

7.61.2.1 template < class Dist > prior_hessian::ScaledDist < Dist > ::ScaledDist () [inline]

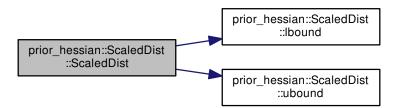
Definition at line 22 of file ScaledDist.h.

7.61.2.2 template < class Dist > prior_hessian::ScaledDist < Dist >::ScaledDist (double *lbound*, double *ubound*) [inline]

Definition at line 23 of file ScaledDist.h.

References prior_hessian::ScaledDist < Dist >::lbound(), and prior_hessian::ScaledDist < Dist >::ubound().

Here is the call graph for this function:



7.61.2.3 template < class Dist > template < typename = meta::EnablelfNotIsSelfT < Dist,ScaledDist >> prior_hessian::ScaledDist < Dist >::ScaledDist (const Dist & dist) [inline]

Definition at line 26 of file ScaledDist.h.

7.61.2.4 template < class Dist > template < typename = meta::EnablelfNotIsSelfT < Dist,ScaledDist >> prior_hessian::ScaledDist < Dist >::ScaledDist (Dist && dist) [inline]

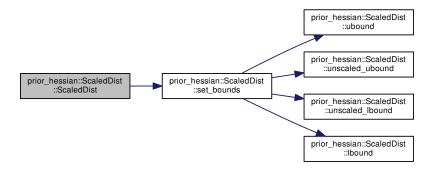
Definition at line 29 of file ScaledDist.h.

7.61.2.5 template < class Dist > prior_hessian::ScaledDist < Dist >::ScaledDist (const Dist & dist, double lbound, double ubound) [inline]

Definition at line 31 of file ScaledDist.h.

References prior_hessian::ScaledDist < Dist >::set_bounds().

Here is the call graph for this function:

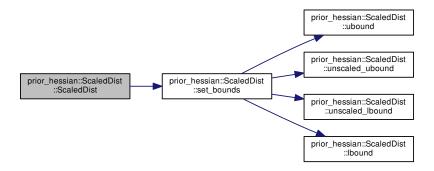


7.61.2.6 template < class Dist > prior_hessian::ScaledDist < Dist >::ScaledDist (Dist && dist, double lbound, double ubound) [inline]

Definition at line 32 of file ScaledDist.h.

References prior hessian::ScaledDist < Dist >::set bounds().

Here is the call graph for this function:



7.61.3 Member Function Documentation

7.61.3.1 template < class Dist > double prior_hessian::ScaledDist < Dist >::cdf (double x) const

Definition at line 112 of file ScaledDist.h.

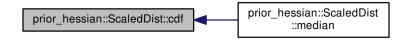
References prior_hessian::ScaledDist < Dist >::convert_to_unitary_coords().

Referenced by prior_hessian::ScaledDist< Dist >::median().

Here is the call graph for this function:



Here is the caller graph for this function:



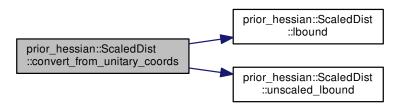
7.61.3.2 template < class Dist > double prior_hessian::ScaledDist < Dist >::convert_from_unitary_coords (double u) const [protected]

Definition at line 143 of file ScaledDist.h.

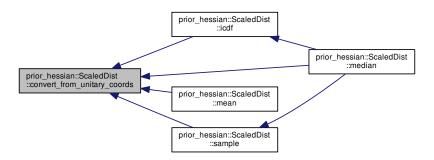
References prior_hessian::ScaledDist< Dist >::lbound(), prior_hessian::ScaledDist< Dist >::scaling_ratio, and prior -_hessian::ScaledDist< Dist >::unscaled_lbound().

Referenced by prior_hessian::ScaledDist < Dist >::icdf(), prior_hessian::ScaledDist < Dist >::mean(), prior_hessian ← ::ScaledDist < Dist >::median(), and prior hessian::ScaledDist < Dist >::sample().

Here is the call graph for this function:



Here is the caller graph for this function:



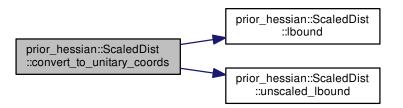
7.61.3.3 template < class Dist > double prior_hessian::ScaledDist < Dist >::convert_to_unitary_coords (double x) const [protected]

Definition at line 137 of file ScaledDist.h.

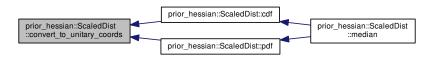
References prior_hessian::ScaledDist < Dist >::lbound(), prior_hessian::ScaledDist < Dist >::scaling_ratio, and prior ← hessian::ScaledDist < Dist >::unscaled lbound().

Referenced by prior_hessian::ScaledDist< Dist >::cdf(), and prior_hessian::ScaledDist< Dist >::pdf().

Here is the call graph for this function:



Here is the caller graph for this function:



7.61.3.4 template < class Dist > static double prior_hessian::ScaledDist < Dist >::global_lbound() [inline], [static]

Definition at line 38 of file ScaledDist.h.

Definition at line 39 of file ScaledDist.h.

7.61.3.6 template < class Dist > double prior_hessian::ScaledDist < Dist > ::icdf (double u) const

Definition at line 118 of file ScaledDist.h.

References prior_hessian::ScaledDist < Dist >::convert_from_unitary_coords().

Referenced by prior hessian::ScaledDist < Dist >::median().

Here is the call graph for this function:



Here is the caller graph for this function:



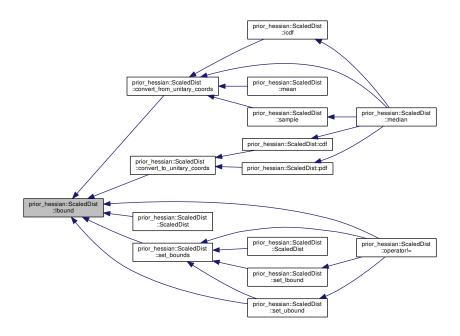
7.61.3.7 template < class Dist > double prior_hessian::ScaledDist < Dist > ::lbound() const [inline]

Definition at line 34 of file ScaledDist.h.

References prior_hessian::ScaledDist< Dist >::_scaled_lbound.

Referenced by prior_hessian::ScaledDist< Dist >::convert_from_unitary_coords(), prior_hessian::ScaledDist< Dist >::convert_to_unitary_coords(), prior_hessian::ScaledDist< Dist >::operator!=(), prior_hessian::ScaledDist< Dist >::ScaledDist(), prior_hessian::ScaledDist< Dist >::set_bounds(), and prior_hessian::ScaledDist< Dist >::set_ \leftarrow ubound().

Here is the caller graph for this function:



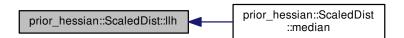
7.61.3.8 template < class Dist > double prior_hessian::ScaledDist < Dist >::Ilh (double x) const

Definition at line 106 of file ScaledDist.h.

References prior_hessian::ScaledDist < Dist >::Ilh_scaling_const.

Referenced by prior_hessian::ScaledDist< Dist >::median().

Here is the caller graph for this function:



7.61.3.9 template < class Dist > double prior_hessian::ScaledDist < Dist >::mean () const [inline]

Definition at line 53 of file ScaledDist.h.

References prior hessian::ScaledDist < Dist >::convert from unitary coords().

Here is the call graph for this function:

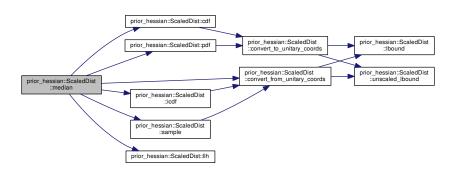


7.61.3.10 template < class Dist > double prior_hessian::ScaledDist < Dist > ::median () const [inline]

Definition at line 54 of file ScaledDist.h.

References prior_hessian::ScaledDist< Dist >::cdf(), prior_hessian::ScaledDist< Dist >::convert_from_unitary_ \leftarrow coords(), prior_hessian::ScaledDist< Dist >::llh(), prior_hessian::Scaled \leftarrow Dist >::pdf(), and prior_hessian::ScaledDist< Dist >::sample().

Here is the call graph for this function:

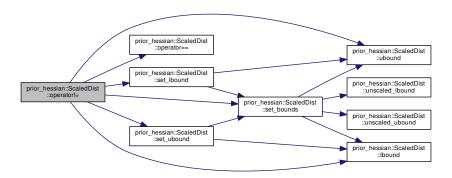


7.61.3.11 template < class Dist > bool prior_hessian::ScaledDist < Dist > ::operator!= (const ScaledDist < Dist > & o) const [inline]

Definition at line 47 of file ScaledDist.h.

References prior_hessian::ScaledDist< Dist >::lbound(), prior_hessian::ScaledDist< Dist >::operator==(), prior_ \leftarrow hessian::ScaledDist< Dist >::set_bounds(), prior_hessian::ScaledDist< Dist >::set_lbound(), prior_hessian::Scaled \leftarrow Dist >::set_ubound(), and prior_hessian::ScaledDist< Dist >::ubound().

Here is the call graph for this function:



7.61.3.12 template < class Dist > bool prior_hessian::ScaledDist < Dist > ::operator== (const ScaledDist < Dist > & o) const [inline]

Definition at line 41 of file ScaledDist.h.

References prior_hessian::ScaledDist< Dist >::_scaled_lbound, and prior_hessian::ScaledDist< Dist >::_scaled_ \leftarrow ubound.

Referenced by prior_hessian::ScaledDist< Dist >::operator!=().

Here is the caller graph for this function:



7.61.3.13 template < class Dist > double prior_hessian::ScaledDist < Dist >::pdf (double x) const

Definition at line 124 of file ScaledDist.h.

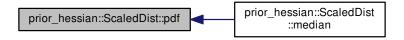
References prior_hessian::ScaledDist< Dist >::convert_to_unitary_coords(), and prior_hessian::ScaledDist< Dist > \leftarrow ::scaling_ratio.

Referenced by prior hessian::ScaledDist < Dist >::median().

Here is the call graph for this function:



Here is the caller graph for this function:



7.61.3.14 template < class Dist > template < class RngT > double prior_hessian::ScaledDist < Dist >::sample (RngT & rng) const

Definition at line 131 of file ScaledDist.h.

References prior_hessian::ScaledDist < Dist >::convert_from_unitary_coords().

Referenced by prior_hessian::ScaledDist< Dist >::median().

Here is the call graph for this function:



Here is the caller graph for this function:



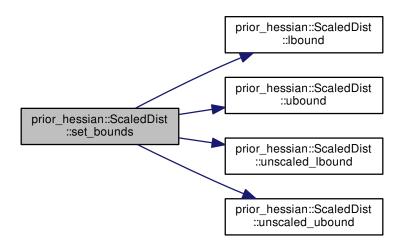
7.61.3.15 template < class Dist > void prior_hessian::ScaledDist < Dist > ::set_bounds (double *lbound*, double *ubound*)

Definition at line 76 of file ScaledDist.h.

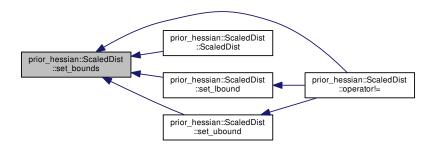
References prior_hessian::ScaledDist< Dist >::_scaled_lbound, prior_hessian::ScaledDist< Dist >::_scaled_ubound, prior_hessian::ScaledDist< Dist >::llh_scaling_const, prior_hessian:: \leftarrow ScaledDist< Dist >::scaling_ratio, prior_hessian::ScaledDist< Dist >::ubound(), prior_hessian::ScaledDist< Dist >::unscaled Dist< Dist >::unscaled Dist >::unscaled Dist< Dist >::unscaled Dist >::unscale

Referenced by prior_hessian::ScaledDist< Dist >::operator!=(), prior_hessian::ScaledDist< Dist >::ScaledDist(), prior_hessian::ScaledDist< Dist >::set_lbound(), and prior_hessian::ScaledDist< Dist >::set_ubound().

Here is the call graph for this function:



Here is the caller graph for this function:



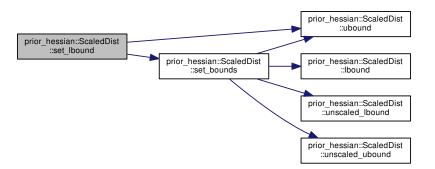
7.61.3.16 template < class Dist > void prior_hessian::ScaledDist < Dist >::set_lbound (double lbound)

Definition at line 98 of file ScaledDist.h.

References prior_hessian::ScaledDist < Dist >::set_bounds(), and prior_hessian::ScaledDist < Dist >::ubound().

Referenced by prior_hessian::ScaledDist < Dist >::operator!=().

Here is the call graph for this function:



Here is the caller graph for this function:



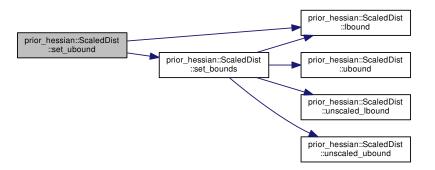
7.61.3.17 template < class Dist > void prior_hessian::ScaledDist < Dist > ::set_ubound (double ubound)

Definition at line 102 of file ScaledDist.h.

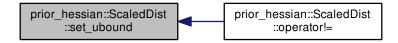
References prior_hessian::ScaledDist < Dist >::lbound(), and prior_hessian::ScaledDist < Dist >::set_bounds().

Referenced by prior_hessian::ScaledDist< Dist >::operator!=().

Here is the call graph for this function:



Here is the caller graph for this function:



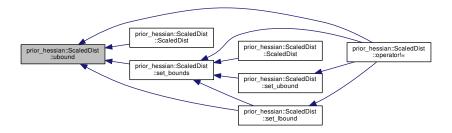
7.61.3.18 template < class Dist > double prior_hessian::ScaledDist < Dist >::ubound () const [inline]

Definition at line 35 of file ScaledDist.h.

 $References\ prior_hessian::ScaledDist<\ Dist>::_scaled_ubound.$

Referenced by prior_hessian::ScaledDist< Dist >::operator!=(), prior_hessian::ScaledDist< Dist >::ScaledDist(), prior hessian::ScaledDist< Dist >::set bounds(), and prior hessian::ScaledDist< Dist >::set lbound().

Here is the caller graph for this function:

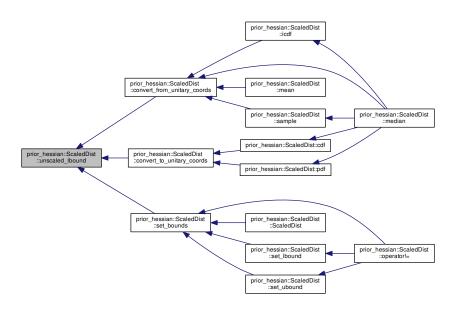


7.61.3.19 template < class Dist > static double prior_hessian::ScaledDist < Dist >::unscaled_lbound() [inline], [static]

Definition at line 36 of file ScaledDist.h.

Referenced by prior_hessian::ScaledDist< Dist >::convert_from_unitary_coords(), prior_hessian::ScaledDist< Dist >::convert_to_unitary_coords(), and prior_hessian::ScaledDist< Dist >::set_bounds().

Here is the caller graph for this function:

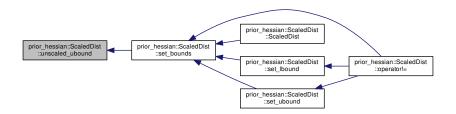


7.61.3.20 template < class Dist > static double prior_hessian::ScaledDist < Dist >::unscaled_ubound() [inline], [static]

Definition at line 37 of file ScaledDist.h.

Referenced by prior_hessian::ScaledDist< Dist >::set_bounds().

Here is the caller graph for this function:



7.61.4 Member Data Documentation

7.61.4.1 template < class Dist > double prior_hessian::ScaledDist < Dist >::_scaled_lbound [protected]

Definition at line 64 of file ScaledDist.h.

Referenced by prior_hessian::ScaledDist< Dist >::lbound(), prior_hessian::ScaledDist< Dist >::operator==(), and prior_hessian::ScaledDist< Dist >::set_bounds().

7.61.4.2 template < class Dist > double prior_hessian::ScaledDist < Dist >::_scaled_ubound [protected]

Definition at line 65 of file ScaledDist.h.

Referenced by prior_hessian::ScaledDist < Dist >::operator==(), prior_hessian::ScaledDist < Dist >::set_bounds(), and prior_hessian::ScaledDist < Dist >::ubound().

7.61.4.3 template < class Dist > double prior hessian::ScaledDist < Dist >::Ilh_scaling_const [protected]

Definition at line 68 of file ScaledDist.h.

Referenced by prior_hessian::ScaledDist< Dist >::Ilh(), and prior_hessian::ScaledDist< Dist >::set_bounds().

7.61.4.4 template < class Dist > double prior hessian::ScaledDist < Dist >::scaling_ratio [protected]

Definition at line 67 of file ScaledDist.h.

Referenced by prior_hessian::ScaledDist< Dist >::convert_from_unitary_coords(), prior_hessian::ScaledDist< Dist >::convert_to_unitary_coords(), prior_hessian::ScaledDist< Dist >::pdf(), and prior_hessian::ScaledDist< Dist >::set bounds().

The documentation for this class was generated from the following file:

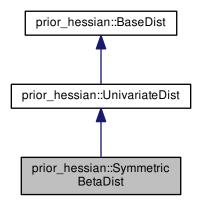
· ScaledDist.h

7.62 prior_hessian::SymmetricBetaDist Class Reference

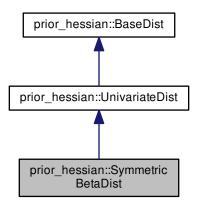
Single parameter beta distribution where = , leading to symmetric bounded distribution.

 $\label{lem:linear} \verb|#include| </home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \\ \\ \le \verb| SymmetricBetaDist.h>|$

Inheritance diagram for prior_hessian::SymmetricBetaDist:



Collaboration diagram for prior_hessian::SymmetricBetaDist:



Public Types

using NparamsVecT = arma::Col< double >::fixed< num params >

Public Member Functions

- SymmetricBetaDist ()
- SymmetricBetaDist (double beta)
- template < class Vec , meta::ConstructablelfNotSelfT < Vec, SymmetricBetaDist > = true > SymmetricBetaDist (const Vec ¶ms)
- · double beta () const
- void set_beta (double val)
- · double get param (int idx) const
- void set_param (int idx, double val)
- NparamsVecT params () const
- void set params (double beta)
- template<class Vec >

void set_params (const Vec &p)

- bool operator== (const SymmetricBetaDist &o) const
- bool operator!= (const SymmetricBetaDist &o) const
- · double mean () const
- · double median () const
- double cdf (double x) const
- double icdf (double u) const
- double pdf (double x) const
- double IIh (double x) const
- double rllh (double x) const
- double grad (double x) const
- double grad2 (double x) const
- void grad_grad2_accumulate (double x, double &g, double &g2) const
- template<class RngT >
 - double sample (RngT &rng) const
- template < class lterT > void set_params_iter (IterT ¶ms)

Static Public Member Functions

- static constexpr ldxT num_params ()
- static constexpr double lbound ()
- static constexpr double ubound ()
- static bool in_bounds (double u)
- static const StringVecT & param_names ()
- static const VecT & param Ibound ()
- static const VecT & param_ubound ()
- static bool check params (double beta)
- template<class Vec >
 - static bool check params (Vec &p)
- template<class IterT >
 - static bool check_params_iter (IterT ¶ms)
- static constexpr ldxT num dim ()

```
Static Protected Member Functions
```

• static void check_bounds (double lbound, double ubound)

7.62.1 Detailed Description

Single parameter beta distribution where = , leading to symmetric bounded distribution.

Definition at line 22 of file SymmetricBetaDist.h.

7.62.2 Member Typedef Documentation

7.62.2.1 using prior_hessian::SymmetricBetaDist::NparamsVecT = arma::Col<double>::fixed<_num_params>

Definition at line 26 of file SymmetricBetaDist.h.

7.62.3 Constructor & Destructor Documentation

7.62.3.1 prior_hessian::SymmetricBetaDist::SymmetricBetaDist() [inline]

Definition at line 42 of file SymmetricBetaDist.h.

7.62.3.2 prior_hessian::SymmetricBetaDist::SymmetricBetaDist (double beta) [explicit]

Definition at line 23 of file SymmetricBetaDist.cpp.

7.62.3.3 template < class Vec , meta::ConstructablelfNotSelfT < Vec, SymmetricBetaDist > = true > prior_hessian::SymmetricBetaDist::SymmetricBetaDist (const Vec & params) [inline], [explicit]

Definition at line 45 of file SymmetricBetaDist.h.

7.62.4 Member Function Documentation

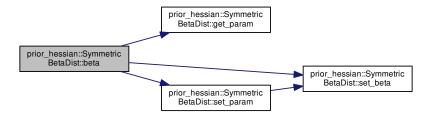
7.62.4.1 double prior_hessian::SymmetricBetaDist::beta () const [inline]

Definition at line 47 of file SymmetricBetaDist.h.

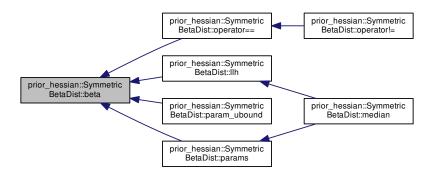
References get_param(), set_beta(), and set_param().

Referenced by Ilh(), operator==(), param_ubound(), and params().

Here is the call graph for this function:



Here is the caller graph for this function:



7.62.4.2 double prior_hessian::SymmetricBetaDist::cdf (double x) const

Definition at line 36 of file SymmetricBetaDist.cpp.

Referenced by median().

Here is the caller graph for this function:

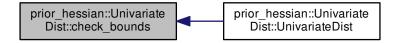


7.62.4.3 void prior_hessian::UnivariateDist::check_bounds (double *lbound*, double *ubound*) [static], [protected], [inherited]

Definition at line 22 of file UnivariateDist.cpp.

Referenced by prior hessian::UnivariateDist::UnivariateDist().

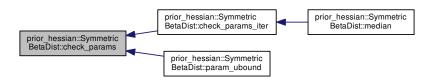
Here is the caller graph for this function:



7.62.4.4 bool prior_hessian::SymmetricBetaDist::check_params (double beta) [inline], [static]

Definition at line 101 of file SymmetricBetaDist.h.

Referenced by check_params_iter(), and param_ubound().



7.62.4.5 template < class Vec > static bool prior_hessian::SymmetricBetaDist::check_params (Vec & p) [inline], [static]

Definition at line 40 of file SymmetricBetaDist.h.

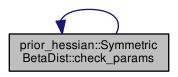
References check_params().

Referenced by check_params().

Here is the call graph for this function:



Here is the caller graph for this function:



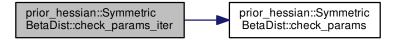
7.62.4.6 template < class lterT > bool prior_hessian::SymmetricBetaDist::check_params_iter(lterT & params) [static]

Definition at line 167 of file SymmetricBetaDist.h.

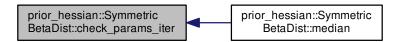
References check_params().

Referenced by median().

Here is the call graph for this function:



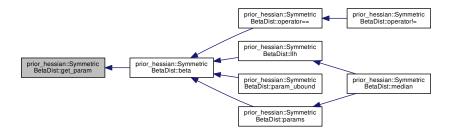
Here is the caller graph for this function:



7.62.4.7 double prior_hessian::SymmetricBetaDist::get_param (int idx) const [inline]

Definition at line 107 of file SymmetricBetaDist.h.

Referenced by beta().



7.62.4.8 double prior_hessian::SymmetricBetaDist::grad (double x) const [inline]

Definition at line 137 of file SymmetricBetaDist.h.

Referenced by median().

