

How to generate new distributions in packages "**distr**", "**distrEx**"

Peter Ruckdeschel*
Matthias Kohl†

Fraunhofer ITWM
Fraunhofer Platz 1
67663 Kaiserslautern
Germany

e-Mail: `Peter.Ruckdeschel@itwm.fraunhofer.de`

Version control information:

Head URL: <svn+ssh://ruckdeschel@svn.r-forge.r-project.org/svnroot/distr/branches/distr-2.2/pkg/distr/inst/doc/newDistributions.Rnw>
Last changed date: 2009-03-24 13:09:43 +0100 (Di, 24 Mrz 2009)
Last changes revision: 440
Version: Revision 440
Last changed by: Peter Ruckdeschel (ruckdeschel)

June 17, 2009

Abstract

In this vignette, we give short examples how to produce new distributions in packages "**distr**" and "**distrEx**". This vignette refers to package version 2.2.

Basically there are three ways to produce new distributions in packages "**distr**" and "**distrEx**":

1. automatic generation of single distribution objects by arithmetics and the like
2. using generating functions to produce single distribution objects
3. defining new distribution classes / doing it from scratch

We will give short examples of all three of them.

*Fraunhofer ITWM, Kaiserslautern

†Universität Bayreuth

1 Automatic generation by arithmetics and the like

We have made available quite general arithmetical operations to our distribution objects, generating new image distribution objects automatically. As an example, try

```
> require(distr)
> N ← Norm(mean = 2, sd = 1.3)
> P ← Pois(lambda = 1.2)
> Z ← 2*N + 3 + P
> Z
```

Distribution Object of Class: AbscontDistribution

```
> plot(Z, panel.first = grid(), lwd=2)
> p(Z)(0.4)
```

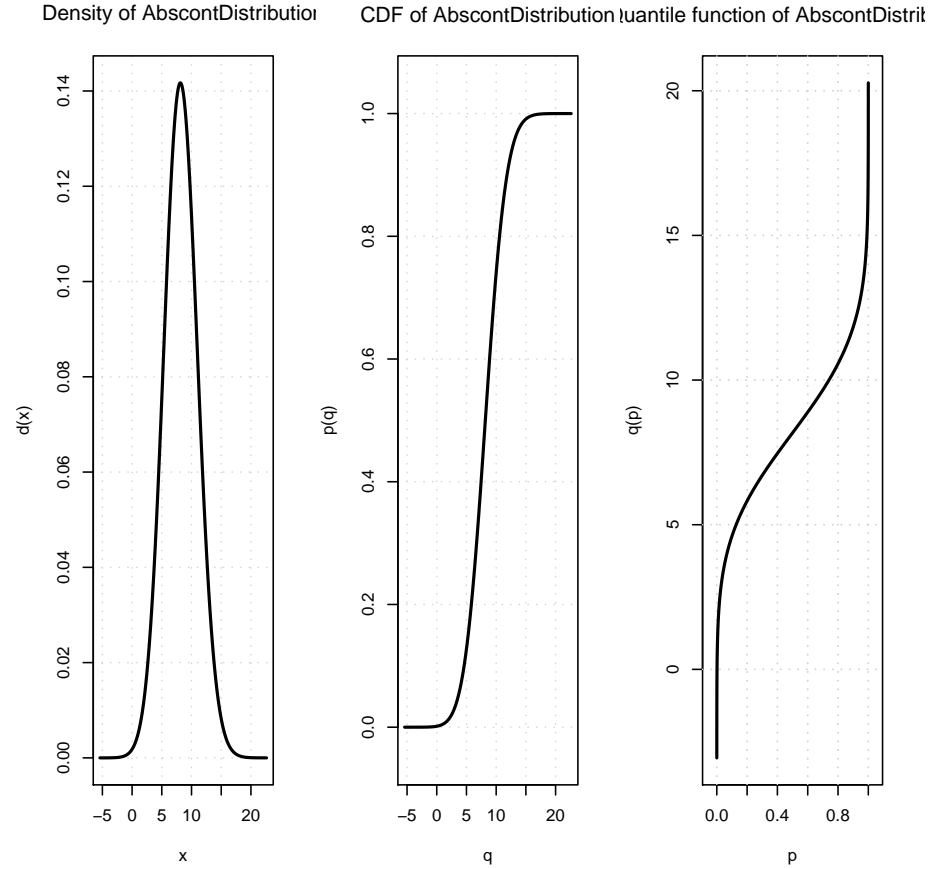
```
[1] 0.002415387
```

```
> q(Z)(0.3)
```

```
[1] 6.705068
```

```
> Zs ← r(Z)(50)
> Zs
```

```
[1] 9.928219 11.001505 10.655862 5.221824 3.843281 8.960427
[7] 6.193204 8.705880 8.095799 2.594889 2.649828 6.602970
[13] 6.821934 8.625957 7.122882 6.622897 5.364612 8.780618
[19] 9.527246 8.924639 9.991908 6.318265 9.985857 5.473717
[25] 6.636365 11.361804 7.460929 6.510435 9.295359 6.944008
[31] 7.426540 7.521705 8.054260 7.727591 9.045801 5.420989
[37] 8.151515 9.431342 4.851984 10.794430 3.625307 14.932045
[43] 5.880072 6.580280 5.042729 6.406728 9.339478 8.627194
[49] 8.725954 8.675602
```