Here is the caller graph for this function:



7.62.4.9 double prior_hessian::SymmetricBetaDist::grad2 (double x) const [inline]

Definition at line 143 of file SymmetricBetaDist.h.

References prior_hessian::square().

Referenced by median().

Here is the call graph for this function:



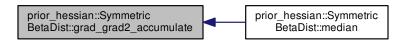


7.62.4.10 void prior_hessian::SymmetricBetaDist::grad_grad2_accumulate (double x, double & g, double & g2) const [inline]

Definition at line 149 of file SymmetricBetaDist.h.

Referenced by median().

Here is the caller graph for this function:



7.62.4.11 double prior_hessian::SymmetricBetaDist::icdf (double u) const

Definition at line 43 of file SymmetricBetaDist.cpp.

Referenced by median(), and sample().

Here is the caller graph for this function:

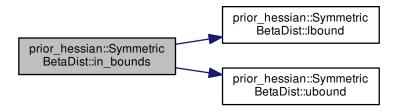


7.62.4.12 static bool prior_hessian::SymmetricBetaDist::in_bounds (double u) [inline], [static]

Definition at line 32 of file SymmetricBetaDist.h.

References Ibound(), and ubound().

Here is the call graph for this function:



7.62.4.13 static constexpr double prior_hessian::SymmetricBetaDist::Ibound() [inline], [static]

Definition at line 30 of file SymmetricBetaDist.h.

Referenced by in_bounds().

Here is the caller graph for this function:

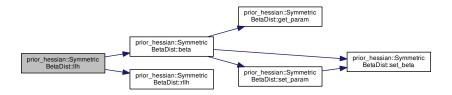


7.62.4.14 double prior_hessian::SymmetricBetaDist::Ilh (double x) const

Definition at line 55 of file SymmetricBetaDist.cpp.

References beta(), and rllh().

Referenced by median().



Here is the caller graph for this function:



7.62.4.15 double prior_hessian::SymmetricBetaDist::mean () const [inline]

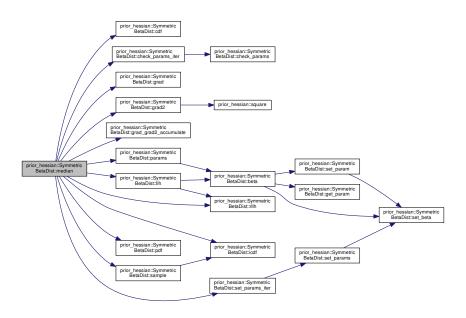
Definition at line 60 of file SymmetricBetaDist.h.

7.62.4.16 double prior_hessian::SymmetricBetaDist::median() const [inline]

Definition at line 61 of file SymmetricBetaDist.h.

References cdf(), check_params_iter(), grad(), grad2(), grad2accumulate(), icdf(), llh(), params(), pdf(), rllh(), sample(), and set_params_iter().

Here is the call graph for this function:



7.62.4.17 static constexpr ldxT prior_hessian::UnivariateDist::num_dim() [inline], [static], [inherited]

Definition at line 17 of file UnivariateDist.h.

7.62.4.18 static constexpr IdxT prior_hessian::SymmetricBetaDist::num_params() [inline], [static]

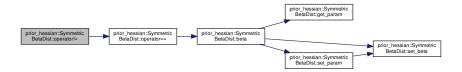
Definition at line 29 of file SymmetricBetaDist.h.

7.62.4.19 bool prior_hessian::SymmetricBetaDist::operator!=(const SymmetricBetaDist & o) const [inline]

Definition at line 58 of file SymmetricBetaDist.h.

References operator==().

Here is the call graph for this function:



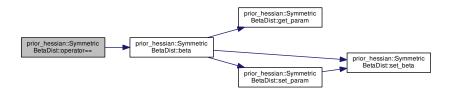
7.62.4.20 bool prior_hessian::SymmetricBetaDist::operator== (const SymmetricBetaDist & o) const [inline]

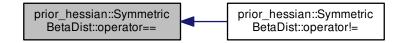
Definition at line 57 of file SymmetricBetaDist.h.

References beta().

Referenced by operator!=().

Here is the call graph for this function:





7.62.4.21 static const VecT& prior_hessian::SymmetricBetaDist::param_lbound() [inline], [static]

Definition at line 35 of file SymmetricBetaDist.h.

7.62.4.22 static const StringVecT& prior_hessian::SymmetricBetaDist::param_names() [inline], [static]

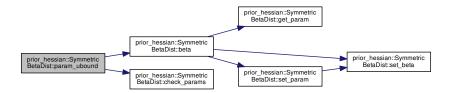
Definition at line 34 of file SymmetricBetaDist.h.

7.62.4.23 static const VecT& prior_hessian::SymmetricBetaDist::param_ubound() [inline], [static]

Definition at line 36 of file SymmetricBetaDist.h.

References beta(), and check_params().

Here is the call graph for this function:

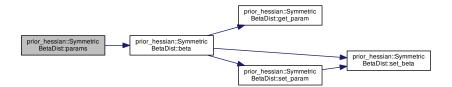


7.62.4.24 NparamsVecT prior_hessian::SymmetricBetaDist::params()const [inline]

Definition at line 52 of file SymmetricBetaDist.h.

References beta().

Referenced by median().



Here is the caller graph for this function:



7.62.4.25 double prior_hessian::SymmetricBetaDist::pdf (double x) const

Definition at line 50 of file SymmetricBetaDist.cpp.

Referenced by median().

Here is the caller graph for this function:



7.62.4.26 double prior_hessian::SymmetricBetaDist::rllh (double x) const [inline]

Definition at line 131 of file SymmetricBetaDist.h.

Referenced by Ilh(), and median().



7.62.4.27 template < class RngT > double prior_hessian::SymmetricBetaDist::sample (RngT & rng) const

Definition at line 159 of file SymmetricBetaDist.h.

References icdf().

Referenced by median().

Here is the call graph for this function:



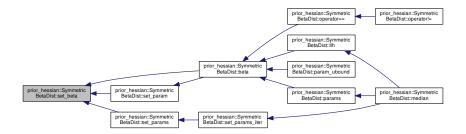
Here is the caller graph for this function:



7.62.4.28 void prior_hessian::SymmetricBetaDist::set_beta (double val)

Definition at line 30 of file SymmetricBetaDist.cpp.

Referenced by beta(), set_param(), and set_params().



7.62.4.29 void prior_hessian::SymmetricBetaDist::set_param (int idx, double val) [inline]

Definition at line 119 of file SymmetricBetaDist.h.

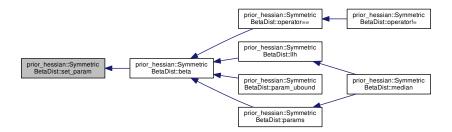
References set_beta().

Referenced by beta().

Here is the call graph for this function:



Here is the caller graph for this function:



7.62.4.30 void prior_hessian::SymmetricBetaDist::set_params (double beta) [inline]

Definition at line 53 of file SymmetricBetaDist.h.

References set_beta().

Referenced by set_params_iter().



Here is the caller graph for this function:



7.62.4.31 template < class Vec > void prior_hessian::SymmetricBetaDist::set_params (const Vec & p) [inline]

Definition at line 56 of file SymmetricBetaDist.h.

References set beta().

Here is the call graph for this function:



7.62.4.32 template < class lterT > void prior_hessian::SymmetricBetaDist::set_params_iter (lterT & params)

Definition at line 173 of file SymmetricBetaDist.h.

References set_params().

Referenced by median().



Here is the caller graph for this function:



7.62.4.33 static constexpr double prior_hessian::SymmetricBetaDist::ubound() [inline], [static]

Definition at line 31 of file SymmetricBetaDist.h.

Referenced by in_bounds().

Here is the caller graph for this function:



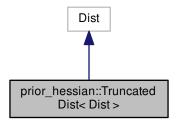
The documentation for this class was generated from the following files:

- · SymmetricBetaDist.h
- SymmetricBetaDist.cpp

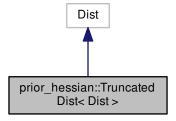
7.63 prior_hessian::TruncatedDist < Dist > Class Template Reference

#include </home/travis/build/markjolah/PriorHessian/include/PriorHessian/←
TruncatedDist.h>

Inheritance diagram for prior_hessian::TruncatedDist< Dist >:



Collaboration diagram for prior_hessian::TruncatedDist< Dist >:



Public Member Functions

- TruncatedDist ()
- TruncatedDist (double Ibound, double ubound)
- template<typename = meta::EnableIfNotIsSelfT<Dist,TruncatedDist>>
 TruncatedDist (const Dist &dist)
- template<typename = meta::EnableIfNotIsSelfT<Dist,TruncatedDist>>
 TruncatedDist (Dist &&dist)
- TruncatedDist (const Dist &dist, double lbound, double ubound)
- TruncatedDist (Dist &&dist, double lbound, double ubound)
- double lbound () const
- double ubound () const
- · bool truncated () const
- bool operator== (const TruncatedDist < Dist > &o) const
- bool operator!= (const TruncatedDist < Dist > &o) const
- void set_bounds (double lbound, double ubound)

- void set_lbound (double lbound)
- void set_ubound (double ubound)
- double mean () const
- · double median () const
- double cdf (double x) const
- double pdf (double x) const
- · double icdf (double u) const
- double IIh (double x) const
- template < class RngT >
 double sample (RngT &rng) const

Static Public Member Functions

- static constexpr ldxT num params ()
- static double global_lbound ()
- static double global_ubound ()

Static Public Attributes

static constexpr const double min bounds pdf integral = 1.0e-8

Protected Attributes

- double _truncated_lbound
- · double _truncated_ubound
- bool <u>truncated</u> = false
- double lbound_cdf
- double bounds_pdf_integral
- · double Ilh_truncation_const

7.63.1 Detailed Description

```
\label{lem:class} \begin{tabular}{ll} template < class \ Dist > \\ class \ prior\_hessian:: Truncated \ Dist < Dist > \\ \end{tabular}
```

Definition at line 22 of file TruncatedDist.h.

7.63.2 Constructor & Destructor Documentation

7.63.2.1 template < class Dist > prior_hessian::TruncatedDist < Dist >::TruncatedDist () [inline]

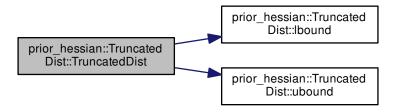
Definition at line 30 of file TruncatedDist.h.

7.63.2.2 template < class Dist > prior_hessian::TruncatedDist < Dist >::TruncatedDist (double *lbound*, double *ubound*) [inline]

Definition at line 31 of file TruncatedDist.h.

References prior_hessian::TruncatedDist< Dist >::lbound(), and prior_hessian::TruncatedDist< Dist >::ubound().

Here is the call graph for this function:



7.63.2.3 template < class Dist > template < typename = meta::EnablelfNotIsSelfT < Dist,TruncatedDist >> prior hessian::TruncatedDist < Dist >::TruncatedDist (const Dist & dist) [inline]

Definition at line 34 of file TruncatedDist.h.

7.63.2.4 template<class Dist> template<typename = meta::EnablelfNotIsSelfT<Dist,TruncatedDist>> prior_hessian::TruncatedDist< Dist>::TruncatedDist(Dist && dist) [inline]

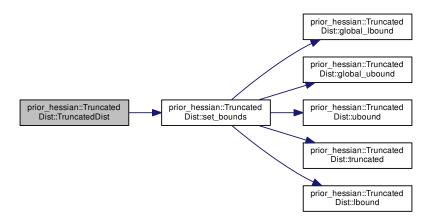
Definition at line 37 of file TruncatedDist.h.

7.63.2.5 template < class Dist > prior_hessian::TruncatedDist < Dist >::TruncatedDist (const Dist & dist, double lbound, double ubound) [inline]

Definition at line 39 of file TruncatedDist.h.

References prior hessian::TruncatedDist < Dist >::set bounds().

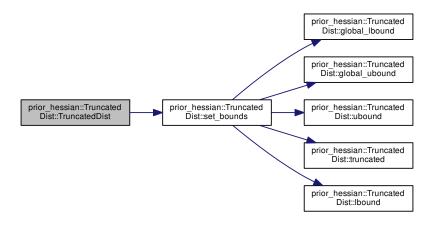
Here is the call graph for this function:



7.63.2.6 template < class Dist > prior_hessian::TruncatedDist < Dist >::TruncatedDist (Dist && dist, double lbound, double ubound) [inline]

Definition at line 43 of file TruncatedDist.h.

References prior_hessian::TruncatedDist< Dist >::set_bounds().



7.63.3 Member Function Documentation

7.63.3.1 template < class Dist > double prior hessian::TruncatedDist < Dist > ::cdf (double x) const

Definition at line 135 of file TruncatedDist.h.

References prior_hessian::TruncatedDist< Dist >::bounds_pdf_integral, and prior_hessian::TruncatedDist< Dist >::lbound_cdf.

Referenced by prior_hessian::TruncatedDist< Dist >::median().

Here is the caller graph for this function:

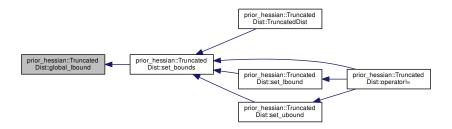


7.63.3.2 template < class Dist> static double prior_hessian::TruncatedDist< Dist>::global_lbound() [inline], [static]

minimum allowabale delta in cdf for a valid truncation

Definition at line 27 of file TruncatedDist.h.

Referenced by prior_hessian::TruncatedDist< Dist >::set_bounds().

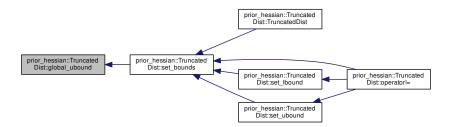


7.63.3.3 template < class Dist > static double prior_hessian::TruncatedDist < Dist >::global_ubound() [inline], [static]

Definition at line 28 of file TruncatedDist.h.

Referenced by prior_hessian::TruncatedDist< Dist >::set_bounds().

Here is the caller graph for this function:



7.63.3.4 template < class Dist > double prior hessian::Truncated Dist < Dist > ::icdf (double u) const

Definition at line 141 of file TruncatedDist.h.

References prior_hessian::TruncatedDist< Dist >::bounds_pdf_integral, and prior_hessian::TruncatedDist< Dist > \leftarrow ::lbound cdf.

Referenced by prior hessian::TruncatedDist < Dist >::median(), and prior hessian::TruncatedDist < Dist >::sample().

Here is the caller graph for this function:



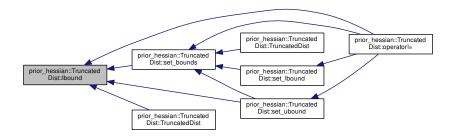
7.63.3.5 template < class Dist > double prior_hessian::TruncatedDist < Dist > ::lbound() const [inline]

Definition at line 47 of file TruncatedDist.h.

 $References\ prior_hessian:: Truncated Dist < Dist > ::_truncated_lbound.$

Referenced by prior_hessian::TruncatedDist< Dist >::operator!=(), prior_hessian::TruncatedDist< Dist >::set_ \leftarrow bounds(), prior_hessian::TruncatedDist< Dist >::set_ubound(), and prior_hessian::TruncatedDist< Dist >::Truncated \leftarrow Dist().

Here is the caller graph for this function:



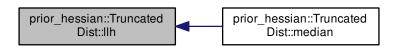
7.63.3.6 template < class Dist > double prior_hessian::TruncatedDist < Dist >::llh (double x) const

Definition at line 153 of file TruncatedDist.h.

References prior_hessian::TruncatedDist< Dist >::Ilh_truncation_const.

Referenced by prior_hessian::TruncatedDist< Dist >::median().

Here is the caller graph for this function:



7.63.3.7 template < class Dist > double prior_hessian::TruncatedDist < Dist >::mean() const [inline]

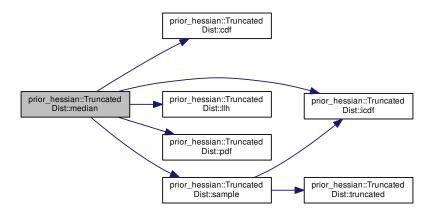
Definition at line 62 of file TruncatedDist.h.

7.63.3.8 template < class Dist > double prior_hessian::TruncatedDist < Dist > ::median () const [inline]

Definition at line 63 of file TruncatedDist.h.

References prior_hessian::TruncatedDist< Dist >::bounds_pdf_integral, prior_hessian::TruncatedDist< Dist >::cdf(), prior_hessian::TruncatedDist< Dist >::icdf(), prior_hessian::TruncatedDist< Dist >::lbound_cdf, prior_hessian:: \leftarrow TruncatedDist< Dist >::pdf(), and prior_hessian::TruncatedDist< Dist >::sample().

Here is the call graph for this function:



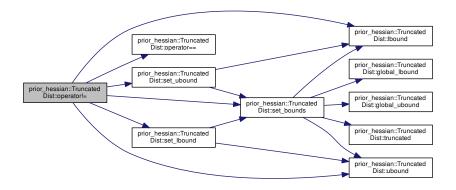
7.63.3.9 template < class Dist > static constexpr ldxT prior_hessian::TruncatedDist < Dist >::num_params () [inline], [static]

Definition at line 25 of file TruncatedDist.h.

7.63.3.10 template < class Dist > bool prior_hessian::TruncatedDist < Dist > ::operator!= (const TruncatedDist < Dist > & o) const [inline]

Definition at line 56 of file TruncatedDist.h.

References prior_hessian::TruncatedDist< Dist >::lbound(), prior_hessian::TruncatedDist< Dist >::operator==(), prior_hessian::TruncatedDist< Dist >::set_bounds(), prior_hessian::TruncatedDist< Dist >::set_lbound(), prior_ \leftarrow hessian::TruncatedDist< Dist >::set_ubound(), and prior_hessian::TruncatedDist< Dist >::ubound().



7.63.3.11 template < class Dist > bool prior_hessian::TruncatedDist < Dist > ::operator== (const TruncatedDist < Dist > & o) const [inline]

Definition at line 50 of file TruncatedDist.h.

 $References\ prior_hessian:: Truncated Dist < Dist > ::_truncated_lbound,\ and\ prior_hessian:: Truncated Dist < Dist > ::_ truncated_lbound.$

Referenced by prior_hessian::TruncatedDist< Dist >::operator!=().

Here is the caller graph for this function:



7.63.3.12 template < class Dist > double prior_hessian::TruncatedDist < Dist >::pdf (double x) const

Definition at line 147 of file TruncatedDist.h.

References prior hessian::TruncatedDist< Dist >::bounds pdf integral.

Referenced by prior hessian::TruncatedDist < Dist >::median().



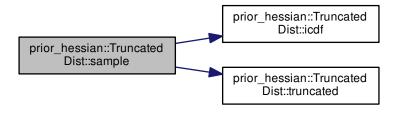
7.63.3.13 template < class Dist > template < class RngT > double prior_hessian::TruncatedDist < Dist >::sample (RngT & rng) const

Definition at line 166 of file TruncatedDist.h.

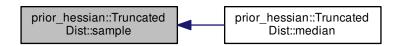
References prior_hessian::TruncatedDist< Dist >::icdf(), and prior_hessian::TruncatedDist< Dist >::truncated().

Referenced by prior_hessian::TruncatedDist< Dist >::median().

Here is the call graph for this function:



Here is the caller graph for this function:



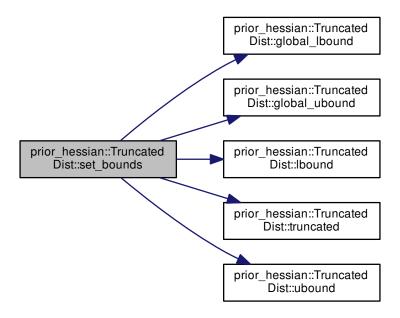
7.63.3.14 template < class Dist > void prior_hessian::TruncatedDist < Dist > ::set_bounds (double lbound, double ubound)

Definition at line 82 of file TruncatedDist.h.

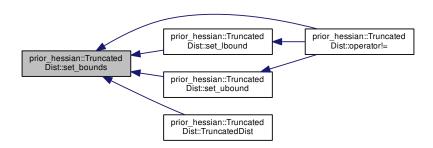
References prior_hessian::TruncatedDist< Dist >::_truncated, prior_hessian::TruncatedDist< Dist >::_truncated_ \leftarrow lbound, prior_hessian::TruncatedDist< Dist >::_truncated_ubound, prior_hessian::TruncatedDist< Dist >::bounds_ \leftarrow pdf_integral, prior_hessian::TruncatedDist< Dist >::global_lbound(), prior_hessian::TruncatedDist< Dist >::global_ \leftarrow ubound(), prior_hessian::TruncatedDist< Dist >::lbound_cdf, prior_ \leftarrow _hessian::TruncatedDist< Dist >::llb_truncation_const, prior_hessian::TruncatedDist< Dist >::min_bounds_pdf_ \leftarrow integral, prior_hessian::TruncatedDist< Dist >::ubound().

Referenced by prior_hessian::TruncatedDist < Dist >::operator!=(), prior_hessian::TruncatedDist < Dist >::set_lbound(), prior_hessian::TruncatedDist < Dist >::set_ubound(), and prior_hessian::TruncatedDist < Dist >::TruncatedDist().

Here is the call graph for this function:



Here is the caller graph for this function:



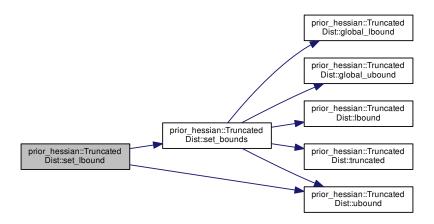
7.63.3.15 template < class Dist > void prior_hessian::TruncatedDist < Dist >::set_lbound (double lbound)

Definition at line 123 of file TruncatedDist.h.

 $References\ prior_hessian:: Truncated Dist < Dist > ::set_bounds(),\ and\ prior_hessian:: Truncated Dist < Dist > ::ubound().$

Referenced by prior_hessian::TruncatedDist < Dist >::operator!=().

Here is the call graph for this function:



Here is the caller graph for this function:



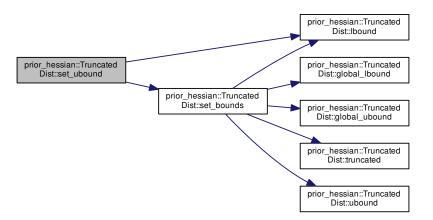
7.63.3.16 template < class Dist > void prior_hessian::TruncatedDist < Dist >::set_ubound (double ubound)

Definition at line 129 of file TruncatedDist.h.

References prior_hessian::TruncatedDist< Dist >::lbound(), and prior_hessian::TruncatedDist< Dist >::set_bounds().

Referenced by prior_hessian::TruncatedDist < Dist >::operator!=().

Here is the call graph for this function:



Here is the caller graph for this function:



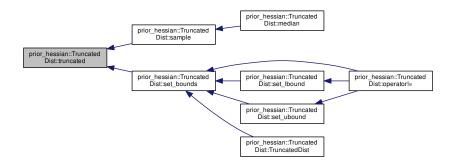
7.63.3.17 template < class Dist > bool prior_hessian::TruncatedDist < Dist >::truncated() const [inline]

Definition at line 49 of file TruncatedDist.h.

References prior_hessian::TruncatedDist< Dist >::_truncated.

Referenced by prior_hessian::TruncatedDist< Dist >::sample(), and prior_hessian::TruncatedDist< Dist >::set_ \leftarrow bounds().

Here is the caller graph for this function:



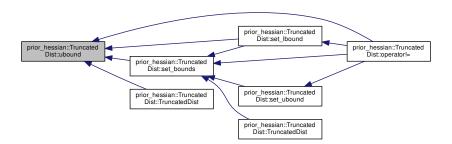
7.63.3.18 template < class Dist > double prior_hessian::Truncated Dist > ::ubound () const [inline]

Definition at line 48 of file TruncatedDist.h.

References prior hessian::TruncatedDist< Dist >:: truncated ubound.

Referenced by prior_hessian::TruncatedDist< Dist >::operator!=(), prior_hessian::TruncatedDist< Dist >::set_ \leftarrow bounds(), prior_hessian::TruncatedDist< Dist >::set_lbound(), and prior_hessian::TruncatedDist< Dist >::Truncated \leftarrow Dist().

Here is the caller graph for this function:



7.63.4 Member Data Documentation

7.63.4.1 template < class Dist > bool prior_hessian::Truncated Dist < Dist > ::_truncated = false [protected]

Definition at line 74 of file TruncatedDist.h.

Referenced by prior_hessian::TruncatedDist< Dist >::set_bounds(), and prior_hessian::TruncatedDist< Dist >-- ::truncated().

7.63.4.2 template < class Dist > double prior_hessian::TruncatedDist < Dist >::_truncated_lbound [protected]

Definition at line 72 of file TruncatedDist.h.

Referenced by prior_hessian::TruncatedDist< Dist >::lbound(), prior_hessian::TruncatedDist< Dist >::operator==(), and prior hessian::TruncatedDist< Dist >::set bounds().

7.63.4.3 template < class Dist > double prior hessian::TruncatedDist < Dist >::_truncated_ubound [protected]

Definition at line 73 of file TruncatedDist.h.

Referenced by prior_hessian::TruncatedDist< Dist >::operator==(), prior_hessian::TruncatedDist< Dist >::set_ \leftarrow bounds(), and prior_hessian::TruncatedDist< Dist >::ubound().

7.63.4.4 template < class Dist > double prior_hessian::TruncatedDist < Dist > ::bounds_pdf_integral [protected]

Definition at line 77 of file TruncatedDist.h.

Referenced by prior_hessian::TruncatedDist< Dist >::cdf(), prior_hessian::TruncatedDist< Dist >::icdf(), prior \leftarrow _hessian::TruncatedDist< Dist >::median(), prior_hessian::TruncatedDist< Dist >::pdf(), and prior_hessian:: \leftarrow _truncatedDist< Dist >::set_bounds().

7.63.4.5 template < class Dist > double prior_hessian::Truncated Dist < Dist > ::lbound_cdf [protected]

Definition at line 76 of file TruncatedDist.h.

Referenced by prior_hessian::TruncatedDist< Dist >::cdf(), prior_hessian::TruncatedDist< Dist >::icdf(), prior_chessian::TruncatedDist< Dist >::median(), and prior hessian::TruncatedDist< Dist >::set bounds().

7.63.4.6 template < class Dist > double prior hessian::Truncated Dist < Dist > ::Ilh truncation const [protected]

Definition at line 78 of file TruncatedDist.h.

Referenced by prior hessian::TruncatedDist < Dist >::Ilh(), and prior hessian::TruncatedDist < Dist >::set bounds().

7.63.4.7 template < class Dist > constexpr const double prior_hessian::TruncatedDist < Dist >::min_bounds_pdf_integral = 1.0e-8 [static]

Definition at line 26 of file TruncatedDist.h.

Referenced by prior hessian::TruncatedDist < Dist >::set bounds().

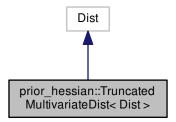
The documentation for this class was generated from the following file:

TruncatedDist.h

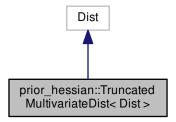
7.64 prior_hessian::TruncatedMultivariateDist < Dist > Class Template Reference

 $\label{lem:linear} \verb|#include| < /home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \leftarrow TruncatedMultivariateDist.h>$

Inheritance diagram for prior hessian::TruncatedMultivariateDist < Dist >:



 $Collaboration\ diagram\ for\ prior_hessian:: Truncated Multivariate Dist < Dist >:$



Public Member Functions

- TruncatedMultivariateDist ()
- template < class Vec >
 TruncatedMultivariateDist (Vec &&lbound, Vec &&ubound)
- template<typename = meta::EnablelfNotlsSelfT<Dist,TruncatedMultivariateDist>>
 TruncatedMultivariateDist (const Dist &dist)
- template<typename = meta::EnablelfNotlsSelfT<Dist,TruncatedMultivariateDist>>
 TruncatedMultivariateDist (Dist &&dist)
- template < class Vec >
 TruncatedMultivariateDist (const Dist & dist, Vec & & lbound, Vec & & ubound)

template < class Vec >
 TruncatedMultivariateDist (Dist &&dist, Vec &&lbound, Vec &&ubound)

- const NdimVecT & Ibound () const
- const NdimVecT & ubound () const
- template<class Vec >

bool in_bounds (const Vec &u) const

- · bool truncated () const
- bool operator== (const TruncatedMultivariateDist < Dist > &o) const
- bool operator!= (const TruncatedMultivariateDist < Dist > &o) const
- template < class Vec , class Vec2 >

void set_bounds (const Vec &lbound, const Vec2 &ubound)

template<class Vec >

void set_lbound (const Vec &lbound)

template<class Vec >

void set_ubound (const Vec &ubound)

- double mean () const
- template < class \lor ec >

double cdf (const Vec &x) const

template<class Vec >

double pdf (const Vec &x) const

template<class Vec >

double IIh (const Vec &x) const

template<class RngT >

NdimVecT sample (RngT &rng) const

Static Public Member Functions

- static const NdimVecT & global_lbound ()
- static const NdimVecT & global_ubound ()

Static Public Attributes

• static constexpr const double min_bounds_pdf_integral = 1.0e-8

Protected Member Functions

double compute_truncated_pdf_integral (const NdimVecT &lbound, const NdimVecT &ubound, double lbound
 —cdf) const

Protected Attributes

- NdimVecT _truncated_lbound
- NdimVecT truncated ubound
- bool truncated = false
- double lbound_cdf
- · double bounds_pdf_integral
- · double IIh truncation const

```
7.64.1 Detailed Description
```

```
template < class Dist > class prior hessian::TruncatedMultivariateDist < Dist >
```

Definition at line 60 of file TruncatedMultivariateDist.h.

7.64.2 Constructor & Destructor Documentation

```
7.64.2.1 template < class Dist > prior_hessian::TruncatedMultivariateDist < Dist >::TruncatedMultivariateDist ( ) [inline]
```

minimum allowabale integral of pdf for a valid truncation

Definition at line 66 of file TruncatedMultivariateDist.h.

```
7.64.2.2 template < class Dist > template < class Vec > prior_hessian::TruncatedMultivariateDist < Dist >::TruncatedMultivariateDist ( Vec && Ibound, Vec && ubound ) [inline]
```

Definition at line 69 of file TruncatedMultivariateDist.h.

```
7.64.2.3 template < class Dist > template < typename = meta::EnablelfNotIsSelfT < Dist,TruncatedMultivariateDist >> prior_hessian::TruncatedMultivariateDist < Dist >::TruncatedMultivariateDist ( const Dist & dist ) [inline]
```

Definition at line 73 of file TruncatedMultivariateDist.h.

```
7.64.2.4 template < class Dist > template < typename = meta::EnablelfNotIsSelfT < Dist,TruncatedMultivariateDist > prior_hessian::TruncatedMultivariateDist < Dist > ::TruncatedMultivariateDist ( Dist && dist ) [inline]
```

Definition at line 76 of file TruncatedMultivariateDist.h.

```
7.64.2.5 template < class Dist > template < class Vec > prior_hessian::TruncatedMultivariateDist < Dist >::TruncatedMultivariateDist ( const Dist & dist, Vec && lbound, Vec && ubound ) [inline]
```

Definition at line 79 of file TruncatedMultivariateDist.h.

```
7.64.2.6 template < class Dist > template < class Vec > prior_hessian::TruncatedMultivariateDist < Dist >::TruncatedMultivariateDist ( Dist && dist, Vec && lbound, Vec && ubound ) [inline]
```

Definition at line 86 of file TruncatedMultivariateDist.h.

7.64.3 Member Function Documentation

7.64.3.1 template < class Dist > template < class Vec > double prior_hessian::TruncatedMultivariateDist < Dist >::cdf (const Vec & x) const

Definition at line 242 of file TruncatedMultivariateDist.h.

7.64.3.2 template < class Dist > double prior_hessian::TruncatedMultivariateDist < Dist > :::compute_truncated_pdf_integral (const NdimVecT & *lbound*, const NdimVecT & *ubound*, double *lbound* cdf) const | [protected]

Definition at line 147 of file TruncatedMultivariateDist.h.

7.64.3.3 template < class Dist > static const NdimVecT& prior_hessian::TruncatedMultivariateDist < Dist >::global_lbound (
) [inline], [static]

Definition at line 96 of file TruncatedMultivariateDist.h.

7.64.3.4 template < class Dist > static const NdimVecT& prior_hessian::TruncatedMultivariateDist < Dist >::global_ubound () [inline], [static]

Definition at line 97 of file TruncatedMultivariateDist.h.

7.64.3.5 template < class Dist > template < class Vec > bool prior_hessian::TruncatedMultivariateDist < Dist >::in_bounds (const Vec & u) const [inline]

Definition at line 95 of file TruncatedMultivariateDist.h.

7.64.3.6 template < class Dist> const NdimVecT& prior_hessian::TruncatedMultivariateDist< Dist>::Ibound () const | finline |

Definition at line 92 of file TruncatedMultivariateDist.h.

7.64.3.7 template < class Dist > template < class Vec > double prior_hessian::TruncatedMultivariateDist < Dist >::Ilh (const Vec & x) const

Definition at line 257 of file TruncatedMultivariateDist.h.

7.64.3.8 template < class Dist > double prior hessian::TruncatedMultivariateDist < Dist >::mean() const [inline]

Definition at line 114 of file TruncatedMultivariateDist.h.

References prior_hessian::mcmc::MCMCData< Ndim >::sample.

7.64.3.9 template < class Dist > bool prior_hessian::TruncatedMultivariateDist < Dist >::operator!= (const TruncatedMultivariateDist < Dist > & o) const [inline]

Definition at line 105 of file TruncatedMultivariateDist.h.

7.64.3.10 template < class Dist > bool prior_hessian::TruncatedMultivariateDist < Dist > ::operator== (const TruncatedMultivariateDist < Dist > & o) const [inline]

Definition at line 99 of file TruncatedMultivariateDist.h.

References prior_hessian::TruncatedMultivariateDist< Dist >::_truncated_lbound, and prior_hessian::Truncated \(\to \) MultivariateDist< Dist >:: truncated ubound.

7.64.3.11 template < class Dist > template < class Vec > double prior_hessian::TruncatedMultivariateDist < Dist >::pdf (const Vec & x) const

Definition at line 250 of file TruncatedMultivariateDist.h.

7.64.3.12 template < class Dist > template < class RngT > TruncatedMultivariateDist < Dist >::NdimVecT prior hessian::TruncatedMultivariateDist < Dist >::sample (RngT & rng) const

Definition at line 265 of file TruncatedMultivariateDist.h.

References prior_hessian::mcmc::MCMCData< Ndim >::rllh, and prior_hessian::mcmc::MCMCData< Ndim > \leftarrow ::sample.

7.64.3.13 template < class Dist > template < class Vec , class Vec 2 > void prior_hessian::TruncatedMultivariateDist < Dist >::set_bounds (const Vec & *lbound*, const Vec 2 & *ubound*)

Definition at line 186 of file TruncatedMultivariateDist.h.

7.64.3.14 template < class Dist > template < class Vec > void prior_hessian::TruncatedMultivariateDist < Dist >::set Ibound (const Vec & Ibound)

Definition at line 228 of file TruncatedMultivariateDist.h.

7.64.3.15 template < class Dist > template < class Vec > void prior_hessian::TruncatedMultivariateDist < Dist >::set_ubound (const Vec & ubound)

Definition at line 235 of file TruncatedMultivariateDist.h.

7.64.3.16 template < class Dist > bool prior_hessian::TruncatedMultivariateDist < Dist >::truncated () const [inline]

Definition at line 98 of file TruncatedMultivariateDist.h.

7.64.3.17 template < class Dist > const NdimVecT& prior_hessian::TruncatedMultivariateDist < Dist >::ubound () const [inline]

Definition at line 93 of file TruncatedMultivariateDist.h.

7.64.4 Member Data Documentation

7.64.4.1 template < class Dist > bool prior_hessian::TruncatedMultivariateDist < Dist >::_truncated = false [protected]

Definition at line 128 of file TruncatedMultivariateDist.h.

Definition at line 126 of file TruncatedMultivariateDist.h.

Referenced by prior_hessian::TruncatedMultivariateDist< Dist >::operator==().

7.64.4.3 template < class Dist > NdimVecT prior_hessian::TruncatedMultivariateDist < Dist >::_truncated_ubound [protected]

Definition at line 127 of file TruncatedMultivariateDist.h.

Referenced by prior_hessian::TruncatedMultivariateDist < Dist >::operator==().

7.64.4.4 template<class Dist> double prior_hessian::TruncatedMultivariateDist< Dist >::bounds_pdf_integral [protected]

Definition at line 132 of file TruncatedMultivariateDist.h.

7.64.4.5 template < class Dist > double prior_hessian::TruncatedMultivariateDist < Dist >::lbound_cdf [protected]

Definition at line 131 of file TruncatedMultivariateDist.h.

7.64.4.6 template < class Dist> double prior_hessian::TruncatedMultivariateDist< Dist>::Ilh_truncation_const [protected]

Definition at line 133 of file TruncatedMultivariateDist.h.

7.64.4.7 template < class Dist > constexpr const double prior_hessian::TruncatedMultivariateDist < Dist >::min_bounds_pdf_integral = 1.0e-8 [static]

Definition at line 64 of file TruncatedMultivariateDist.h.

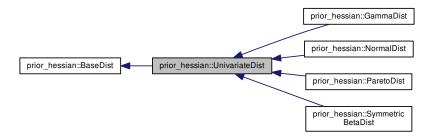
The documentation for this class was generated from the following file:

TruncatedMultivariateDist.h

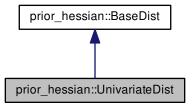
7.65 prior_hessian::UnivariateDist Class Reference

 $\label{lem:linear_problem} \begin{tabular}{ll} \#include & </home/travis/build/markjolah/PriorHessian/include/PriorHessian/} \end{tabular} Univariate Dist. h>$

Inheritance diagram for prior_hessian::UnivariateDist:



Collaboration diagram for prior_hessian::UnivariateDist:



Public Member Functions

• UnivariateDist ()

Static Public Member Functions

• static constexpr IdxT num_dim ()

Static Protected Member Functions

static void check_bounds (double lbound, double ubound)

7.65.1 Detailed Description

Definition at line 15 of file UnivariateDist.h.

7.65.2 Constructor & Destructor Documentation

7.65.2.1 prior_hessian::UnivariateDist::UnivariateDist() [inline]

Definition at line 19 of file UnivariateDist.h.

References check_bounds().

Here is the call graph for this function:



7.65.3 Member Function Documentation

7.65.3.1 void prior_hessian::UnivariateDist::check_bounds (double *lbound*, double *ubound*) [static], [protected]

Definition at line 22 of file UnivariateDist.cpp.

Referenced by UnivariateDist().

Here is the caller graph for this function:



7.65.3.2 static constexpr IdxT prior_hessian::UnivariateDist::num_dim() [inline], [static]

Definition at line 17 of file UnivariateDist.h.

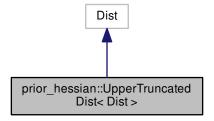
The documentation for this class was generated from the following files:

- · UnivariateDist.h
- UnivariateDist.cpp

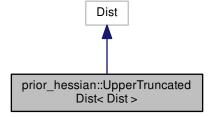
7.66 prior_hessian::UpperTruncatedDist < Dist > Class Template Reference

 $\label{lem:linear} \verb|#include| </home/travis/build/markjolah/PriorHessian/include/PriorHessian/ \\ \cup \verb| UpperTruncatedDist.h>|$

Inheritance diagram for prior_hessian::UpperTruncatedDist< Dist >:



Collaboration diagram for prior_hessian::UpperTruncatedDist< Dist >:



Public Member Functions

- UpperTruncatedDist ()
- UpperTruncatedDist (double ubound)
- template < typename = meta::EnablelfNotIsSelfT < Dist, UpperTruncatedDist >> UpperTruncatedDist (const Dist &dist)
- template<typename = meta::EnablelfNotIsSelfT<Dist,UpperTruncatedDist>>
 UpperTruncatedDist (Dist &&dist)
- UpperTruncatedDist (const Dist &dist, double ubound)
- UpperTruncatedDist (Dist &&dist, double ubound)
- · double ubound () const
- bool truncated () const
- bool operator== (const UpperTruncatedDist < Dist > &o) const
- bool operator!= (const UpperTruncatedDist < Dist > &o) const
- · void set bounds (double Ibound, double ubound)
- void set_lbound (double ubound)
- void set_ubound (double ubound)
- double mean () const
- · double median () const
- double cdf (double x) const
- double pdf (double x) const
- double icdf (double u) const
- double IIh (double x) const
- template < class RngT >
 double sample (RngT &rng) const

Static Public Member Functions

• static double global_ubound ()

7.66.1 Detailed Description

```
template < class Dist > class prior_hessian::UpperTruncatedDist < Dist >
```

Definition at line 22 of file UpperTruncatedDist.h.

7.66.2 Constructor & Destructor Documentation

7.66.2.1 template < class Dist > prior_hessian::UpperTruncatedDist < Dist >::UpperTruncatedDist() [inline]

Definition at line 25 of file UpperTruncatedDist.h.

Definition at line 26 of file UpperTruncatedDist.h.

References prior_hessian::UpperTruncatedDist< Dist >::ubound().

Here is the call graph for this function:



7.66.2.3 template < class Dist > template < typename = meta::EnablelfNotIsSelfT < Dist,UpperTruncatedDist >> prior_hessian::UpperTruncatedDist < Dist >::UpperTruncatedDist & dist) [inline]

Definition at line 29 of file UpperTruncatedDist.h.

7.66.2.4 template < class Dist > template < typename = meta::EnablelfNotIsSelfT < Dist,UpperTruncatedDist >> prior_hessian::UpperTruncatedDist < Dist >::UpperTruncatedDist (Dist && dist) [inline]

Definition at line 32 of file UpperTruncatedDist.h.

7.66.2.5 template < class Dist > prior_hessian::UpperTruncatedDist < Dist >::UpperTruncatedDist (const Dist & dist, double ubound) [inline]

Definition at line 34 of file UpperTruncatedDist.h.

References prior_hessian::UpperTruncatedDist< Dist >::set_ubound().

Here is the call graph for this function:



Definition at line 35 of file UpperTruncatedDist.h.

References prior hessian::UpperTruncatedDist< Dist >::set ubound().

Here is the call graph for this function:



7.66.3 Member Function Documentation

 $7.66.3.1 \quad template < class \ Dist > double \ prior_hessian:: Upper Truncated \ Dist > ::cdf \ (\ double \ x \) \ construction \ (\ d$

Definition at line 141 of file UpperTruncatedDist.h.

Referenced by prior_hessian::UpperTruncatedDist< Dist >::median().

Here is the caller graph for this function:

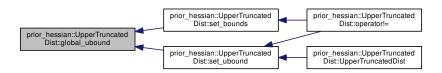


7.66.3.2 template < class Dist > static double prior_hessian::UpperTruncatedDist < Dist >::global_ubound () [inline], [static]

Definition at line 38 of file UpperTruncatedDist.h.

Referenced by prior_hessian::UpperTruncatedDist< Dist >::set_bounds(), and prior_hessian::UpperTruncatedDist< Dist >::set ubound().

Here is the caller graph for this function:



7.66.3.3 template < class Dist > double prior_hessian::UpperTruncatedDist < Dist >::icdf (double u) const

Definition at line 147 of file UpperTruncatedDist.h.

Referenced by prior_hessian::UpperTruncatedDist< Dist >::median(), and prior_hessian::UpperTruncatedDist< Dist >::sample().

Here is the caller graph for this function:

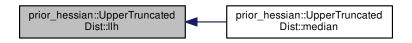


7.66.3.4 template < class Dist > double prior hessian::UpperTruncatedDist < Dist >::Ilh (double x) const

Definition at line 159 of file UpperTruncatedDist.h.

Referenced by prior hessian::UpperTruncatedDist< Dist >::median().

Here is the caller graph for this function:



7.66.3.5 template < class Dist > double prior_hessian::UpperTruncatedDist < Dist >::mean () const [inline]

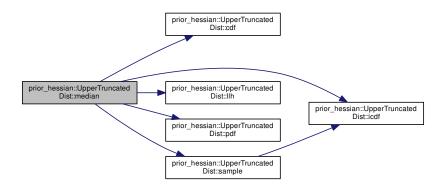
Definition at line 52 of file UpperTruncatedDist.h.

7.66.3.6 template < class Dist > double prior_hessian::UpperTruncatedDist < Dist >::median() const [inline]

Definition at line 53 of file UpperTruncatedDist.h.

References prior_hessian::UpperTruncatedDist< Dist >::cdf(), prior_hessian::UpperTruncatedDist< Dist >::icdf(), prior_hessian::UpperTruncatedDist< Dist >::pdf(), and prior_ \leftarrow hessian::UpperTruncatedDist< Dist >::sample().

Here is the call graph for this function:

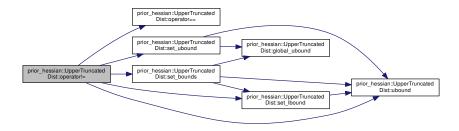


7.66.3.7 template < class Dist > bool prior_hessian::UpperTruncatedDist < Dist >::operator!= (const UpperTruncatedDist < Dist > & o) const [inline]

Definition at line 46 of file UpperTruncatedDist.h.

References prior_hessian::UpperTruncatedDist< Dist >::operator==(), prior_hessian::UpperTruncatedDist< Dist >::set_bounds(), prior_hessian::UpperTruncatedDist< Dist >::set_lbound(), prior_hessian::UpperTruncatedDist< Dist >::set_ubound(), and prior_hessian::UpperTruncatedDist< Dist >::ubound().

Here is the call graph for this function:



7.66.3.8 template < class Dist > bool prior_hessian::UpperTruncatedDist < Dist >::operator== (const UpperTruncatedDist < Dist > & o) const [inline]

Definition at line 40 of file UpperTruncatedDist.h.

Referenced by prior hessian::UpperTruncatedDist< Dist >::operator!=().

Here is the caller graph for this function:



7.66.3.9 template < class Dist > double prior_hessian::UpperTruncatedDist < Dist >::pdf (double x) const

Definition at line 153 of file UpperTruncatedDist.h.

Referenced by prior_hessian::UpperTruncatedDist< Dist >::median().

Here is the caller graph for this function:

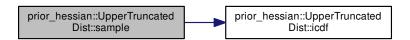


7.66.3.10 template < class Dist > template < class RngT > double prior_hessian::UpperTruncatedDist < Dist >::sample (RngT & rng) const

Definition at line 166 of file UpperTruncatedDist.h.

References prior_hessian::UpperTruncatedDist< Dist >::icdf().

Here is the call graph for this function:



Here is the caller graph for this function:



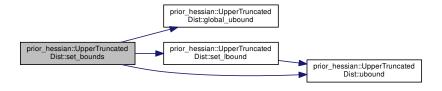
7.66.3.11 template < class Dist > void prior_hessian::UpperTruncatedDist < Dist >::set_bounds (double *lbound*, double *ubound*)

Definition at line 73 of file UpperTruncatedDist.h.

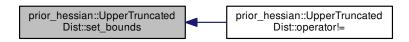
References prior_hessian::UpperTruncatedDist< Dist >::global_ubound(), prior_hessian::UpperTruncatedDist< Dist >::set_lbound(), and prior_hessian::UpperTruncatedDist< Dist >::ubound().

 $Referenced \ by \ prior_hessian:: UpperTruncatedDist< \ Dist>::operator!=().$

Here is the call graph for this function:



Here is the caller graph for this function:



7.66.3.12 template < class Dist > void prior_hessian::UpperTruncatedDist < Dist >::set_lbound (double ubound)

Definition at line 95 of file UpperTruncatedDist.h.

References prior_hessian::UpperTruncatedDist< Dist >::ubound().

Referenced by prior_hessian::UpperTruncatedDist < Dist >::operator!=(), and prior_hessian::UpperTruncatedDist < Dist >::set bounds().

Here is the call graph for this function:



Here is the caller graph for this function:



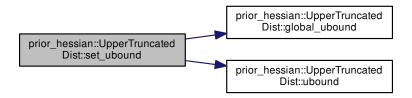
7.66.3.13 template < class Dist > void prior_hessian::UpperTruncatedDist < Dist >::set_ubound (double ubound)

Definition at line 111 of file UpperTruncatedDist.h.

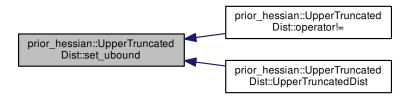
References prior_hessian::UpperTruncatedDist< Dist >::global_ubound(), and prior_hessian::UpperTruncatedDist< Dist >::ubound().

Referenced by prior_hessian::UpperTruncatedDist < Dist >::Operator!=(), and prior_hessian::UpperTruncatedDist < Dist >::UpperTruncatedDist().

Here is the call graph for this function:



Here is the caller graph for this function:



7.66.3.14 template < class Dist > bool prior hessian::UpperTruncatedDist < Dist > ::truncated() const [inline]

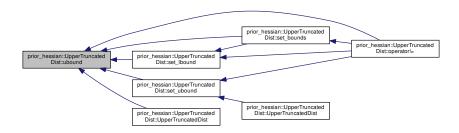
Definition at line 39 of file UpperTruncatedDist.h.

7.66.3.15 template < class Dist > double prior_hessian::UpperTruncatedDist < Dist >::ubound() const [inline]

Definition at line 37 of file UpperTruncatedDist.h.

Referenced by prior_hessian::UpperTruncatedDist< Dist >::operator!=(), prior_hessian::UpperTruncatedDist< Dist >::set_bounds(), prior_hessian::UpperTruncatedDist< Dist >::set_lbound(), prior_hessian::UpperTruncatedDist< Dist >::set_ubound(), and prior_hessian::UpperTruncatedDist< Dist >::UpperTruncatedDist().

Here is the caller graph for this function:



The documentation for this class was generated from the following file:

UpperTruncatedDist.h

8 File Documentation 395

8 File Documentation

8.1 AMHCopula.h File Reference

```
#include <limits>
#include "PriorHessian/PriorHessianError.h"
#include "PriorHessian/ArchimedeanCopula.h"
#include "PriorHessian/PolyLog.h"
Include dependency graph for AMHCopula.h:
```

AMHCopula.h

PriorHessian/Archimedean
Copula.h

PriorHessian/PriorHessian
Error.h

PriorHessian/PolyLog.h

Classes

class prior_hessian::AMHCopula < Ndim >

Namespaces

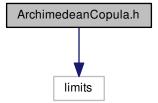
• prior_hessian

8.2 ArchimedeanCopula.h File Reference

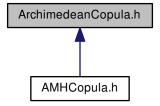
CopulaDist base class.

#include <limits>

Include dependency graph for ArchimedeanCopula.h:



This graph shows which files directly or indirectly include this file:



Classes

- · class prior_hessian::ArchimedeanCopula
- struct prior_hessian::ArchimedeanCopula::D_GenTerms
- struct prior_hessian::ArchimedeanCopula::D2_GenTerms
- struct prior_hessian::ArchimedeanCopula::D_IGenTerms
- struct prior_hessian::ArchimedeanCopula::D2_IGenTerms
- struct prior_hessian::ArchimedeanCopula::DTheta_GenTerms
- struct prior_hessian::ArchimedeanCopula::D2Theta_GenTerms
- struct prior_hessian::ArchimedeanCopula::DTheta_IGenTerms
- struct prior_hessian::ArchimedeanCopula::D2Theta_IGenTerms

Namespaces

prior_hessian

8.2.1 Detailed Description

CopulaDist base class.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

2017 - 2018

8.3 BaseDist.h File Reference

The Base classes for UnivariateDist and MultivariateDist.

This graph shows which files directly or indirectly include this file:



Classes

· class prior_hessian::BaseDist

Namespaces

• prior_hessian

8.3.1 Detailed Description

The Base classes for UnivariateDist and MultivariateDist.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

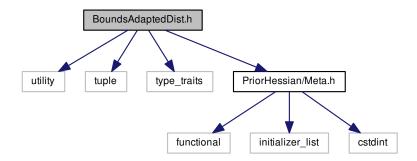
Date

2017 -2018

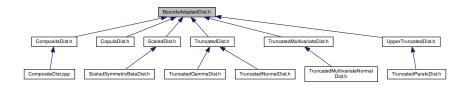
8.4 BoundsAdaptedDist.h File Reference

Functions and type-traits to enable easy wrapping of distributions in bounds-modifiable adapters.

```
#include <utility>
#include <tuple>
#include <type_traits>
#include "PriorHessian/Meta.h"
Include dependency graph for BoundsAdaptedDist.h:
```



This graph shows which files directly or indirectly include this file:



Classes

- class prior_hessian::detail::dist_adaptor_traits< Dist >
- struct prior_hessian::meta::all_dists_are_bounded< DistTs >

Namespaces

- prior_hessian
- · prior_hessian::detail
- · prior_hessian::meta

Class templates to utilize sequencing behaviour of std::initializer_list expressions.

Typedefs

- template < class DistT >
 using prior hessian::detail::DistTraitsT = detail::dist adaptor traits < std::decay t < DistT >>
- template < class DistT >
 using prior_hessian::BoundsAdaptedDistT = typename detail::dist_adaptor_traits < std::decay_t < DistT >> \leftrightarrow
 ::bounds adapted dist
- template<class... DistTs>
 using prior_hessian::meta::ConstructableIfAllDistsAreBoundedT = std::enable_if< all_dists_are_bounded
 DistTs... >::value, bool >
- template<class... DistTs>
 using prior_hessian::meta::ConstructableIfNotAllDistsAreBoundedT = std::enable_if<!all_dists_are_bounded
 DistTs... >::value, bool >

Functions

- template<class... Ts, std::size_t... I> std::tuple< BoundsAdaptedDistT< Ts >... > prior_hessian::detail::make_adapted_bounded_dist_tuple (std
 ::tuple< Ts... > &&dists, std::index_sequence< I... >)
- template < class... Ts, std::size_t... I>
 std::tuple < BoundsAdaptedDistT < Ts >... > prior_hessian::detail::make_adapted_bounded_dist_tuple (const std::tuple < Ts... > &dists, std::index sequence < I... >)
- template < class Dist , typename = meta::EnablelfIsNotTupleT < Dist >> std::enable_if_t < detail::DistTraitsT < Dist >::adaptable_bounds, Dist > prior_hessian::make_adapted_
 bounded_dist (Dist &&dist)
- template < class Dist , typename = meta::EnableIfIsNotTupleT < Dist >> std::enable_if_t < !detail::DistTraitsT < Dist >::adaptable_bounds, BoundsAdaptedDistT < Dist >> prior_ < hessian::make_adapted_bounded_dist (Dist &&dist)
- template < class Dist , class Vec , typename = meta::EnableIfIsNotTupleT < Dist >> std::enable_if_t < detail::DistTraitsT < Dist >::adaptable_bounds, Dist > prior_hessian::make_adapted_
 bounded dist (Dist &&dist, Vec &&Ibound, Vec &&ubound)
- template < class Dist , class Vec , typename = meta::EnablelflsNotTupleT < Dist>> std::enable_if_t < !detail::DistTraitsT < Dist > ::adaptable_bounds, BoundsAdaptedDistT < Dist > > prior_
 hessian::make adapted bounded dist (Dist &&dist, Vec &&lbound, Vec &&ubound)
- template < class... Ts >
 std::tuple < BoundsAdaptedDistT < Ts >... > prior_hessian::make_adapted_bounded_dist_tuple (Ts &&...ts)
- template < class... Ts >
 std::tuple < BoundsAdaptedDistT < Ts >... > prior_hessian::make_adapted_bounded_dist_tuple (std::tuple <
 Ts... > &&dists)

8.4.1 Detailed Description

Functions and type-traits to enable easy wrapping of distributions in bounds-modifiable adapters.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

2018 The bounds-adapted version of a distribution is a distribution that has been wrapped by an adapter-class that modifies the distribution so that the bounds can be set to finite values.

The main types of adapters are

- · TruncatedDist:
 - Has global_ubound and global_lbound which may both be infinite (e.g., with the NormalDist)
 - Adapts distributions: NormalDist, GammaDist
- · UpperTrunctedDist: Adapts distributions which already have an inherit lower-bound as a parameter
 - Adapts distributions: ParatoDist
- ScaledDist:
 - Adapts distributions with finite domain like the Beta distribution by scaling them to arbitrary finite bounds
 - Adapts distributions: BetaDist, SymmetricBetaDist

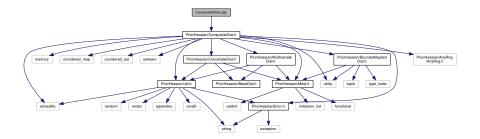
Functions: make_adapted_bounded_dist

- Make a bounds-adapted version of given distribution make_adapted_bounded_dist_tuple -
- · Make a tuple of bounds-adapted version of given distributions

8.5 CompositeDist.cpp File Reference

CompositeDist and associated classes and nested classes.

#include "PriorHessian/CompositeDist.h"
Include dependency graph for CompositeDist.cpp:



Namespaces

· prior hessian

Functions

std::ostream & prior_hessian::operator<< (std::ostream &out, const CompositeDist &comp_dist)

8.5.1 Detailed Description

CompositeDist and associated classes and nested classes.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

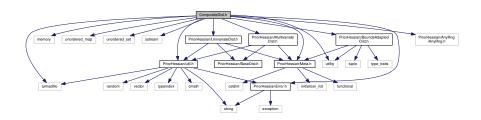
Date

2017-2019

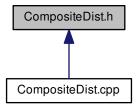
8.6 CompositeDist.h File Reference

The Frank copula computations.

```
#include <utility>
#include <memory>
#include <unordered_map>
#include <unordered_set>
#include <sstream>
#include <armadillo>
#include "PriorHessian/Meta.h"
#include "PriorHessian/util.h"
#include "PriorHessian/PriorHessianError.h"
#include "PriorHessian/UnivariateDist.h"
#include "PriorHessian/MultivariateDist.h"
#include "PriorHessian/BoundsAdaptedDist.h"
#include "PriorHessian/AnyRng/AnyRng.h"
Include dependency graph for CompositeDist.h:
```



This graph shows which files directly or indirectly include this file:



Classes

- class prior_hessian::CompositeDist
 - A probability distribution made of independent component distributions composing groups of 1 or more variables.
- class prior_hessian::CompositeDist::ComponentDistAdaptor< DistT, Enable >

Namespaces

· prior_hessian

Functions

- std::ostream & prior_hessian::operator<< (std::ostream &out, const CompositeDist &comp_dist)
- 8.6.1 Detailed Description

The Frank copula computations.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

10-2017

8.6.2 Class Documentation

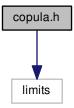
8.6.2.1 class prior_hessian::CompositeDist::ComponentDistAdaptor

```
template < class DistT, typename Enable = void > class prior_hessian::CompositeDist::ComponentDistAdaptor < DistT, Enable >
```

Definition at line 64 of file CompositeDist.h.

8.7 copula.h File Reference

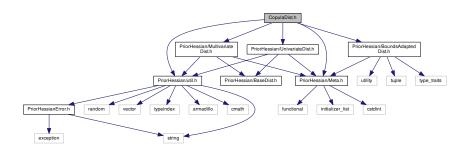
```
#include <limits>
Include dependency graph for copula.h:
```



8.8 CopulaDist.h File Reference

CopulaDist base class.

```
#include "PriorHessian/util.h"
#include "PriorHessian/Meta.h"
#include "PriorHessian/UnivariateDist.h"
#include "PriorHessian/MultivariateDist.h"
#include "PriorHessian/BoundsAdaptedDist.h"
Include dependency graph for CopulaDist.h:
```



Classes

- class prior_hessian::CopulaDistImpl::CopulaDist
 CopulaTemplate, MarginalDistTs >
- struct prior_hessian::detail::dist_adaptor_traits< CopulaDistImpl::CopulaDist< CopulaTemplate, DistTs... >>

Namespaces

- prior_hessian
- · prior hessian::CopulaDistImpl
- · prior_hessian::detail

Typedefs

template < template < int > class CopulaTemplate, class... MarginalDistTs >
 using prior_hessian::CopulaDist = CopulaDistImpl::CopulaDist < CopulaTemplate, BoundsAdaptedDistT <
 MarginalDistTs >... >

Functions

template<template< int > class CopulaTemplate, class... MarginalDistTs>
 CopulaDist
 CopulaTemplate, MarginalDistTs... > prior_hessian::make_copula_dist (CopulaTemplate
 sizeof...(MarginalDistTs)> &&copula, MarginalDistTs &&...dists)

8.8.1 Detailed Description

CopulaDist base class.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

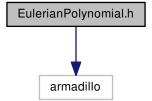
2017-2019

8.9 EulerianPolynomial.h File Reference

EulerianPolynomial computation .

```
#include <armadillo>
```

Include dependency graph for EulerianPolynomial.h:



Classes

- struct prior_hessian::eulerian_number< N, M >
- struct prior_hessian::eulerian_number< 0, M >

Namespaces

- · prior_hessian
- · prior_hessian::detail

Functions

```
    template<long N, long... I>
    VecT prior_hessian::detail::eulerian_polynomial ()
```

template<long N>
 VecT prior_hessian::eulerian_polynomial ()

8.9.1 Detailed Description

EulerianPolynomial computation.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

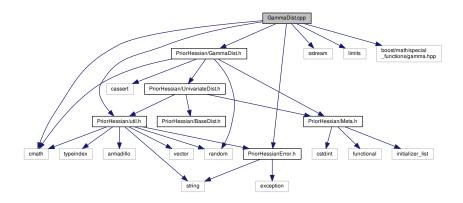
2017 - 2018

8.10 GammaDist.cpp File Reference

GammaDist class defintion.

```
#include "PriorHessian/GammaDist.h"
#include "PriorHessian/util.h"
#include "PriorHessian/PriorHessianError.h"
#include <cmath>
#include <sstream>
#include <limits>
#include <boost/math/special_functions/gamma.hpp>
```

Include dependency graph for GammaDist.cpp:



Namespaces

• prior_hessian

8.10.1 Detailed Description

GammaDist class defintion.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

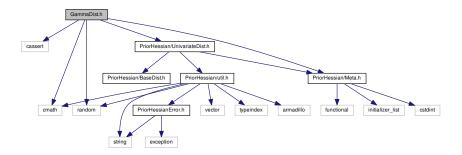
2017-2018

8.11 GammaDist.h File Reference

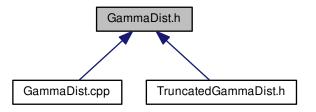
GammaDist class declaration and templated methods.

```
#include <cassert>
#include <cmath>
#include <random>
#include "PriorHessian/Meta.h"
#include "PriorHessian/UnivariateDist.h"
```

Include dependency graph for GammaDist.h:



This graph shows which files directly or indirectly include this file:



Classes

· class prior_hessian::GammaDist

 ${\it Single parameter beta \ distribution \ where = , leading \ to \ symmetric \ bounded \ distribution.}$

Namespaces

• prior_hessian

8.11.1 Detailed Description

GammaDist class declaration and templated methods.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

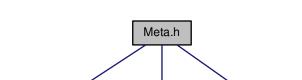
Date

2017-2019

8.12 Meta.h File Reference

Enables the use of variadic templates in interesting ways.

```
#include <functional>
#include <initializer_list>
#include <cstdint>
Include dependency graph for Meta.h:
```



initializer_list

cstdint

This graph shows which files directly or indirectly include this file:

functional



Classes

- struct prior_hessian::meta::conjunction<... >
- struct prior_hessian::meta::conjunction< B1 >
- struct prior hessian::meta::conjunction< B1, Bn... >
- struct prior hessian::meta::disjunction<... >
- struct prior hessian::meta::disjunction< B1 >
- struct prior hessian::meta::disjunction< B1, Bn... >
- struct prior_hessian::meta::is_template_of< class, typename >
- struct prior_hessian::meta::is_template_of< ClassTemplate, ClassTemplate< Ts... >>
- struct prior_hessian::meta::is_numeric_template_of< class, typename >
- struct prior_hessian::meta::is_numeric_template_of< ClassNumericTemplate, ClassNumericTemplate< Is... >
- class prior_hessian::meta::is_subclass_of_numeric_template< T, U >
- class prior hessian::meta::is copula< T, U >

8.12 Meta.h File Reference 409

Namespaces

- · prior hessian
- · prior hessian::meta

Class templates to utilize sequencing behaviour of std::initializer_list expressions.

Macros

- #define GCC VERSION (GNUC * 100 + GNUC MINOR * 10 + GNUC PATCHLEVEL)
- #define PRIOR HESSIAN META CONSTEXPR
- #define PRIOR HESSIAN META HAS CONSTEXPR 0

Typedefs

- template< template< int > class, class... > class CopulaT, class U >
 using prior_hessian::meta::ConstructableIfIsCopulaT = std::enable_if_t< is_copula< CopulaT, U >::value,bool >
- template < class ReturnT , class BoolT >
 using prior_hessian::meta::ReturnIfT = std::enable_if_t< BoolT::value, ReturnT >
- template < bool val > using prior_hessian::meta::ConstructableIf = std::enable_if_t < val, bool >
- template < bool val > using prior_hessian::meta::ConstructableIfNot = std::enable_if_t < !val, bool >
- template < class T , class SelfT >
 using prior_hessian::meta::ConstructableIfNotSelfT = std::enable_if_t < !std::is_same < std::decay_t < T >, SelfT >::value, bool >
- template < class T , class BaseT >
 using prior_hessian::meta::EnableIfSubclassT = std::enable_if_t < std::is_base_of < std::remove_reference_t <
 BaseT > , std::remove_reference_t < T >>::value >
- template < class T , template < int > class ClassNumericTemplate >
 using prior_hessian::meta::EnableIfSubclassOfNumericTemplateT = std::enable_if_t < is_subclass_of_numeric ←
 _template < ClassNumericTemplate, std::remove_reference_t < T >>::value >
- template < class ReturnT , class T , template < int > class ClassNumericTemplate >
 using prior_hessian::meta::ReturnIfSubclassOfNumericTemplateT = std::enable_if_t < is_subclass_of_numeric ←
 _template < ClassNumericTemplate, std::remove_reference_t < T >>::value, ReturnT >
- template < class T , class SelfT >
 using prior_hessian::meta::EnableIfNotIsSelfT = std::enable_if_t < !std::is_same < std::decay_t < T >, SelfT >
 ::value >
- template < class ReturnT , class T , class BaseT >
 using prior_hessian::meta::ReturnIfSubclassT = std::enable_if_t < std::is_base_of < std::remove_reference_t <
 BaseT > , std::remove_reference_t < T >>::value, ReturnT >
- template<class BaseT, class...Ts>
 using prior_hessian::meta::EnableIfIsSuperclassOfAllT = std::enable_if_t< conjunction< std::is_base_of< std↔
 ::remove_reference_t< BaseT >, std::remove_reference_t< Ts >>... >::value >
- template < class T , template < typename... > class ClassTemplate > using prior_hessian::meta::EnableIfInstantiatedFromT = std::enable_if_t < is_template_of < ClassTemplate, std ← ::remove_reference_t < T >>::value >
- template < class T , template < int > class ClassTemplate >
 using prior_hessian::meta::EnableIfInstantiatedFromNumericT = std::enable_if_t < is_numeric_template_of <
 ClassTemplate, std::remove reference t < T >>::value >

```
    template < class ReturnT , class T , template < int > class ClassTemplate >
        using prior_hessian::meta::ReturnIfInstantiatedFromNumericT = std::enable_if_t < is_numeric_template_of <
        ClassTemplate, std::remove reference t < T >>::value, ReturnT >
```

- template<class T, template< typename... > class ClassTemplate>
 using prior_hessian::meta::EnableIfNotInstantiatedFromT = std::enable_if_t< !is_template_of< ClassTemplate,
 std::remove reference t< T >>::value >
- template < class ReturnT , class TestT , template < typename... > class ClassTemplate >
 using prior_hessian::meta::ReturnIfInstantiatedFromT = std::enable_if_t < is_template_of < ClassTemplate, std
 ::remove_reference_t < TestT >>::value, ReturnT >
- template < class ReturnT , class TestT , template < typename... > class ClassTemplate >
 using prior_hessian::meta::ReturnIfNotInstantiatedFromT = std::enable_if_t < !is_template_of < ClassTemplate,
 std::remove_reference_t < TestT >>::value, ReturnT >
- template < typename > class ClassTemplate, class... Ts>
 using prior_hessian::meta::EnableIfIsTemplateForAlIT = std::enable_if_t < conjunction < is_template_of <
 ClassTemplate, std::remove_reference_t < Ts >>... >::value >
- template< typename... > class ClassTemplate, class... Ts>
 using prior_hessian::meta::ConstructableIfIsTemplateForAllT = std::enable_if_t< conjunction< is_template_of<
 ClassTemplate, std::remove_reference_t< Ts >>... >::value, bool >
- template<class SuperClass, class T > using prior_hessian::meta::ConstructableIfIsSuperClassT = std::enable_if_t< std::is_base_of< std::remove_
 reference t< SuperClass >, std::remove reference t< T >>::value, bool >
- template < class SuperClass , class... Ts>
 using prior_hessian::meta::ConstructableIfIsSuperClassForAllT = std::enable_if_t < conjunction < std::is_base ←
 _of < std::remove_reference_t < SuperClass >, std::remove_reference_t < Ts >>... >::value, bool >
- template < class T , template < int > class ClassTemplate >
 using prior_hessian::meta::ConstructableIfInstantiatedFromNumericT = std::enable_if_t < is_numeric_template ←
 _of < ClassTemplate, std::remove_reference_t < T >>::value, bool >
- template < class T >
 using prior_hessian::meta::EnableIfIsNotTupleT = std::enable_if_t < !is_template_of < std::tuple, std::remove_
 reference_t < T >>::value >
- template < class... Ts >
 using prior_hessian::meta::EnableIfNonEmpty = std::enable_if_t < (sizeof...(Ts)>0) >
- template < class... Ts >
 using prior_hessian::meta::EnableIfAllAreNotTupleT = std::enable_if_t < !disjunction < is_template_of < std::tuple,
 std::remove_reference_t < Ts >>... >::value >
- template < class SelfT , class T >
 using prior_hessian::meta::EnableIfIsNotTupleAndIsNotSelfT = std::enable_if_t < !is_template_of < std::tuple, std::remove_reference_t < T >>::value &&!std::is_same < std::decay_t < T >, SelfT >::value >
- template < class T , class... Ts > using prior_hessian::meta::ConstructableIfAllAreNotTupleAndAreNotT = std::enable_if_t< !disjunction< is_ ← template_of < std::tuple, std::remove_reference_t < Ts >>... >::value &&!disjunction < std::is_same < std ← ::decay t < Ts > , T > ... >::value, bool >
- template < class Dist , class BaseDist >
 using prior_hessian::meta::DerivedFrom = std::enable_if_t < std::is_base_of < std::decay_t < BaseDist >, std ←
 ::decay_t < Dist >> ::value, std::decay_t < Dist >>

Functions

- template < class T >
 void prior_hessian::meta::call_in_order (std::initializer_list < T >)
- template<class InputIterator, class ResultT, class BinaryOperation >
 PRIOR_HESSIAN_META_CONSTEXPR ResultT prior_hessian::meta::constexpr_accumulate (InputIterator first, InputIterator last, ResultT init, BinaryOperation op)

8.12 Meta.h File Reference 411

```
 \begin{tabular}{ll} \bullet & template < class T > \\ PRIOR\_HESSIAN\_META\_CONSTEXPR T prior\_hessian::meta::sum\_in\_order (std::initializer\_list < T > L) \\ \end{tabular}
```

```
    template < class T >
        PRIOR_HESSIAN_META_CONSTEXPR T prior_hessian::meta::prod_in_order (std::initializer_list < T > L)
```

8.12.1 Detailed Description

Enables the use of variadic templates in interesting ways.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

2017

8.12.2 Macro Definition Documentation

8.12.2.1 #define GCC_VERSION (__GNUC__ * 100 + __GNUC_MINOR__ * 10 + __GNUC_PATCHLEVEL__)

Definition at line 11 of file Meta.h.

8.12.2.2 #define PRIOR_HESSIAN_META_CONSTEXPR

Definition at line 19 of file Meta.h.

Referenced by prior_hessian::meta::call_in_order(), prior_hessian::meta::constexpr_accumulate(), prior_hessian::meta::logical_and_in_order(), and prior_hessian::meta::sum_in_order().

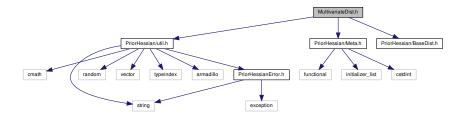
8.12.2.3 #define PRIOR_HESSIAN_META_HAS_CONSTEXPR 0

Definition at line 20 of file Meta.h.

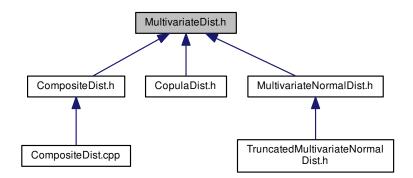
8.13 MultivariateDist.h File Reference

MultivariateDist base class.

```
#include "PriorHessian/util.h"
#include "PriorHessian/Meta.h"
#include "PriorHessian/BaseDist.h"
Include dependency graph for MultivariateDist.h:
```



This graph shows which files directly or indirectly include this file:



Classes

· class prior_hessian::MultivariateDist

Namespaces

• prior_hessian

8.13.1 Detailed Description

MultivariateDist base class.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

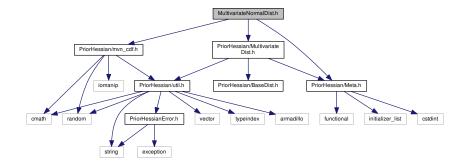
Date

2017-2019

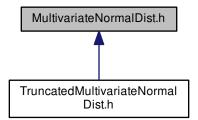
8.14 MultivariateNormalDist.h File Reference

MultivariateNormalDist base class.

```
#include "PriorHessian/MultivariateDist.h"
#include "PriorHessian/Meta.h"
#include "PriorHessian/mvn_cdf.h"
Include dependency graph for MultivariateNormalDist.h:
```



This graph shows which files directly or indirectly include this file:



Classes

class prior_hessian::MultivariateNormalDist< Ndim >
 Multivariate Normal distribution.

Namespaces

- · prior hessian
- · prior_hessian::helpers

Functions

template < class Vec , class Mat >
 double prior_hessian::helpers::compute_quadratic_from_symmetric (ldxT Ndim, const Vec &v, const Mat &A)

8.14.1 Detailed Description

MultivariateNormalDist base class.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

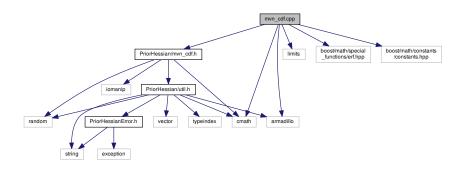
2017-2019

8.15 mvn_cdf.cpp File Reference

NormalDist class defintion.

```
#include "PriorHessian/mvn_cdf.h"
#include <cmath>
#include <limits>
#include <armadillo>
#include <boost/math/special_functions/erf.hpp>
#include <boost/math/constants/constants.hpp>
```

Include dependency graph for mvn_cdf.cpp:



Namespaces

· prior_hessian

Functions

- double prior_hessian::unit_normal_cdf (double t)
- double prior_hessian::unit_normal_icdf (double u)
- double prior_hessian::bounded (double x)
- double prior hessian::owen t integral (double h, double a, double gh)
- double prior_hessian::owen_b_integral (double h, double k, double r)
- double prior_hessian::donnelly_bvn_integral (double ah, double ak, double r)
- double prior hessian::donnelly bvn integral orig (double ah, double ak, double r)

8.15.1 Detailed Description

NormalDist class defintion.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

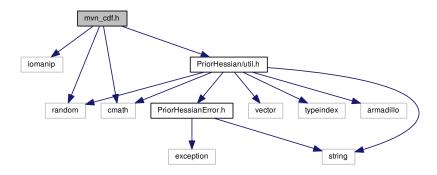
Date

2017-2018

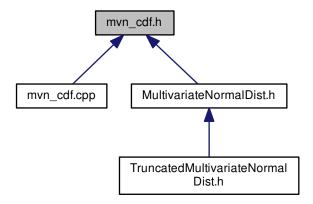
8.16 mvn cdf.h File Reference

Numerical computation of multivariate normal cdfs in 2,3 and higher dims.

```
#include <iomanip>
#include <random>
#include <cmath>
#include "PriorHessian/util.h"
Include dependency graph for mvn_cdf.h:
```



This graph shows which files directly or indirectly include this file:



Namespaces

- prior hessian
- prior_hessian::genz
- prior_hessian::genz::fortran

Functions

- double prior hessian::unit normal cdf (double t)
- double prior_hessian::unit_normal_icdf (double u)
- double prior_hessian::owen_t_integral (double h, double a, double gh)
- double prior_hessian::owen_t_integral (double h, double a)
- double prior hessian::owen b integral (double h, double k, double r)
- double prior_hessian::donnelly_bvn_integral (double ah, double ak, double r)
- double prior_hessian::donnelly_bvn_integral_orig (double ah, double ak, double r)
- template < class Vec , class Mat > double prior_hessian::donnelly_bvn_cdf (const Vec &b, const Mat &sigma)
- template < class Vec , class Mat >
 double prior_hessian::owen_bvn_cdf (const Vec &b, const Mat &sigma)
- template < class Vec , class Mat >
 double prior_hessian::mc_mvn_integral (const Vec &a, const Vec &b, const Mat &U, double &error, int &niter)
- template < class Vec , class Mat >
 double prior_hessian::mc_mvn_cdf_core (const Vec &b, const Mat &U, double &error, int &niter)
- template < class Vec , class Mat >
 double prior_hessian::mc_mvn_cdf (const Vec &b, const Mat &S, double &error)
- int prior_hessian::genz::fortran::mvndst_ (int *n, double lower[], double upper[], int infin[], double correl[], int *maxpts, double *abseps, double *releps, double *error, double *value, int *inform)
- template < class Vec , class Mat >
 double prior_hessian::genz::mvn_cdf_genz (const Vec &b, const Mat &S, double &error)

8.16.1 Detailed Description

Numerical computation of multivariate normal cdfs in 2,3 and higher dims.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

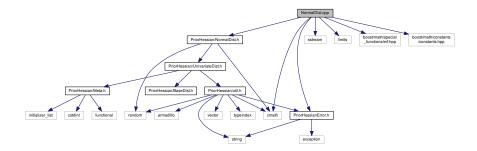
10-2017

8.17 NormalDist.cpp File Reference

NormalDist class defintion.

```
#include "PriorHessian/NormalDist.h"
#include "PriorHessian/PriorHessianError.h"
#include <sstream>
#include <cmath>
#include <limits>
#include <boost/math/special_functions/erf.hpp>
#include <boost/math/constants/constants.hpp>
```

Include dependency graph for NormalDist.cpp:



Namespaces

• prior_hessian

8.17.1 Detailed Description

NormalDist class defintion.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

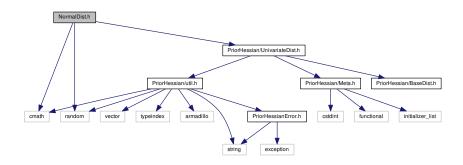
Date

2017-2018

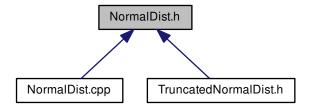
8.18 NormalDist.h File Reference

NormalDist class declaration and templated methods.

```
#include <cmath>
#include <random>
#include "PriorHessian/UnivariateDist.h"
Include dependency graph for NormalDist.h:
```



This graph shows which files directly or indirectly include this file:



Classes

• class prior_hessian::NormalDist

Normal distribution with truncation.

Namespaces

prior_hessian

8.18.1 Detailed Description

NormalDist class declaration and templated methods.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

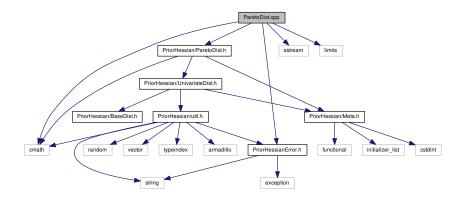
2017-2019

8.19 ParetoDist.cpp File Reference

ParetoDist class defintion.

```
#include "PriorHessian/ParetoDist.h"
#include "PriorHessian/PriorHessianError.h"
#include <cmath>
#include <sstream>
#include <limits>
```

Include dependency graph for ParetoDist.cpp:



Namespaces

• prior_hessian

8.19.1 Detailed Description

ParetoDist class defintion.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

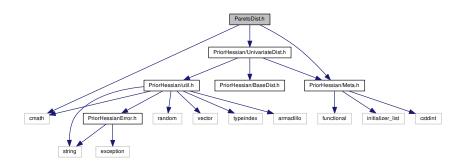
Date

2017-2018

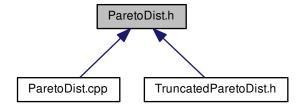
8.20 ParetoDist.h File Reference

ParetoDist class declaration and templated methods.

```
#include <cmath>
#include "PriorHessian/Meta.h"
#include "PriorHessian/UnivariateDist.h"
Include dependency graph for ParetoDist.h:
```



This graph shows which files directly or indirectly include this file:



Classes

• class prior_hessian::ParetoDist

Pareto dist with infinite upper bound.

Namespaces

• prior_hessian

8.20.1 Detailed Description

ParetoDist class declaration and templated methods.

Author

```
Mark J. Olah (mjo@cs.unm DOT edu)
```

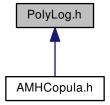
Date

2017-2019

8.21 PolyLog.h File Reference

Poly log computation for negative integer valued paramters.

This graph shows which files directly or indirectly include this file:



Namespaces

- prior_hessian
- prior_hessian::polylog

Functions

- template<int n> double prior_hessian::polylog::eulerian_polynomial (double z)
- • template<> double prior_hessian::polylog::eulerian_polynomial< 0 > (double)
- template<>
 double prior_hessian::polylog::eulerian_polynomial< 1 > (double z)
- • template<> double prior_hessian::polylog::eulerian_polynomial< 2 > (double z)

```
• template<>
  double prior hessian::polylog::eulerian polynomial < 3 > (double z)
template<>
  double prior_hessian::polylog::eulerian_polynomial < 4 > (double z)
• template<>
  double prior hessian::polylog::eulerian polynomial < 5 > (double z)
template<>
  double prior_hessian::polylog::eulerian_polynomial < 6 > (double z)
template<>
  double prior_hessian::polylog::eulerian_polynomial < 7 > (double z)
• template<>
  double prior hessian::polylog::eulerian polynomial < 8 > (double z)
template<>
  double prior_hessian::polylog::eulerian_polynomial < 9 > (double z)
template<int n>
  double prior_hessian::polylog::polylog (double z)
template<>
  double prior_hessian::polylog::polylog< 1 > (double z)
```

8.21.1 Detailed Description

Poly log computation for negative integer valued paramters.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

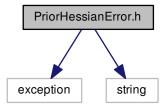
2017 - 2018

8.22 PriorHessianError.h File Reference

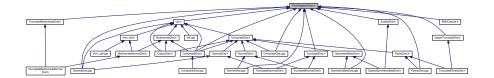
The Exception classes for the PriorHessian library.

```
#include <exception>
#include <string>
```

Include dependency graph for PriorHessianError.h:



This graph shows which files directly or indirectly include this file:



Classes

- class prior_hessian::PriorHessianError
- struct prior_hessian::IndexError

Indicates a index access was out of bounds.

- struct prior hessian::InvalidOperationError
- struct prior_hessian::ParameterSizeError
- struct prior_hessian::ParameterValueError
- struct prior_hessian::ParameterNameError
- struct prior_hessian::ParameterNameUniquenessError
- struct prior_hessian::RuntimeConvergenceError
- struct prior_hessian::RuntimeSamplingError
- struct prior_hessian::RuntimeTypeError
- struct prior_hessian::NumericalOverflowError
- struct prior_hessian::NotImplementedError

Namespaces

· prior_hessian

Macros

- #define DEBUG_ASSERT(...)
- #define ASSERT_SETUP(...)

8.22.1 Detailed Description

The Exception classes for the PriorHessian library.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

2017

8.22.2 Macro Definition Documentation

8.22.2.1 #define ASSERT_SETUP(...)

Definition at line 37 of file PriorHessianError.h.

8.22.2.2 #define DEBUG_ASSERT(...)

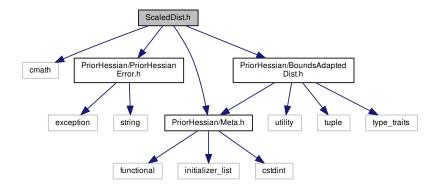
Definition at line 32 of file PriorHessianError.h.

8.23 README.md File Reference

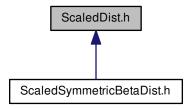
8.24 ScaledDist.h File Reference

SemiInfiniteDist class declaration and templated methods.

```
#include <cmath>
#include "PriorHessian/Meta.h"
#include "PriorHessian/PriorHessianError.h"
#include "PriorHessian/BoundsAdaptedDist.h"
Include dependency graph for ScaledDist.h:
```



This graph shows which files directly or indirectly include this file:



Classes

class prior_hessian::ScaledDist< Dist >

Namespaces

• prior_hessian

8.24.1 Detailed Description

SemiInfiniteDist class declaration and templated methods.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

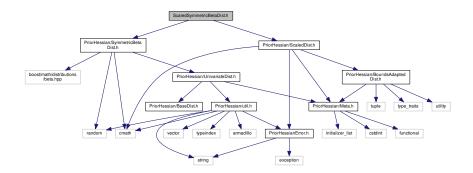
Date

2017

8.25 ScaledSymmetricBetaDist.h File Reference

SymmetricBetaDist class declaration and templated methods.

```
#include "PriorHessian/SymmetricBetaDist.h"
#include "PriorHessian/ScaledDist.h"
Include dependency graph for ScaledSymmetricBetaDist.h:
```



Classes

- struct prior_hessian::detail::dist_adaptor_traits<
 SymmetricBetaDist >
- struct prior_hessian::detail::dist_adaptor_traits< ScaledSymmetricBetaDist >

Namespaces

- prior_hessian
- · prior hessian::detail

Typedefs

 $\bullet \ \ using \ prior_hessian::ScaledSymmetricBetaDist = ScaledDist < SymmetricBetaDist >$

Functions

ScaledSymmetricBetaDist prior_hessian::make_scaled_symmetric_beta_dist (double beta, std::pair< double, double > bounds)

8.25.1 Detailed Description

SymmetricBetaDist class declaration and templated methods.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

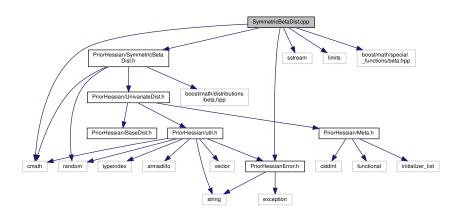
Date

2017-2019

8.26 SymmetricBetaDist.cpp File Reference

SymmetricBetaDist class defintion.

```
#include "PriorHessian/SymmetricBetaDist.h"
#include "PriorHessian/PriorHessianError.h"
#include <sstream>
#include <cmath>
#include <limits>
#include <boost/math/special_functions/beta.hpp>
Include dependency graph for SymmetricBetaDist.cpp:
```



Namespaces

• prior_hessian

8.26.1 Detailed Description

SymmetricBetaDist class defintion.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

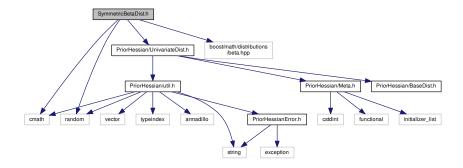
Date

2017-2018

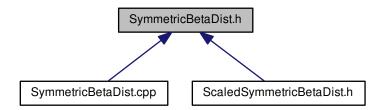
8.27 SymmetricBetaDist.h File Reference

 $Symmetric Beta Dist\ class\ declaration\ and\ templated\ methods.$

```
#include <cmath>
#include <random>
#include <boost/math/distributions/beta.hpp>
#include "PriorHessian/UnivariateDist.h"
Include dependency graph for SymmetricBetaDist.h:
```



This graph shows which files directly or indirectly include this file:



Classes

• class prior_hessian::SymmetricBetaDist

Single parameter beta distribution where = , leading to symmetric bounded distribution.

Namespaces

• prior_hessian

8.27.1 Detailed Description

SymmetricBetaDist class declaration and templated methods.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

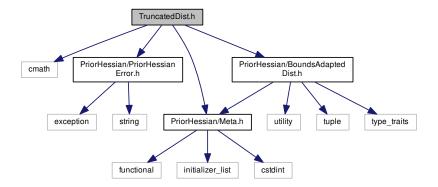
Date

2017-2018

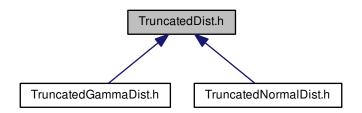
8.28 TruncatedDist.h File Reference

TruncatedDist declaration and templated methods definitions.

```
#include <cmath>
#include "PriorHessian/Meta.h"
#include "PriorHessian/PriorHessianError.h"
#include "PriorHessian/BoundsAdaptedDist.h"
Include dependency graph for TruncatedDist.h:
```



This graph shows which files directly or indirectly include this file:



Classes

class prior_hessian::TruncatedDist< Dist >

Namespaces

prior hessian

8.28.1 Detailed Description

TruncatedDist declaration and templated methods definitions.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

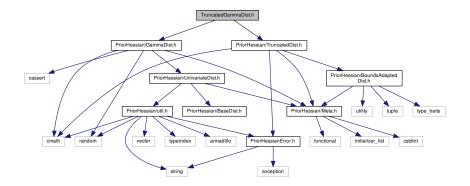
Date

2017

8.29 TruncatedGammaDist.h File Reference

TruncatedGammaDist class declaration and templated methods.

```
#include "PriorHessian/GammaDist.h"
#include "PriorHessian/TruncatedDist.h"
Include dependency graph for TruncatedGammaDist.h:
```



Classes

- struct prior_hessian::detail::dist_adaptor_traits< GammaDist >
- $\bullet \ \, \textbf{struct} \ \, \textbf{prior_hessian::} \\ \textbf{detail::} \\ \textbf{dist_adaptor_traits} < \ \, \textbf{TruncatedGammaDist} > \\$

Namespaces

- prior_hessian
- · prior_hessian::detail

Typedefs

using prior_hessian::TruncatedGammaDist = TruncatedDist < GammaDist >

Functions

• TruncatedGammaDist prior_hessian::make_bounded_gamma_dist (double scale, double shape, std::pair< double, double > bounds)

8.29.1 Detailed Description

TruncatedGammaDist class declaration and templated methods.

Author

```
Mark J. Olah (mjo@cs.unm DOT edu)
```

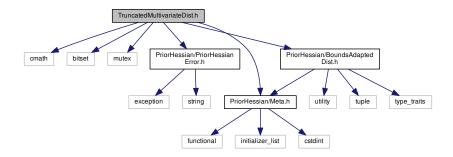
Date

2017-2019

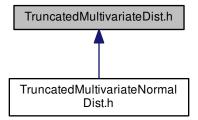
8.30 TruncatedMultivariateDist.h File Reference

TruncatedMultivariateDist declaration and templated methods definitions.

```
#include <cmath>
#include <bitset>
#include <mutex>
#include "PriorHessian/Meta.h"
#include "PriorHessian/PriorHessianError.h"
#include "PriorHessian/BoundsAdaptedDist.h"
Include dependency graph for TruncatedMultivariateDist.h:
```



This graph shows which files directly or indirectly include this file:



Classes

- class prior_hessian::mcmc::MCMCData< Ndim >
- class prior_hessian::TruncatedMultivariateDist< Dist >

Namespaces

- prior_hessian
- prior_hessian::mcmc

8.30.1 Detailed Description

TruncatedMultivariateDist declaration and templated methods definitions.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

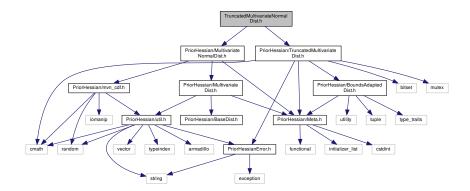
Date

2017

8.31 TruncatedMultivariateNormalDist.h File Reference

TruncatedMultivariateNormalDist class declaration.

#include "PriorHessian/MultivariateNormalDist.h"
#include "PriorHessian/TruncatedMultivariateDist.h"
Include dependency graph for TruncatedMultivariateNormalDist.h:



Classes

- struct prior hessian::detail::dist adaptor traits< MultivariateNormalDist< Ndim >>
- struct prior_hessian::detail::dist_adaptor_traits
 TruncatedMultivariateNormalDist
 Ndim > >

Namespaces

- · prior_hessian
- · prior hessian::detail

Typedefs

template<int Ndim>
 using prior_hessian::TruncatedMultivariateNormalDist = TruncatedMultivariateDist< MultivariateNormalDist
 Ndim >>

Functions

template<int Ndim, class Vec , class Mat , class Vec2 >
 TruncatedMultivariateNormalDist< Ndim > prior_hessian::make_bounded_multivariate_normal_dist (Vec &&mu, Mat &&sigma, Vec2 &&lbound, Vec2 &&ubound)

8.31.1 Detailed Description

TruncatedMultivariateNormalDist class declaration.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

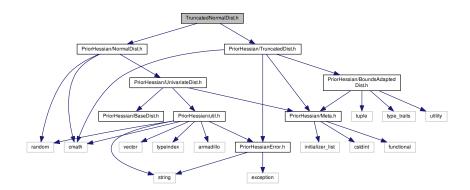
Date

2017-2018

8.32 TruncatedNormalDist.h File Reference

TruncatedNormalDist class declaration.

```
#include "PriorHessian/NormalDist.h"
#include "PriorHessian/TruncatedDist.h"
Include dependency graph for TruncatedNormalDist.h:
```



Classes

- struct prior_hessian::detail::dist_adaptor_traits< NormalDist >
- struct prior_hessian::detail::dist_adaptor_traits
 TruncatedNormalDist >

Namespaces

- prior_hessian
- · prior_hessian::detail

Typedefs

using prior_hessian::TruncatedNormalDist = TruncatedDist < NormalDist >

Functions

TruncatedNormalDist prior_hessian::make_bounded_normal_dist (double mu, double sigma, std::pair< double, double > bounds)

8.32.1 Detailed Description

TruncatedNormalDist class declaration.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

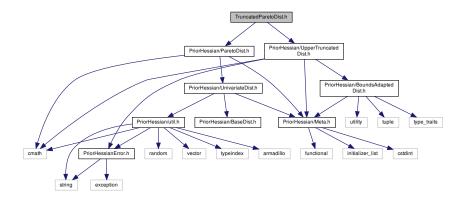
Date

2017-2018

8.33 TruncatedParetoDist.h File Reference

ParetoDist class declaration and templated methods.

```
#include "PriorHessian/ParetoDist.h"
#include "PriorHessian/UpperTruncatedDist.h"
Include dependency graph for TruncatedParetoDist.h:
```



Classes

- struct prior_hessian::detail::dist_adaptor_traits
 ParetoDist >
- struct prior_hessian::detail::dist_adaptor_traits< TruncatedParetoDist >

Namespaces

- · prior hessian
- · prior_hessian::detail

Typedefs

• using prior_hessian::TruncatedParetoDist = UpperTruncatedDist < ParetoDist >

Functions

TruncatedParetoDist prior_hessian::make_bounded_pareto_dist (double alpha, std::pair< double, double > bounds)

8.33.1 Detailed Description

ParetoDist class declaration and templated methods.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

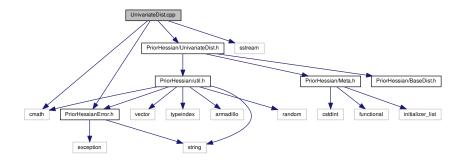
2017-2019

8.34 UnivariateDist.cpp File Reference

UnivariateDist base class method definition.

```
#include "PriorHessian/UnivariateDist.h"
#include "PriorHessian/PriorHessianError.h"
#include <cmath>
#include <sstream>
```

Include dependency graph for UnivariateDist.cpp:



Namespaces

• prior_hessian

8.34.1 Detailed Description

UnivariateDist base class method definition.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

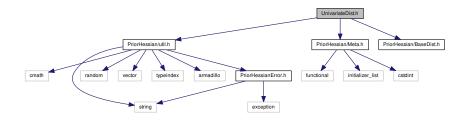
Date

2017-2019

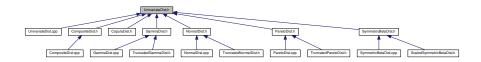
8.35 UnivariateDist.h File Reference

UnivariateDist base class.

```
#include "PriorHessian/util.h"
#include "PriorHessian/Meta.h"
#include "PriorHessian/BaseDist.h"
Include dependency graph for UnivariateDist.h:
```



This graph shows which files directly or indirectly include this file:



Classes

class prior_hessian::UnivariateDist

Namespaces

· prior_hessian

8.35.1 Detailed Description

UnivariateDist base class.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

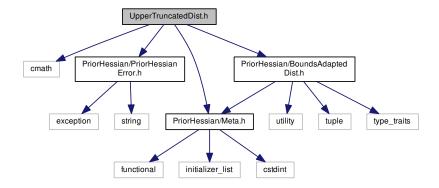
Date

2017-2019

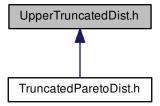
8.36 UpperTruncatedDist.h File Reference

UpperTruncatedDist declaration and templated methods definitions.

```
#include <cmath>
#include "PriorHessian/Meta.h"
#include "PriorHessian/PriorHessianError.h"
#include "PriorHessian/BoundsAdaptedDist.h"
Include dependency graph for UpperTruncatedDist.h:
```



This graph shows which files directly or indirectly include this file:



Classes

class prior_hessian::UpperTruncatedDist< Dist >

Namespaces

• prior_hessian

8.36.1 Detailed Description

UpperTruncatedDist declaration and templated methods definitions.

Author

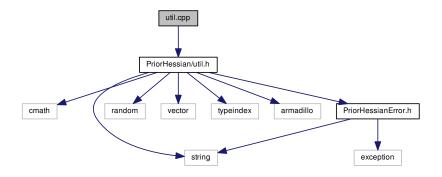
Mark J. Olah (mjo@cs.unm DOT edu)

Date

2017

8.37 util.cpp File Reference

#include "PriorHessian/util.h"
Include dependency graph for util.cpp:



Namespaces

- prior_hessian
- prior_hessian::constants

Variables

- const double prior_hessian::constants::sqrt2 = std::sqrt(2.)
- const double prior_hessian::constants::sqrt2_inv = 1./std::sqrt(2.)
- const double prior_hessian::constants::sqrt2pi = std::sqrt(2.*arma::datum::pi)
- const double prior_hessian::constants::sqrt2pi_inv = 1./std::sqrt(2.*arma::datum::pi)
- const double prior_hessian::constants::log2pi = std::log(2.*arma::datum::pi)

8.37.1 Detailed Description

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

2017 - 2018

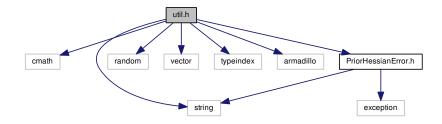
8.38 util.h File Reference 441

8.38 util.h File Reference

Utilities and namespace globals.

```
#include <cmath>
#include <string>
#include <random>
#include <vector>
#include <typeindex>
#include <armadillo>
#include "PriorHessianError.h"
```

Include dependency graph for util.h:



This graph shows which files directly or indirectly include this file:



Namespaces

- prior_hessian
- prior_hessian::constants

Typedefs

- using prior_hessian::ldxT = arma::uword
- using prior_hessian::UVecT = arma::Col< IdxT >
- using prior_hessian::VecT = arma::Col< double >
- using prior_hessian::MatT = arma::Mat< double >
- using prior_hessian::StringVecT = std::vector< std::string >
- using prior_hessian::TypeInfoVecT = std::vector< std::type_index >

Functions

template < class T >
 T prior_hessian::square (T t)

8.38.1 Detailed Description

Utilities and namespace globals.

Author

Mark J. Olah (mjo@cs.unm DOT edu)

Date

10-2017

Index

_scaled_lbound	MultivariateDist $>>$, 69
prior_hessian::ScaledDist, 343	prior_hessian::CompositeDist::ComponentDist←
_scaled_ubound	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
prior_hessian::ScaledDist, 343	UnivariateDist $>>$, 80
_truncated	append_global_ubound
prior_hessian::TruncatedDist, 375	prior_hessian::CompositeDist::ComponentDist←
prior_hessian::TruncatedMultivariateDist, 381	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
_truncated_lbound	MultivariateDist $>>$, 69
prior_hessian::TruncatedDist, 375	prior_hessian::CompositeDist::ComponentDist←
prior_hessian::TruncatedMultivariateDist, 381	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
_truncated_ubound	UnivariateDist $>>$, 80
prior_hessian::TruncatedDist, 376	append Ibound
prior_hessian::TruncatedMultivariateDist, 382	prior_hessian::CompositeDist::ComponentDist↔
,	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
AMHCopula	MultivariateDist >>, 69
prior_hessian::AMHCopula, 48	prior_hessian::CompositeDist::ComponentDist↔
AMHCopula.h, 395	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
ASSERT_SETUP	UnivariateDist > >, 81
PriorHessianError.h, 424	append_param_names
adaptable bounds	prior_hessian::CompositeDist::ComponentDist⊷
prior_hessian::detail::dist_adaptor_traits, 172	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
prior_hessian::detail::dist_adaptor_traits< Copula	MultivariateDist $>>$, 70
DistImpl::CopulaDist< CopulaTemplate, Dist	prior_hessian::CompositeDist::ComponentDist⊷
Ts > >, 173	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
prior_hessian::detail::dist_adaptor_traits< Gamma↔	UnivariateDist > >, 81
Dist >, 174	append_params
prior_hessian::detail::dist_adaptor_traits< Multivariate	• • •
NormalDist< Ndim > >, 175	prior_hessian::CompositeDist::ComponentDist⊷
prior_hessian::detail::dist_adaptor_traits< Normal↔	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
Dist >, 176	MultivariateDist > >, 70
prior_hessian::detail::dist_adaptor_traits< ParetoDist	prior_hessian::CompositeDist::ComponentDist⊷
>, 177	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
prior_hessian::detail::dist_adaptor_traits< Scaled↔	UnivariateDist > >, 82
SymmetricBetaDist >, 178	prior_hessian::MultivariateNormalDist, 224
prior_hessian::detail::dist_adaptor_traits< Symmetric-	
BetaDist >, 179	prior_hessian::NormalDist, 252
prior_hessian::detail::dist_adaptor_traits< Truncated↔	
GammaDist >, 180	prior_hessian::CompositeDist::ComponentDist⊷
prior_hessian::detail::dist_adaptor_traits< Truncated↔	. –
MultivariateNormalDist< Ndim > >, 181	MultivariateDist > >, 71
prior_hessian::detail::dist_adaptor_traits< Truncated↔	
NormalDist >, 182	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
prior_hessian::detail::dist_adaptor_traits< Truncated ↔	
ParetoDist >, 183	append_params_ubound
alpha	prior_hessian::CompositeDist::ComponentDist←
prior hessian::ParetoDist, 287	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
• —	
AnyRngT	MultivariateDist >>, 71
prior_hessian::CompositeDist, 92	prior_hessian::CompositeDist::ComponentDist←
append_global_lbound prior_hessian::CompositeDist::ComponentDist↔	Adaptor< Dist, meta::EnableIfSubclassT< Dist, UnivariateDist > >, 82
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	append_sample

prior_hessian::CompositeDist::ComponentDist Adaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >, 71 prior_hessian::CompositeDist::ComponentDist Adaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >, 82 append_ubound prior_hessian::CompositeDist::ComponentDist Adaptor < Dist, meta::EnableIfSubclassT < Dist, MultivariateDist > >, 71 prior_hessian::CompositeDist::ComponentDist Adaptor < Dist, meta::EnableIfSubclassT < Dist, UnivariateDist > >, 83	prior_hessian::AMHCopula, 49 prior_hessian::CompositeDist, 95 prior_hessian::CopulaDistImpl::CopulaDist, 141 prior_hessian::GammaDist, 190 prior_hessian::MultivariateNormalDist, 224, 225 prior_hessian::NormalDist, 252 prior_hessian::ParetoDist, 288 prior_hessian::ScaledDist, 331 prior_hessian::SymmetricBetaDist, 347 prior_hessian::TruncatedDist, 366 prior_hessian::TruncatedMultivariateDist, 379 prior_hessian::UpperTruncatedDist, 388 cdf_from_iter
ArchimedeanCopula.h, 395	$prior_hessian::CompositeDist::ComponentDist {\leftarrow}$
BaseDist.h, 397 beta prior_hessian::SymmetricBetaDist, 347 bounded prior_hessian, 15	Adaptor< Dist, meta::EnableIfSubclassT< Dist, MultivariateDist > >, 72 prior_hessian::CompositeDist::ComponentDist← Adaptor< Dist, meta::EnableIfSubclassT< Dist, UnivariateDist > >, 83
bounds_adapted_dist	check_bounds
prior_hessian::detail::dist_adaptor_traits, 171 prior_hessian::detail::dist_adaptor_traits< Copula← DistImpl::CopulaDist< CopulaTemplate, Dist← Ts >>, 172 prior_hessian::detail::dist_adaptor_traits< Gamma←	prior_hessian::CopulaDistImpl::CopulaDist, 141 prior_hessian::GammaDist, 191 prior_hessian::MultivariateDist, 219 prior_hessian::MultivariateNormalDist, 225 prior_hessian::NormalDist, 252 prior_hessian::ParetoDist, 289
Dist >, 173 prior_hessian::detail::dist_adaptor_traits< Multivariate ←	prior_hessian::SymmetricBetaDist_348
NormalDist $<$ Ndim $>>$, 174	check_copula_theta
prior_hessian::detail::dist_adaptor_traits< Normal↔	prior_hessian::CopulaDistImpl::CopulaDist, 141
Dist >, 175	check_lbound
prior_hessian::detail::dist_adaptor_traits< ParetoDist >, 176	prior_hessian::ParetoDist, 290
prior_hessian::detail::dist_adaptor_traits< Scaled ← SymmetricBetaDist >, 177	check_mu prior_hessian::MultivariateNormalDist, 225
prior_hessian::detail::dist_adaptor_traits< Symmetric -	check_params prior hessian::AMHCopula, 50
BetaDist >, 178	prior_hessian::CompositeDist, 95
prior_hessian::detail::dist_adaptor_traits< Truncated ←	prior_hessian::CopulaDistImpl::CopulaDist, 141
GammaDist >, 179	prior_hessian::GammaDist, 191
prior_hessian::detail::dist_adaptor_traits < Truncated ← MultivariateNormalDist < Ndim > >, 180	prior_hessian::MultivariateNormalDist, 225, 226
prior_hessian::detail::dist_adaptor_traits< Truncated↔	prior_hessian::NormalDist, 253
NormalDist >, 181	prior_hessian::ParetoDist, 290, 291
prior_hessian::detail::dist_adaptor_traits< Truncated ↔	prior_hessian::SymmetricBetaDist, 348
ParetoDist >, 182	check_params_iter
bounds_pdf_integral	prior_hessian::AMHCopula, 50
prior_hessian::TruncatedDist, 376	prior_hessian::CopulaDistImpl::CopulaDist, 142 prior_hessian::GammaDist, 192
prior_hessian::TruncatedMultivariateDist, 382	prior_hessian::MultivariateNormalDist, 227
BoundsAdaptedDist.h, 397	prior_hessian::NormalDist, 254
BoundsAdaptedDistT prior_hessian, 14	prior_hessian::ParetoDist, 292
piloi_iicəəiaii, 14	prior_hessian::SymmetricBetaDist, 349
call_in_order	check_sigma
prior_hessian::meta, 39	prior_hessian::MultivariateNormalDist, 228
cdf	check_theta

prior_hessian::AMHCopula, 50	ConstructableIfIsCopulaT
clear	prior_hessian::meta, 36
prior_hessian::CompositeDist, 95	ConstructableIfIsSuperClassForAllT
component_names	prior_hessian::meta, 36
prior_hessian::CompositeDist, 96	ConstructableIfIsSuperClassT
component_types	prior_hessian::meta, 36
prior_hessian::CompositeDist, 96	ConstructableIfIsTemplateForAllT
ComponentDistAdaptor	prior_hessian::meta, 36
prior_hessian::CompositeDist::ComponentDist←	ConstructableIfNot
. –	prior_hessian::meta, 36
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	ConstructableIfNotAllDistsAreBoundedT
MultivariateDist >>, 68	prior_hessian::meta, 37
prior_hessian::CompositeDist::ComponentDist Advantage C Distance Advantage C Distance C D Distance C Distance C Distance C D D	ConstructablelfNotSelfT
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	
UnivariateDist > >, 80	prior_hessian::meta, 37
ComponentDistT	convert_from_unitary_coords
prior_hessian::CompositeDist, 92	prior_hessian::ScaledDist, 331
prior_hessian::CompositeDist::ComponentDist →	convert_to_unitary_coords
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	prior_hessian::ScaledDist, 332
MultivariateDist $>>$, 68	copula.h, 403
prior_hessian::CompositeDist::ComponentDist↔	CopulaDist
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	prior_hessian, 14
Univariate Dist $>>$, 80	prior_hessian::CopulaDistImpl::CopulaDist, 140
CompositeDist	CopulaDist.h, 403
prior_hessian::CompositeDist, 93, 94	CopulaT
CompositeDist.cpp, 400	prior_hessian::CopulaDistImpl::CopulaDist, 139
CompositeDist.h, 401	
compute_quadratic_from_symmetric	d1_igen
prior_hessian::helpers, 32	prior_hessian::AMHCopula, 51
compute_truncated_pdf_integral	d1_igen_ui
prior_hessian::TruncatedMultivariateDist, 379	prior_hessian::ArchimedeanCopula::D2_IGenTerms,
condition	162
prior_hessian::IndexError, 207	prior_hessian::ArchimedeanCopula::D_IGenTerms,
prior_hessian::InvalidOperationError, 210	167
prior_hessian::NotImplementedError, 274	d2_igen_ui
prior hessian::NumericalOverflowError, 276	prior_hessian::ArchimedeanCopula::D2_IGenTerms,
prior_hessian::ParameterNameError, 278	162
prior_hessian::ParameterNameUniquenessError,	DEBUG_ASSERT
280	PriorHessianError.h, 424
prior hessian::ParameterSizeError, 282	ddim_gen
• -	prior_hessian::AMHCopula, 52
prior_hessian::ParameterValueError, 284	DerivedFrom
prior_hessian::PriorHessianError, 321	prior_hessian::meta, 37
prior_hessian::RuntimeConvergenceError, 323	dim_variables
prior_hessian::RuntimeSamplingError, 325	prior_hessian::CompositeDist, 97
prior_hessian::RuntimeTypeError, 327	DistTraitsT
constexpr_accumulate	prior_hessian::detail, 29
prior_hessian::meta, 39	donnelly_bvn_cdf
ConstructableIf	prior_hessian, 15
prior_hessian::meta, 36	donnelly_bvn_integral
ConstructableIfAllAreNotTupleAndAreNotT	prior_hessian, 15
prior_hessian::meta, 36	donnelly_bvn_integral_orig
ConstructableIfAllDistsAreBoundedT	prior_hessian, 16
prior_hessian::meta, 36	/
ConstructableIfInstantiatedFromNumericT	EnableIfAllAreNotTupleT
prior_hessian::meta, 36	prior_hessian::meta, 37

EnableIfInstantiatedFromNumericT	eulerian_polynomial< 9 >
prior_hessian::meta, 37	prior_hessian::polylog, 44
EnableIfInstantiatedFromT	EulerianPolynomial.h, 404
prior_hessian::meta, 37	OOO VERSION
EnableIfIsNotTupleAndIsNotSelfT	GCC_VERSION
prior_hessian::meta, 37	Meta.h, 411
EnableIfIsNotTupleT	GammaDist
prior_hessian::meta, 37	prior_hessian::GammaDist, 189, 190
EnableIfIsSuperclassOfAllT	GammaDist.cpp, 405
prior_hessian::meta, 37	GammaDist.h, 406
EnableIfIsTemplateForAllT	gen
prior_hessian::meta, 38	prior_hessian::AMHCopula, 52
EnableIfNonEmpty	get_copula_theta
prior_hessian::meta, 38	prior_hessian::CopulaDistImpl::CopulaDist, 142
EnableIfNotInstantiatedFromT	get_dist_tuple
prior_hessian::meta, 38	prior_hessian::CompositeDist, 97
EnableIfNotIsSelfT	get_param
prior_hessian::meta, 38	prior_hessian::GammaDist, 192
EnableIfSubclassOfNumericTemplateT	prior_hessian::MultivariateNormalDist, 228
prior_hessian::meta, 38	prior_hessian::NormalDist, 255
EnableIfSubclassT	prior_hessian::ParetoDist, 293
prior_hessian::meta, 38	prior_hessian::SymmetricBetaDist, 350
eta_0n_1n_t	get_param_index
prior_hessian::ArchimedeanCopula::D2Theta_←	prior_hessian::CompositeDist, 98
GenTerms, 164	get_param_value
prior_hessian::ArchimedeanCopula::DTheta_Gen←	prior_hessian::CompositeDist, 98
Terms, 183	global_lbound
eta_n_np1_t	prior_hessian::CompositeDist, 99
prior_hessian::ArchimedeanCopula::D2_GenTerms,	prior_hessian::CopulaDistImpl::CopulaDist, 143
161	prior_hessian::ParetoDist, 294
prior_hessian::ArchimedeanCopula::D_GenTerms,	prior_hessian::ScaledDist, 333
166	prior_hessian::TruncatedDist, 366
eulerian_polynomial	prior_hessian::TruncatedMultivariateDist, 380
prior_hessian, 17	global_ubound
prior_hessian::detail, 29	prior_hessian::CompositeDist, 99
prior_hessian::polylog, 43	prior_hessian::CopulaDistImpl::CopulaDist, 143
eulerian_polynomial< 0 >	prior_hessian::ScaledDist, 333
prior_hessian::polylog, 43	prior hessian::TruncatedDist, 366
eulerian_polynomial< 1 >	prior_hessian::TruncatedMultivariateDist, 380
prior_hessian::polylog, 43	prior_hessian::UpperTruncatedDist, 388
eulerian_polynomial< 2 >	grad
prior_hessian::polylog, 43	prior_hessian::AMHCopula, 53
eulerian_polynomial< 3 >	prior_hessian::CompositeDist, 99
prior_hessian::polylog, 43	prior_hessian::CopulaDistImpl::CopulaDist, 144
eulerian_polynomial< 4 >	prior_hessian::GammaDist, 193
prior_hessian::polylog, 43	prior_hessian::MultivariateNormalDist, 228
eulerian_polynomial < 5 >	prior_hessian::NormalDist, 255
prior_hessian::polylog, 43	prior_hessian::ParetoDist, 294
eulerian_polynomial < 6 >	prior_hessian::SymmetricBetaDist, 350
prior_hessian::polylog, 44	grad2
eulerian_polynomial < 7 >	prior_hessian::AMHCopula, 53
prior_hessian::polylog, 44	prior_hessian::CompositeDist, 101
eulerian_polynomial< 8 >	prior_hessian::CopulaDistImpl::CopulaDist, 145
prior_hessian::polylog, 44	prior_hessian::GammaDist, 193
L	p

prior_hessian::MultivariateNormalDist, 229	prior_hessian::CopulaDistImpl::CopulaDist, 146
prior_hessian::NormalDist, 256	prior_hessian::MultivariateNormalDist, 231
prior_hessian::ParetoDist, 295	hess_accumulate
prior_hessian::SymmetricBetaDist, 351	prior_hessian::CompositeDist, 106
grad2_accumulate	hess_accumulate_idx
prior_hessian::CompositeDist, 102	prior_hessian::CompositeDist::ComponentDist←
grad2_accumulate_idx	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
prior_hessian::CompositeDist::ComponentDist←	MultivariateDist $>>$, 74
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	prior_hessian::CompositeDist::ComponentDist←
MultivariateDist >>, 72	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
prior_hessian::CompositeDist::ComponentDist←	UnivariateDist $>>$, 85
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	
UnivariateDist $>>$, 84	icdf
grad_accumulate	prior_hessian::GammaDist, 194
prior_hessian::CompositeDist, 103	prior_hessian::NormalDist, 257
grad_accumulate_idx	prior_hessian::ParetoDist, 297
prior_hessian::CompositeDist::ComponentDist←	prior hessian::ScaledDist, 333
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	prior_hessian::SymmetricBetaDist, 352
MultivariateDist $>>$, 73	prior_hessian::TruncatedDist, 367
prior_hessian::CompositeDist::ComponentDist↔	prior_hessian::UpperTruncatedDist, 388
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	IdxT
UnivariateDist $>>$, 84	prior hessian, 14
grad_grad2_accumulate	ieta_21_ui
prior_hessian::CompositeDist, 103	prior_hessian::ArchimedeanCopula::D2_IGenTerms,
prior_hessian::CopulaDistImpl::CopulaDist, 145	162
prior_hessian::GammaDist, 193	prior_hessian::ArchimedeanCopula::D_IGenTerms,
prior_hessian::MultivariateNormalDist, 230	167
prior_hessian::NormalDist, 257	igen
prior_hessian::ParetoDist, 296	prior_hessian::AMHCopula, 55
prior_hessian::SymmetricBetaDist, 351	igen_sum
grad_grad2_accumulate_idx	prior_hessian::AMHCopula, 55
prior_hessian::CompositeDist::ComponentDist↔	in_bounds
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	prior_hessian::CompositeDist, 106
MultivariateDist $>>$, 73	prior_hessian::GammaDist, 194
prior_hessian::CompositeDist::ComponentDist↔	prior_hessian::MultivariateNormalDist, 232
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	prior_hessian::NormalDist, 258
UnivariateDist > >, 84	prior hessian::ParetoDist, 298
grad_hess_accumulate	prior_hessian::SymmetricBetaDist, 352
prior_hessian::CompositeDist, 104	prior hessian::TruncatedMultivariateDist, 380
prior_hessian::CopulaDistImpl::CopulaDist, 145	in bounds all
prior_hessian::MultivariateNormalDist, 231	prior_hessian::CompositeDist, 106
grad_hess_accumulate_idx	IndexError
prior_hessian::CompositeDist::ComponentDist↔	prior hessian::IndexError, 207
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	initialize
MultivariateDist $>>$, 74	prior_hessian::CompositeDist, 107–109
prior_hessian::CompositeDist::ComponentDist ←	initialize_copula
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	prior_hessian::CopulaDistImpl::CopulaDist, 146
UnivariateDist > >, 85	initialize_marginals
,	prior_hessian::CopulaDistImpl::CopulaDist, 147
has_param	InvalidOperationError
prior_hessian::CompositeDist, 104	prior_hessian::InvalidOperationError, 209
hess	is empty
prior_hessian::AMHCopula, 54	prior_hessian::CompositeDist, 109
prior_hessian::CompositeDist, 105	ixi_1_ui

prior_hessian::ArchimedeanCopula::D2_IGenTerms,	prior_hessian::ArchimedeanCopula::DTheta_Gen← Terms, 183
	logical_and_in_order prior_hessian::meta, 40
Ibound	p.101_10001a.111110ta, 10
prior_hessian::CompositeDist, 110	MCMCData
prior_hessian::CopulaDistImpl::CopulaDist, 147	prior_hessian::mcmc::MCMCData, 217
prior_hessian::GammaDist, 195	make_adapted_bounded_dist
prior_hessian::MultivariateNormalDist, 233	prior_hessian, 17, 18
prior_hessian::NormalDist, 258	make_adapted_bounded_dist_tuple
prior_hessian::ParetoDist, 299	prior_hessian, 18, 19
prior_hessian::ScaledDist, 334	prior hessian::detail, 29, 30
prior_hessian::SymmetricBetaDist, 353	make_bounded_gamma_dist
prior_hessian::TruncatedDist, 367	prior_hessian, 19
prior_hessian::TruncatedMultivariateDist, 380	make_bounded_multivariate_normal_dist
lbound_cdf	prior_hessian, 19
prior_hessian::TruncatedDist, 376	make_bounded_normal_dist
prior_hessian::TruncatedMultivariateDist, 382	prior_hessian, 19
llh	make_bounded_pareto_dist
prior_hessian::AMHCopula, 56	prior hessian, 19
prior_hessian::CompositeDist, 110	make_component_dist
prior_hessian::CopulaDistImpl::CopulaDist, 147	prior_hessian::CompositeDist, 111, 112
prior_hessian::GammaDist, 195	make_component_dist_tuple
prior_hessian::MultivariateNormalDist, 234	prior_hessian::CompositeDist, 112–114
prior_hessian::NormalDist, 259	make_copula_dist
prior_hessian::ParetoDist, 301	prior_hessian, 20
prior_hessian::ScaledDist, 335	make_scaled_symmetric_beta_dist
prior_hessian::SymmetricBetaDist, 353	prior_hessian, 20
prior_hessian::TruncatedDist, 368	make_zero_grad
prior_hessian::TruncatedMultivariateDist, 380	prior_hessian::CompositeDist, 114
prior_hessian::UpperTruncatedDist, 389	make_zero_hess
Ilh_components	prior_hessian::CompositeDist, 114
prior_hessian::CompositeDist, 111	MarginalDistTupleT
Ilh_from_iter	prior_hessian::CopulaDistImpl::CopulaDist, 139
prior_hessian::CompositeDist::ComponentDist←	MarginalDistT
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	prior_hessian::CopulaDistImpl::CopulaDist, 139
MultivariateDist $>>$, 74	MatT
prior_hessian::CompositeDist::ComponentDist←	prior_hessian, 14
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	mc_mvn_cdf
UnivariateDist > >, 86	prior_hessian, 20
Ilh_scaling_const	mc_mvn_cdf_core
prior_hessian::ScaledDist, 343	prior_hessian, 20
Ilh_truncation_const	mc_mvn_integral
prior_hessian::TruncatedDist, 376	prior_hessian, 21
prior_hessian::TruncatedMultivariateDist, 382	mean
log2pi	prior_hessian::GammaDist, 196
prior_hessian::constants, 28	prior_hessian::MultivariateNormalDist, 234
log_dn_gen_t	prior_hessian::NormalDist, 259
prior_hessian::ArchimedeanCopula::D2_GenTerms,	prior_hessian::ParetoDist, 302
161	prior_hessian::ScaledDist, 335
prior_hessian::ArchimedeanCopula::D2Theta_← GenTerms, 164	prior_hessian::SymmetricBetaDist, 354 prior_hessian::TruncatedDist, 368
prior_hessian::ArchimedeanCopula::D_GenTerms,	prior_hessian::TruncatedMultivariateDist, 380
166	prior hessian::UpperTruncatedDist, 389

median	prior_hessian::GammaDist, 189
prior_hessian::GammaDist, 196	prior hessian::MultivariateNormalDist, 223
prior_hessian::NormalDist, 260	prior_hessian::NormalDist, 250
prior_hessian::ParetoDist, 304	prior_hessian::ParetoDist, 286
prior_hessian::ScaledDist, 336	prior_hessian::SymmetricBetaDist, 346
prior_hessian::SymmetricBetaDist, 354	nsample
prior_hessian::TruncatedDist, 368	prior_hessian::mcmc::MCMCData, 218
prior_hessian::UpperTruncatedDist, 389	num_components
Meta.h, 408	prior_hessian::CompositeDist, 115
GCC VERSION, 411	prior hessian::CopulaDistImpl::CopulaDist, 148
PRIOR_HESSIAN_META_CONSTEXPR, 411	num_dim
PRIOR_HESSIAN_META_HAS_CONSTEXPR, 411	prior_hessian::AMHCopula, 56
min	prior_hessian::CompositeDist, 115
prior_hessian::ParetoDist, 305	prior_hessian::CopulaDistImpl::CopulaDist, 148
min_bounds_pdf_integral	prior_hessian::GammaDist, 197
prior_hessian::TruncatedDist, 376	prior_hessian::MultivariateNormalDist, 236
prior_hessian::TruncatedMultivariateDist, 382	prior_hessian::NormalDist, 261
mode	prior_hessian::ParetoDist, 306
prior hessian::MultivariateNormalDist, 235	prior_hessian::SymmetricBetaDist, 354
mu	prior_hessian::UnivariateDist, 384
prior_hessian::MultivariateNormalDist, 235	num_dim_components
prior_hessian::NormalDist, 260	prior_hessian::CompositeDist, 116
MultivariateDist	num_params
prior hessian::MultivariateDist, 219	prior_hessian::AMHCopula, 57
MultivariateDist.h, 412	prior_hessian::CompositeDist, 117
MultivariateNormalDist	prior_hessian::CopulaDistImpl::CopulaDist, 149
prior_hessian::MultivariateNormalDist, 223	prior_hessian::GammaDist, 197
MultivariateNormalDist.h, 413	prior_hessian::MultivariateNormalDist, 237
	prior_hessian::NormalDist, 261
mutex	prior_hessian::ParetoDist, 306
prior_hessian::mcmc::MCMCData, 218	prior_hessian::SymmetricBetaDist, 354
mvn_cdf.cpp, 414	prior_hessian::TruncatedDist, 369
mvn_cdf.h, 415	• —
mvn_cdf_genz	num_params_components
prior_hessian::genz, 31	prior_hessian::CompositeDist, 117 NumericalOverflowError
mvndst_	prior hessian::NumericalOverflowError, 275
prior_hessian::genz::fortran, 32	phor_nessiannumericalOvernowError, 275
NdimMatT	operator bool
prior_hessian::AMHCopula, 48	prior_hessian::CompositeDist, 117
prior_hessian::CopulaDistImpl::CopulaDist, 139	operator!=
prior_hessian::MultivariateNormalDist, 222	prior_hessian::AMHCopula, 57
NdimVecT	prior_hessian::CompositeDist, 117
prior_hessian::AMHCopula, 48	prior_hessian::CopulaDistImpl::CopulaDist, 149
prior_hessian::CopulaDistImpl::CopulaDist, 140	prior hessian::GammaDist, 197
prior_hessian::MultivariateNormalDist, 222	prior_hessian::MultivariateNormalDist, 237
prior_hessian::mcmc::MCMCData, 217	prior_hessian::NormalDist, 261
NormalDist	prior_hessian::ParetoDist, 306
prior_hessian::NormalDist, 251	prior_hessian::ScaledDist, 336
NormalDist.cpp, 417	prior_hessian::SymmetricBetaDist, 355
NormalDist.h, 418	prior_hessian::TruncatedDist, 369
NotImplementedError	prior_hessian::TruncatedMultivariateDist, 380
prior_hessian::NotImplementedError, 273	prior_hessian::UpperTruncatedDist, 390
NparamsVecT	operator<<
prior_hessian::CopulaDistImpl::CopulaDist, 140	prior_hessian, 22
production operation production, 110	

operator=	ParameterNameUniquenessError
prior_hessian::CompositeDist, 118	prior_hessian::ParameterNameUniquenessError,
prior_hessian::mcmc::MCMCData, 217	279
operator==	ParameterSizeError
prior_hessian::AMHCopula, 57	prior_hessian::ParameterSizeError, 281
prior_hessian::CompositeDist, 118	ParameterValueError
prior_hessian::CopulaDistImpl::CopulaDist, 151	prior_hessian::ParameterValueError, 283
prior_hessian::GammaDist, 197	params
prior_hessian::MultivariateNormalDist, 238	prior_hessian::CompositeDist, 120
prior_hessian::NormalDist, 262	prior_hessian::CopulaDistImpl::CopulaDist, 153
prior_hessian::ParetoDist, 307	prior_hessian::GammaDist, 198
prior_hessian::ScaledDist, 337	prior_hessian::MultivariateNormalDist, 239
prior_hessian::SymmetricBetaDist, 355	prior_hessian::NormalDist, 263
prior_hessian::TruncatedDist, 369	prior_hessian::ParetoDist, 308
prior_hessian::TruncatedMultivariateDist, 380	prior_hessian::SymmetricBetaDist, 356
prior_hessian::UpperTruncatedDist, 390	params_components
owen_b_integral	prior_hessian::CompositeDist, 121
prior_hessian, 23	params_lbound
owen_bvn_cdf	prior_hessian::CompositeDist, 122
prior_hessian, 24	params_ubound
owen_t_integral	prior_hessian::CompositeDist, 122
prior_hessian, 25	ParetoDist
DDIOD LIFECTIAN META CONCTEVED	prior_hessian::ParetoDist, 287
PRIOR_HESSIAN_META_CONSTEXPR	Pareto Dist. b. 420
Meta.h, 411 PRIOR_HESSIAN_META_HAS_CONSTEXPR	ParetoDist.h, 420 pdf
Meta.h, 411	prior_hessian::AMHCopula, 58
param_lbound	prior_hessian::CompositeDist, 122
prior_hessian::AMHCopula, 57	prior_hessian::CopulaDistImpl::CopulaDist, 154
prior_hessian::CopulaDistImpl::CopulaDist, 152	prior_hessian::GammaDist, 199
prior_hessian::GammaDist, 198	prior_hessian::MultivariateNormalDist, 240
prior_hessian::MultivariateNormalDist, 238	prior_hessian::NormalDist, 264
prior_hessian::NormalDist, 262	prior_hessian::ParetoDist, 309
prior_hessian::ParetoDist, 307	prior_hessian::ScaledDist, 337
prior_hessian::SymmetricBetaDist, 355	prior_hessian::SymmetricBetaDist, 357
param names	prior_hessian::TruncatedDist, 370
prior_hessian::AMHCopula, 58	prior hessian::TruncatedMultivariateDist, 380
prior_hessian::CompositeDist, 119	prior_hessian::UpperTruncatedDist, 391
prior_hessian::CopulaDistImpl::CopulaDist, 152	pdf_from_iter
prior_hessian::GammaDist, 198	prior_hessian::CompositeDist::ComponentDist←
prior_hessian::MultivariateNormalDist, 239	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
prior_hessian::NormalDist, 263	MultivariateDist $>>$, 75
prior_hessian::ParetoDist, 308	$prior_hessian::CompositeDist::ComponentDist \leftarrow$
prior_hessian::SymmetricBetaDist, 356	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
param_ubound	UnivariateDist $>>$, 86
prior_hessian::AMHCopula, 58	PolyLog.h, 421
prior_hessian::CopulaDistImpl::CopulaDist, 153	polylog
prior_hessian::GammaDist, 198	prior_hessian::polylog, 44
prior_hessian::MultivariateNormalDist, 239	polylog< 1 >
prior_hessian::NormalDist, 263	prior_hessian::polylog, 44
prior_hessian::ParetoDist, 308	prior_hessian, 11
prior_hessian::SymmetricBetaDist, 356	bounded, 15
ParameterNameError	BoundsAdaptedDistT, 14
prior_hessian::ParameterNameError, 277	CopulaDist, 14

donnelly_bvn_cdf, 15	operator==, 57
donnelly_bvn_integral, 15	param_lbound, 57
donnelly_bvn_integral_orig, 16	param_names, 58
eulerian_polynomial, 17	param_ubound, 58
ldxT, 14	pdf, 58
make_adapted_bounded_dist, 17, 18	rllh, 59
make_adapted_bounded_dist_tuple, 18, 19	rllh_const, 59
make_bounded_gamma_dist, 19	rllh_d2theta_accumulate, 59
make bounded multivariate normal dist, 19	rllh_dtheta_accumulate, 60
make bounded normal dist, 19	rllh_grad_accumulate, 60
make bounded pareto dist, 19	rllh_grad_grad2_accumulate, 60
make_copula_dist, 20	rllh_grad_hess_accumulate, 61
make_scaled_symmetric_beta_dist, 20	sample, 61
MatT, 14	set_params, 61
mc_mvn_cdf, 20	set_params_iter, 62
mc_mvn_cdf_core, 20	set_theta, 62
mc_mvn_integral, 21	theta, 63
operator<<, 22	prior_hessian::AMHCopula< Ndim >, 46
owen_b_integral, 23	prior_hessian::ArchimedeanCopula, 64
owen byn cdf, 24	prior_hessian::ArchimedeanCopula::D2_GenTerms, 159
owen_t_integral, 25	eta_n_np1_t, 161
ScaledSymmetricBetaDist, 14	log_dn_gen_t, 161
square, 26	xi n t, 161
StringVecT, 14	prior_hessian::ArchimedeanCopula::D2_IGenTerms, 161
TruncatedGammaDist, 14	d1_igen_ui, 162
TruncatedMultivariateNormalDist, 14	d2_igen_ui, 162
TruncatedNormalDist, 14	ieta_21_ui, 162
TruncatedParetoDist, 14	ixi_1_ui, 162
TypeInfoVecT, 15	prior_hessian::ArchimedeanCopula::D2Theta_GenTerms,
UVecT, 15	• –
	163
unit_normal_cdf, 26	eta_0n_1n_t, 164
unit_normal_icdf, 27	log_dn_gen_t, 164
VecT, 15	xi_0n_t, 164
prior_hessian::AMHCopula	prior_hessian::ArchimedeanCopula::D2Theta_IGen Tarres 104
AMHCopula, 48	Terms, 164
append_params, 49	sum_d10_igen_u, 165
cdf, 49	sum_d20_igen_u, 165
check_params, 50	sum_ieta_01_11_u, 165
check_params_iter, 50	sum_ixi_01_u, 165
check_theta, 50	sum_log_d1_igen_u, 165
d1_igen, 51	prior_hessian::ArchimedeanCopula::D_GenTerms, 166
ddim_gen, 52	eta_n_np1_t, 166
gen, 52	log_dn_gen_t, 166
grad, 53	prior_hessian::ArchimedeanCopula::D_IGenTerms, 167
grad2, 53	d1_igen_ui, 167
hess, 54	ieta_21_ui, 167
igen, 55	prior_hessian::ArchimedeanCopula::DTheta_GenTerms,
igen_sum, 55	183
llh, 56	eta_0n_1n_t, 183
NdimMatT, 48	log_dn_gen_t, 183
NdimVecT, 48	prior_hessian::ArchimedeanCopula::DTheta_IGenTerms,
num_dim, 56	184
num_params, 57	sum_d10_igen_u, 184
operator!=, 57	sum_ieta_01_11_u, 184

sum_log_d1_igen_u, 185	rllh_components, 125
rior_hessian::BaseDist, 65	sample, 126, 127
rior_hessian::CompositeDist, 89	set_bounds, 127
AnyRngT, 92	set_component_names, 128
cdf, 95	set_dim_variables, 128
check_params, 95	set_lbound, 129
clear, 95	set_param_names, 130
component_names, 96	set_param_value, 131
component_types, 96	set_params, 132
ComponentDistT, 92	set_ubound, 132
CompositeDist, 93, 94	ubound, 133
dim_variables, 97	prior_hessian::CompositeDist::ComponentDistAdaptor,
get_dist_tuple, 97	92, 403
get_param_index, 98	prior_hessian::CompositeDist::ComponentDistAdaptor<
get_param_value, 98	Dist, meta::EnableIfSubclassT< Dist, Multivariate ←
global_lbound, 99	Dist >>, 66
global_ubound, 99	append_global_lbound, 69
grad, 99	append_global_ubound, 69
grad2, 101	append_lbound, 69
grad2_accumulate, 102	append_param_names, 70
grad_accumulate, 103	append_params, 70
grad_grad2_accumulate, 103	append_params_lbound, 71
grad hess accumulate, 104	append_params_ubound, 71
has_param, 104	append_sample, 71
hess, 105	append_ubound, 71
hess_accumulate, 106	cdf_from_iter, 72
in_bounds, 106	ComponentDistAdaptor, 68
in_bounds_all, 106	ComponentDistT, 68
initialize, 107–109	grad2_accumulate_idx, 72
is_empty, 109	grad_accumulate_idx, 73
Ibound, 110	grad_grad2_accumulate_idx, 73
llh, 110	grad hess accumulate idx, 74
Ilh_components, 111	hess_accumulate_idx, 74
make component dist, 111, 112	Ilh from iter, 74
make_component_dist_tuple, 112–114	pdf_from_iter, 75
make_zero_grad, 114	rllh_from_iter, 75
make zero hess, 114	set_bounds_from_iter, 76
num_components, 115	set_lbound_from_iter, 76
num_dim, 115	set ubound from iter, 77
num_dim_components, 116	prior_hessian::CompositeDist::ComponentDistAdaptor<
num params, 117	Dist, meta::EnableIfSubclassT< Dist, Univariate ←
num_params_components, 117	Dist >>, 78
operator bool, 117	append_global_lbound, 80
operator!=, 117	append_global_ubound, 80
•	append_global_ubound, 80 append_lbound, 81
operator=, 118	·· —
operator==, 118	append_param_names, 81
param_names, 119	append_params, 82
params, 120	append_params_lbound, 82
params_components, 121	append_params_ubound, 82
params_lbound, 122	append_sample, 82
params_ubound, 122	append_ubound, 83
pdf, 122	cdf_from_iter, 83
rename_param, 123	ComponentDistAdaptor, 80
rllh, 124	ComponentDistT, 80

grad2_accum			set_ubound, 157	
grad_accumu	late_idx, 84		ubound, 158	
grad_grad2_a	ccumulate_idx, 84	prio	r_hessian::CopulaDistImpl::CopulaDist<	Copula←
	ccumulate_idx, 85		Template, MarginalDistTs $>$, 137	
hess_accumu	llate_idx, 85	prio	r_hessian::GammaDist, 187	
Ilh_from_iter,	86		cdf, 190	
pdf_from_iter,			check_bounds, 191	
rllh_from_iter,			check_params, 191	
set_bounds_f			check_params_iter, 192	
set_lbound_fr			GammaDist, 189, 190	
set_ubound_f			get_param, 192	
prior_hessian::Cop	•		grad, 193	
	oulaDistImpl::CopulaDist		grad2, 193	
cdf, 141			grad_grad2_accumulate, 193	
check_bounds	s, 141		icdf, 194	
check_copula	_theta, 141		in_bounds, 194	
check_param:			lbound, 195	
check_param:			llh, 195	
CopulaDist, 1			mean, 196	
CopulaT, 139			median, 196	
get_copula_th			NparamsVecT, 189	
global_lbound			num_dim, 197	
global_uboun	d, 143		num_params, 197	
grad, 144			operator!=, 197	
grad2, 145			operator==, 197	
	occumulate, 145		param_lbound, 198	
grad_hess_ac	ccumulate, 145		param_names, 198	
hess, 146			param_ubound, 198	
initialize_copu			params, 198	
initialize_març	ginals, 147		pdf, 199	
lbound, 147			rllh, 199	
llh, 147			sample, 199	
MarginalDistT	•		scale, 200	
MarginalDistT			set_param, 200	
NdimMatT, 13			set_params, 201, 202	
NdimVecT, 14	04		set_params_iter, 202	
NparamsVecT			set_scale, 202	
num_compon			set_shape, 203	
num_dim, 148			shape, 203	
num_params,			ubound, 204	
operator!=, 14		prio	r_hessian::IndexError, 205	
operator==, 1			condition, 207	
param_lbound			IndexError, 207	
param_names			what, 207	
param_uboun	d, 153		what_, 207	
params, 153			what_str, 207	
pdf, 154		prio	r_hessian::InvalidOperationError, 208	
rllh, 154			condition, 210	
sample, 154			InvalidOperationError, 209	
set_bounds, 1			what, 210	
set_copula_th			what_, 210	
set_lbound, 1		_	what_str, 210	
set_params, 1		prio	r_hessian::MultivariateDist, 218	
set_params_i	ter, 15/		check_bounds, 219	

MultivariateDist, 219	icdf, 257
prior_hessian::MultivariateNormalDist	in_bounds, 258
append_params, 224	Ibound, 258
cdf, 224, 225	IIh, 259
check_bounds, 225	mean, 259
check_mu, 225	median, 260
check_params, 225, 226	mu, 260
check_params_iter, 227	NormalDist, 251
check_sigma, 228	NparamsVecT, 250
get_param, 228	num_dim, 261
grad, 228	num_params, 261
grad2, 229	operator!=, 261
grad_grad2_accumulate, 230	operator==, 262
grad_hess_accumulate, 231	param_lbound, 262
hess, 231	param_names, 263
in_bounds, 232	param_ubound, 263
lbound, 233	params, 263
llh, 234	pdf, 264
mean, 234	rllh, 264
mode, 235	sample, 265
mu, 235	set_mu, 266
MultivariateNormalDist, 223	set param, 266
NdimMatT, 222	set_params, 267, 268
NdimVecT, 222	set_params_iter, 269
NparamsVecT, 223	set_sigma, 269
num_dim, 236	sigma, 270
num_params, 237	ubound, 271
operator!=, 237	prior_hessian::NotImplementedError, 272
operator==, 238	condition, 274
param_lbound, 238	NotImplementedError, 273
• —	what, 274
param_names, 239 param_ubound, 239	•
• —	what_, 274
params, 239	what_str, 274
pdf, 240	prior_hessian::NumericalOverflowError, 274
rllh, 241	condition, 276
sample, 242	NumericalOverflowError, 275
set_mu, 243	what, 276
set_params, 243, 244	what_, 276
set_params_iter, 245	what_str, 276
set_sigma, 245	prior_hessian::ParameterNameError, 276
sigma, 246	condition, 278
sigma_inv, 246	ParameterNameError, 277
ubound, 247	what, 278
prior_hessian::MultivariateNormalDist< Ndim >, 220	what_, 278
prior_hessian::NormalDist, 248	what_str, 278
append_params_iter, 252	prior_hessian::ParameterNameUniquenessError, 278
cdf, 252	condition, 280
check_bounds, 252	ParameterNameUniquenessError, 279
check_params, 253	what, 280
check_params_iter, 254	what_, 280
get_param, 255	what_str, 280
grad, 255	prior_hessian::ParameterSizeError, 280
grad2, 256	condition, 282
grad_grad2_accumulate, 257	ParameterSizeError, 281

what, 282	prior_hessian::RuntimeConvergenceError, 321
what_, 282	condition, 323
what_str, 282	RuntimeConvergenceError, 322
prior_hessian::ParameterValueError, 282	what, 323
condition, 284	what_, 323
ParameterValueError, 283	what_str, 323
what, 284	prior_hessian::RuntimeSamplingError, 323
what_, 284	condition, 325
what_str, 284	RuntimeSamplingError, 324
prior_hessian::ParetoDist, 284	what, 325
alpha, 287	what_, 325
cdf, 288	what_str, 325
check_bounds, 289	prior_hessian::RuntimeTypeError, 325
check_lbound, 290	condition, 327
check_params, 290, 291	RuntimeTypeError, 326
check_params_iter, 292	what, 327
get_param, 293	what_, 327
global Ibound, 294	what_str, 327
grad, 294	prior_hessian::ScaledDist
grad2, 295	_scaled_lbound, 343
grad_grad2_accumulate, 296	_scaled_ubound, 343
icdf, 297	cdf, 331
in_bounds, 298	convert_from_unitary_coords, 331
lbound, 299	. _
	convert_to_unitary_coords, 332
Ilh, 301	global_lbound, 333
mean, 302	global_ubound, 333
median, 304	icdf, 333
min, 305	lbound, 334
NparamsVecT, 286	IIh, 335
num_dim, 306	Ilh_scaling_const, 343
num_params, 306	mean, 335
operator!=, 306	median, 336
operator==, 307	operator!=, 336
param_lbound, 307	operator==, 337
param_names, 308	pdf, 337
param_ubound, 308	sample, 338
params, 308	ScaledDist, 329, 330
ParetoDist, 287	scaling_ratio, 343
pdf, 309	set_bounds, 339
rllh, 311	set_lbound, 340
sample, 312	set_ubound, 340
set_alpha, 313	ubound, 341
set_lbound, 314	unscaled_lbound, 342
set_min, 314	unscaled_ubound, 342
set_param, 315	prior_hessian::ScaledDist $<$ Dist $>$, 327
set_params, 316	prior_hessian::SymmetricBetaDist, 344
set_params_iter, 317	beta, 347
ubound, 318	cdf, 347
prior_hessian::PriorHessianError, 319	check_bounds, 348
condition, 321	check_params, 348
PriorHessianError, 320	check_params_iter, 349
what, 321	get_param, 350
what_, 321	grad, 350
what_str, 321	grad2, 351
_	

	grad_grad2_accumulate, 351	_truncated, 381
	icdf, 352	_truncated_lbound, 381
	in_bounds, 352	_truncated_ubound, 382
	Ibound, 353	bounds_pdf_integral, 382
	Ilh, 353	cdf, 379
	mean, 354	compute_truncated_pdf_integral, 379
	median, 354	global_lbound, 380
	NparamsVecT, 346	global_ubound, 380
	num_dim, 354	in_bounds, 380
	num_params, 354	lbound, 380
	operator!=, 355	lbound_cdf, 382
	operator==, 355	IIh, 380
	param_lbound, 355	Ilh_truncation_const, 382
	param_names, 356	mean, 380
	param_ubound, 356	min_bounds_pdf_integral, 382
	params, 356	operator!=, 380
	pdf, 357	operator==, 380
	rllh, 357	pdf, 380
	sample, 357	sample, 381
	set_beta, 358	set_bounds, 381
	set_param, 358	set_lbound, 381
	set_params, 359, 360	set_ubound, 381
	set_params_iter, 360	truncated, 381
	SymmetricBetaDist, 346	TruncatedMultivariateDist, 379
	ubound, 361	ubound, 381
prior	_hessian::TruncatedDist	prior_hessian::TruncatedMultivariateDist< Dist >, 377
	_truncated, 375	prior_hessian::UnivariateDist, 383
	_truncated_lbound, 375	check_bounds, 384
	_truncated_ubound, 376	num_dim, 384
	bounds_pdf_integral, 376	UnivariateDist, 384
	cdf, 366	prior_hessian::UpperTruncatedDist
	global_lbound, 366	cdf, 388
	global_ubound, 366	global_ubound, 388
	icdf, 367	icdf, 388
	Ibound, 367	Ilh, 389
	lbound_cdf, 376	mean, 389
	Ilh, 368	median, 389
	Ilh truncation const, 376	operator!=, 390
	mean, 368	operator==, 390
	median, 368	pdf, 391
	min_bounds_pdf_integral, 376	sample, 391
	num_params, 369	set_bounds, 392
	operator!=, 369	set_lbound, 392
	operator==, 369	set_ubound, 393
	pdf, 370	truncated, 394
	sample, 370	ubound, 394
	set_bounds, 371	UpperTruncatedDist, 386, 387
	set_bounds, 371 set_lbound, 372	prior_hessian::UpperTruncatedDist < Dist >, 385
		. –
	set_ubound, 373 truncated, 374	prior_hessian::constants, 28
		log2pi, 28
	TruncatedDist, 363–365	sqrt2, 28
nria-	ubound, 375	sqrt2_inv, 28
•	_hessian::TruncatedDist < Dist >, 361 _hessian::TruncatedMultivariateDist	sqrt2pi, inv. 28
prior		sqrt2pi_inv, 28

prior_hessian::detail, 29	prior_hessian::eulerian_number< N, M >, 185
DistTraitsT, 29	prior_hessian::genz, 31
eulerian_polynomial, 29	mvn_cdf_genz, 31
make_adapted_bounded_dist_tuple, 29, 30	prior_hessian::genz::fortran, 32
prior_hessian::detail::dist_adaptor_traits	mvndst_, 32
adaptable_bounds, 172	prior_hessian::helpers, 32
bounds_adapted_dist, 171	compute_quadratic_from_symmetric, 32
prior_hessian::detail::dist_adaptor_traits< CopulaDist	prior_hessian::mcmc, 33
Impl::CopulaDist< CopulaTemplate, DistTs >	prior_hessian::mcmc::MCMCData
>, 172	MCMCData, 217
adaptable_bounds, 173	mutex, 218
bounds_adapted_dist, 172	NdimVecT, 217
prior_hessian::detail::dist_adaptor_traits < Dist >, 171	nsample, 218
prior_hessian::detail::dist_adaptor_traits< GammaDist >, 173	operator=, 217
	rllh, 218
adaptable_bounds, 174	sample, 218 prior_hessian::mcmc::MCMCData < Ndim >, 216
bounds_adapted_dist, 173	• —
prior_hessian::detail::dist_adaptor_traits< Multivariate ← NormalDist< Ndim >>, 174	prior_hessian::meta, 33 call_in_order, 39
adaptable_bounds, 175	constexpr_accumulate, 39 Constructablelf, 36
bounds_adapted_dist, 174 prior_hessian::detail::dist_adaptor_traits< NormalDist >,	ConstructableIf, 30 ConstructableIfAllAreNotTupleAndAreNotT, 36
175	ConstructableIfAllDistsAreBoundedT, 36
adaptable_bounds, 176	ConstructableIfInstantiatedFromNumericT, 36
bounds_adapted_dist, 175	ConstructableIfIsCopulaT, 36
prior_hessian::detail::dist_adaptor_traits< ParetoDist >,	ConstructableIfIsSuperClassForAllT, 36
176	ConstructableIfIsSuperClassT, 36
adaptable_bounds, 177	ConstructableIfIsTemplateForAlIT, 36
bounds_adapted_dist, 176	ConstructableIfNot, 36
prior_hessian::detail::dist_adaptor_traits<	ConstructableIfNotAllDistsAreBoundedT, 37
SymmetricBetaDist >, 177	ConstructableIfNotSelfT, 37
adaptable_bounds, 178	DerivedFrom, 37
bounds_adapted_dist, 177	EnableIfAllAreNotTupleT, 37
prior_hessian::detail::dist_adaptor_traits< Symmetric←	EnableIfInstantiatedFromNumericT, 37
BetaDist >, 178	EnableIfInstantiatedFromT, 37
adaptable_bounds, 179	EnableIfIsNotTupleAndIsNotSelfT, 37
bounds_adapted_dist, 178	EnableIfIsNotTupleT, 37
prior_hessian::detail::dist_adaptor_traits<	EnableIfIsSuperclassOfAllT, 37
GammaDist >, 179	EnableIfIsTemplateForAlIT, 38
adaptable_bounds, 180	EnableIfNonEmpty, 38
bounds_adapted_dist, 179	EnableIfNotInstantiatedFromT, 38
prior_hessian::detail::dist_adaptor_traits< Truncated←	EnablelfNotIsSelfT, 38
MultivariateNormalDist< Ndim > >, 180	EnableIfSubclassOfNumericTemplateT, 38
adaptable_bounds, 181	EnableIfSubclassT, 38
bounds adapted dist, 180	logical_and_in_order, 40
prior hessian::detail::dist adaptor traits< Truncated←	prod_in_order, 41
NormalDist >, 181	ReturnIfInstantiatedFromNumericT, 38
adaptable_bounds, 182	ReturnIfInstantiatedFromT, 38
bounds_adapted_dist, 181	ReturnIfNotInstantiatedFromT, 38
prior_hessian::detail::dist_adaptor_traits< Truncated←	ReturnIfSubclassOfNumericTemplateT, 39
ParetoDist >, 182	ReturnIfSubclassT, 39
adaptable_bounds, 183	ReturnIfT, 39
bounds_adapted_dist, 182	sum_in_order, 41
prior hessian::eulerian number< 0, M >, 186	prior hessian::meta::all dists are bounded

value, 45	ReturnIfNotInstantiatedFromT
prior_hessian::meta::all_dists_are_bounded< DistTs >,	prior_hessian::meta, 38
45	ReturnIfSubclassOfNumericTemplateT
prior_hessian::meta::conjunction< B1 >, 135	prior_hessian::meta, 39
prior_hessian::meta::conjunction< B1, Bn >, 136	ReturnIfSubclassT
prior_hessian::meta::conjunction< >, 134	prior_hessian::meta, 39
prior_hessian::meta::disjunction< B1 >, 169	ReturnIfT
prior_hessian::meta::disjunction< B1, Bn >, 170	prior_hessian::meta, 39
prior_hessian::meta::disjunction< >, 168	rllh
prior_hessian::meta::is_copula	prior_hessian::AMHCopula, 59
value, 211	prior_hessian::CompositeDist, 124
prior_hessian::meta::is_copula< T, U >, 210	prior_hessian::CopulaDistImpl::CopulaDist, 154
$\label{lem:prior_hessian::meta::is_numeric_template_of} \\ \text{class},$	prior_hessian::GammaDist, 199
typename >, 211	prior_hessian::MultivariateNormalDist, 241
$prior_hessian::meta::is_numeric_template_of < Class \hookleftarrow$	prior_hessian::NormalDist, 264
NumericTemplate, ClassNumericTemplate<	prior_hessian::ParetoDist, 311
ls > >, 212	prior_hessian::SymmetricBetaDist, 357
prior_hessian::meta::is_subclass_of_numeric_template	prior_hessian::mcmc::MCMCData, 218
value, 214	rllh_components
prior_hessian::meta::is_subclass_of_numeric_template<	prior_hessian::CompositeDist, 125
T, U >, 213	rllh_const
prior_hessian::meta::is_template_of< class, typename >,	prior_hessian::AMHCopula, 59
214	rllh_d2theta_accumulate
prior_hessian::meta::is_template_of<	prior_hessian::AMHCopula, 59
ClassTemplate < Ts > >, 215	rllh_dtheta_accumulate
prior_hessian::polylog, 42	prior_hessian::AMHCopula, 60
eulerian_polynomial, 43	rllh_from_iter
eulerian_polynomial< 0 >, 43	prior_hessian::CompositeDist::ComponentDist←
eulerian_polynomial< 1 >, 43	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
eulerian_polynomial < 2 >, 43	MultivariateDist >>, 75
eulerian_polynomial< 3 >, 43	prior_hessian::CompositeDist::ComponentDist □ Total (10 to 10 to
eulerian_polynomial< 4 >, 43	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
eulerian_polynomial < 5 >, 43	UnivariateDist >>, 87
eulerian_polynomial < 6 >, 44	rllh_grad_accumulate
eulerian_polynomial < 7 >, 44	prior_hessian::AMHCopula, 60
eulerian_polynomial < 8 >, 44	rllh_grad_grad2_accumulate
eulerian_polynomial < 9 >, 44	prior_hessian::AMHCopula, 60
polylog, 44	rllh_grad_hess_accumulate
polylog< 1 >, 44	prior_hessian::AMHCopula, 61
PriorHessianError	RuntimeConvergenceError
prior_hessian::PriorHessianError, 320	prior_hessian::RuntimeConvergenceError, 322
PriorHessianError.h, 422	RuntimeSamplingError
ASSERT_SETUP, 424	prior_hessian::RuntimeSamplingError, 324
DEBUG_ASSERT, 424	RuntimeTypeError
prod_in_order	prior_hessian::RuntimeTypeError, 326
prior_hessian::meta, 41	aamala
README.md, 424	sample prior_hessian::AMHCopula, 61
rename_param prior_hessian::CompositeDist, 123	prior_hessian::CompositeDist, 126, 127 prior_hessian::CopulaDistImpl::CopulaDist, 154
ReturnIfInstantiatedFromNumericT	prior_hessian::GammaDist, 199
prior_hessian::meta, 38	prior_hessian::MultivariateNormalDist, 242
ReturnIfInstantiatedFromT	prior_hessian::NormalDist, 265
prior_hessian::meta, 38	prior_hessian::ParetoDist, 312
DIO HODGIALLINGA VV	prior ricogiari arctobiot, VIA

prior hessian::ScaledDist, 338	UnivariateDist $>>$, 88
prior hessian::SymmetricBetaDist, 357	set_min
prior hessian::TruncatedDist, 370	prior_hessian::ParetoDist, 314
prior_hessian::TruncatedMultivariateDist, 381	set_mu
prior_hessian::UpperTruncatedDist, 391	prior_hessian::MultivariateNormalDist, 243
prior_hessian::mcmc::MCMCData, 218	prior_hessian::NormalDist, 266
scale	set_param
prior_hessian::GammaDist, 200	prior_hessian::GammaDist, 200
ScaledDist	prior_hessian::NormalDist, 266
prior_hessian::ScaledDist, 329, 330	prior_hessian::ParetoDist, 315
ScaledDist.h, 424	prior_hessian::SymmetricBetaDist, 358
ScaledSymmetricBetaDist	set_param_names
prior_hessian, 14	prior_hessian::CompositeDist, 130
ScaledSymmetricBetaDist.h, 425	set_param_value
scaling_ratio	prior_hessian::CompositeDist, 131
prior_hessian::ScaledDist, 343	set_params
set_alpha	prior_hessian::AMHCopula, 61
prior_hessian::ParetoDist, 313	prior_hessian::CompositeDist, 132
set_beta	prior_hessian::CopulaDistImpl::CopulaDist, 157
prior_hessian::SymmetricBetaDist, 358	prior_hessian::GammaDist, 201, 202
set_bounds	prior_hessian::MultivariateNormalDist, 243, 244
prior_hessian::CompositeDist, 127	prior_hessian::NormalDist, 267, 268
prior_hessian::CopulaDistImpl::CopulaDist, 155	prior_hessian::ParetoDist, 316
prior_hessian::ScaledDist, 339	prior_hessian::SymmetricBetaDist, 359, 360
prior_hessian::TruncatedDist, 371	set_params_iter
prior_hessian::TruncatedMultivariateDist, 381	prior_hessian::AMHCopula, 62
prior_hessian::UpperTruncatedDist, 392	prior_hessian::CopulaDistImpl::CopulaDist, 157
set_bounds_from_iter	prior_hessian::GammaDist, 202
prior_hessian::CompositeDist::ComponentDist←	prior_hessian::MultivariateNormalDist, 245
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	prior_hessian::NormalDist, 269
MultivariateDist > >, 76	prior_hessian::ParetoDist, 317
prior_hessian::CompositeDist::ComponentDist ———————————————————————————————————	prior_hessian::SymmetricBetaDist, 360
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	set_scale
UnivariateDist > >, 87	prior_hessian::GammaDist, 202
set_component_names	set_shape
prior_hessian::CompositeDist, 128	prior_hessian::GammaDist, 203
set_copula_theta	set_sigma
prior_hessian::CopulaDistImpl::CopulaDist, 155	prior_hessian::MultivariateNormalDist, 245
set_dim_variables	prior_hessian::NormalDist, 269
prior_hessian::CompositeDist, 128	set_theta
set_lbound	prior_hessian::AMHCopula, 62
prior_hessian::CompositeDist, 129	set_ubound
prior_hessian::CopulaDistImpl::CopulaDist, 156	prior_hessian::CompositeDist, 132
prior_hessian::ParetoDist, 314	prior_hessian::CopulaDistImpl::CopulaDist, 157
prior_hessian::ScaledDist, 340	prior_hessian::ScaledDist, 340
prior_hessian::TruncatedDist, 372 prior_hessian::TruncatedMultivariateDist, 381	prior_hessian::TruncatedDist, 373
. —	prior_hessian::TruncatedMultivariateDist, 381 prior hessian::UpperTruncatedDist, 393
prior_hessian::UpperTruncatedDist, 392	• - • • • • • • • • • • • • • • • • • •
set_lbound_from_iter prior_hessian::CompositeDist::ComponentDist←	set_ubound_from_iter prior_hessian::CompositeDist::ComponentDist←
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	Adaptor< Dist, meta::EnableIfSubclassT< Dist,
MultivariateDist > >, 76	MultivariateDist > >, 77
prior_hessian::CompositeDist::ComponentDist←	prior_hessian::CompositeDist::ComponentDist↔
Adaptor< Dist, meta::EnableIfSubclassT< Dist,	Adaptor< Dist, meta::EnableIfSubclassT< Dist,

UnivariateDist > >, 88	TruncatedDist
shape	prior_hessian::TruncatedDist, 363-365
prior_hessian::GammaDist, 203	TruncatedDist.h, 429
sigma	TruncatedGammaDist
prior_hessian::MultivariateNormalDist, 246	prior_hessian, 14
prior_hessian::NormalDist, 270	TruncatedGammaDist.h, 430
sigma_inv	TruncatedMultivariateDist
prior_hessian::MultivariateNormalDist, 246	prior_hessian::TruncatedMultivariateDist, 379
sqrt2	TruncatedMultivariateDist.h, 431
prior_hessian::constants, 28	TruncatedMultivariateNormalDist
sqrt2_inv	prior_hessian, 14
prior_hessian::constants, 28	TruncatedMultivariateNormalDist.h, 433
sqrt2pi	TruncatedNormalDist
prior_hessian::constants, 28	prior_hessian, 14 TruncatedNormalDist.h, 434
sqrt2pi_inv	TruncatedParetoDist
prior_hessian::constants, 28	prior_hessian, 14
square	TruncatedParetoDist.h, 435
prior_hessian, 26	TypeInfoVecT
StringVecT	prior_hessian, 15
prior_hessian, 14	phot_hessian, 15
sum_d10_igen_u	UVecT
prior_hessian::ArchimedeanCopula::D2Theta_I ←	prior_hessian, 15
GenTerms, 165	ubound
prior_hessian::ArchimedeanCopula::DTheta_IGen←	prior_hessian::CompositeDist, 133
Terms, 184	prior_hessian::CopulaDistImpl::CopulaDist, 158
sum_d20_igen_u	prior_hessian::GammaDist, 204
prior_hessian::ArchimedeanCopula::D2Theta_l ←	prior_hessian::MultivariateNormalDist, 247
GenTerms, 165	prior_hessian::NormalDist, 271
sum_ieta_01_11_u	prior_hessian::ParetoDist, 318
prior_hessian::ArchimedeanCopula::D2Theta_I↔ GenTerms, 165	prior_hessian::ScaledDist, 341
prior_hessian::ArchimedeanCopula::DTheta_IGen↔	prior_hessian::SymmetricBetaDist, 361
Terms, 184	prior_hessian::TruncatedDist, 375
sum_in_order	prior_hessian::TruncatedMultivariateDist, 381
prior_hessian::meta, 41	prior_hessian::UpperTruncatedDist, 394
sum_ixi_01_u	unit_normal_cdf
prior_hessian::ArchimedeanCopula::D2Theta_I ←	prior_hessian, 26
GenTerms, 165	unit_normal_icdf
sum_log_d1_igen_u	prior_hessian, 27
prior_hessian::ArchimedeanCopula::D2Theta_I↔	UnivariateDist
GenTerms, 165	prior_hessian::UnivariateDist, 384
prior_hessian::ArchimedeanCopula::DTheta_IGen↔	UnivariateDist.cpp, 436
Terms, 185	UnivariateDist.h, 437
SymmetricBetaDist	unscaled_lbound
prior_hessian::SymmetricBetaDist, 346	prior_hessian::ScaledDist, 342
SymmetricBetaDist.cpp, 426	unscaled_ubound
SymmetricBetaDist.h, 427	prior_hessian::ScaledDist, 342
-,	UpperTruncatedDist
theta	prior_hessian::UpperTruncatedDist, 386, 387
prior_hessian::AMHCopula, 63	UpperTruncatedDist.h, 438
truncated	util.cpp, 440 util.h, 441
prior_hessian::TruncatedDist, 374	u.ii.ii, 44 i
prior_hessian::TruncatedMultivariateDist, 381	value
prior_hessian::UpperTruncatedDist, 394	prior_hessian::meta::all_dists_are_bounded, 45

```
prior_hessian::meta::is_copula, 211
     prior hessian::meta::is subclass of numeric ←
         template, 214
VecT
     prior_hessian, 15
what
     prior hessian::IndexError, 207
     prior_hessian::InvalidOperationError, 210
    prior hessian::NotImplementedError, 274
     prior hessian::NumericalOverflowError, 276
    prior hessian::ParameterNameError, 278
     prior hessian::ParameterNameUniquenessError,
         280
     prior hessian::ParameterSizeError, 282
     prior hessian::ParameterValueError, 284
     prior hessian::PriorHessianError, 321
     prior_hessian::RuntimeConvergenceError, 323
    prior hessian::RuntimeSamplingError, 325
     prior_hessian::RuntimeTypeError, 327
what
     prior hessian::IndexError, 207
     prior hessian::InvalidOperationError, 210
    prior_hessian::NotImplementedError, 274
     prior hessian::NumericalOverflowError, 276
    prior_hessian::ParameterNameError, 278
     prior hessian::ParameterNameUniquenessError,
         280
     prior hessian::ParameterSizeError, 282
     prior hessian::ParameterValueError, 284
     prior hessian::PriorHessianError, 321
     prior hessian::RuntimeConvergenceError, 323
     prior_hessian::RuntimeSamplingError, 325
     prior hessian::RuntimeTypeError, 327
what str
     prior hessian::IndexError, 207
     prior_hessian::InvalidOperationError, 210
    prior hessian::NotImplementedError, 274
     prior hessian::NumericalOverflowError, 276
    prior hessian::ParameterNameError, 278
    prior hessian::ParameterNameUniquenessError,
     prior hessian::ParameterSizeError, 282
     prior hessian::ParameterValueError, 284
    prior hessian::PriorHessianError, 321
     prior hessian::RuntimeConvergenceError, 323
     prior hessian::RuntimeSamplingError, 325
    prior_hessian::RuntimeTypeError, 327
xi On t
     prior hessian::ArchimedeanCopula::D2Theta ←
         GenTerms, 164
xi n t
     prior hessian::ArchimedeanCopula::D2 GenTerms,
```