Comment:

Let N an object of class "Norm" with parameters `mean=2`, `sd=1.3` and let P an object of class "Pois" with parameter `lambda=1.2`. Assigning to Z the expression `2*N+3+P`, a new distribution object is generated —of class "AbscontDistribution" in our case— so that identifying N , P , Z with random variables distributed according to N , P , Z , $\mathcal{L}(Z) = \mathcal{L}(2 * N + 3 + P)$, and writing `p(Z)(0.4)` we get $P(Z \leq 0.4)$, `q(Z)(0.3)` the 30%-quantile of Z , and with `r(Z)(50)` we generate 50 pseudo random numbers distributed according to Z , while the `plot` command generates the above figure.

There are caveats to take care about; for details refer to the (larger) vignette `distr` in package "distrDoc".

2 Using generating functions

If you want to generate a single distribution object (without any particular parameter) generating functions are the method of choice:

Objects of classes `LatticeDistribution` resp. `DiscreteDistribution`, `AbscontDistribution`, may

be generated using the generating functions `LatticeDistribution()` resp. `DiscreteDistribution()` resp. `AbscontDistribution()`; see also the corresponding help.

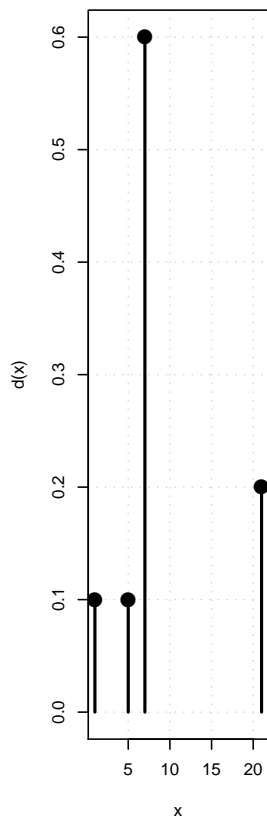
E.g., to produce a discrete distribution with support $(1, 5, 7, 21)$ with corresponding probabilities $(0.1, 0.1, 0.6, 0.2)$ we may write

```
> D ← DiscreteDistribution(supp = c(1,5,7,21), prob = c(0.1,0.1,0.6,0.2))
> D
```

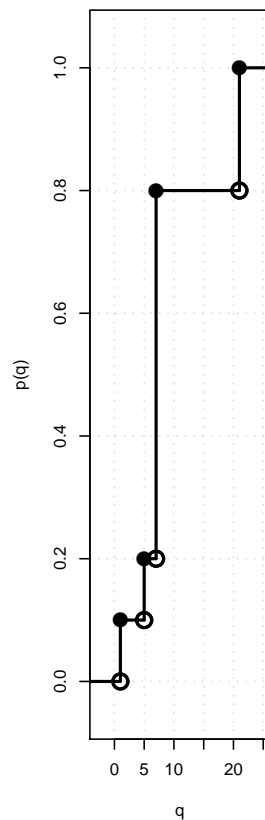
Distribution Object of Class: DiscreteDistribution

```
> plot(D, panel.first = grid(), lwd = 2)
```

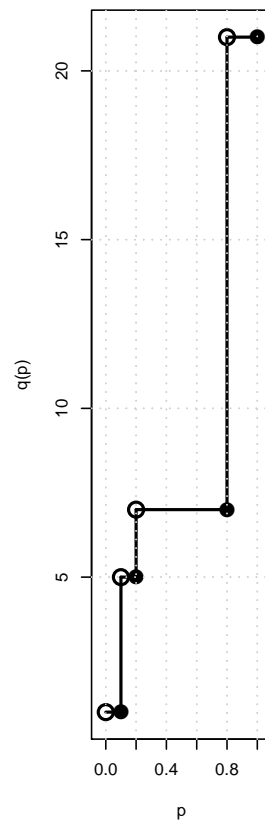
Probability function of DiscreteDist



CDF of DiscreteDistribution



Quantile function of DiscreteDist

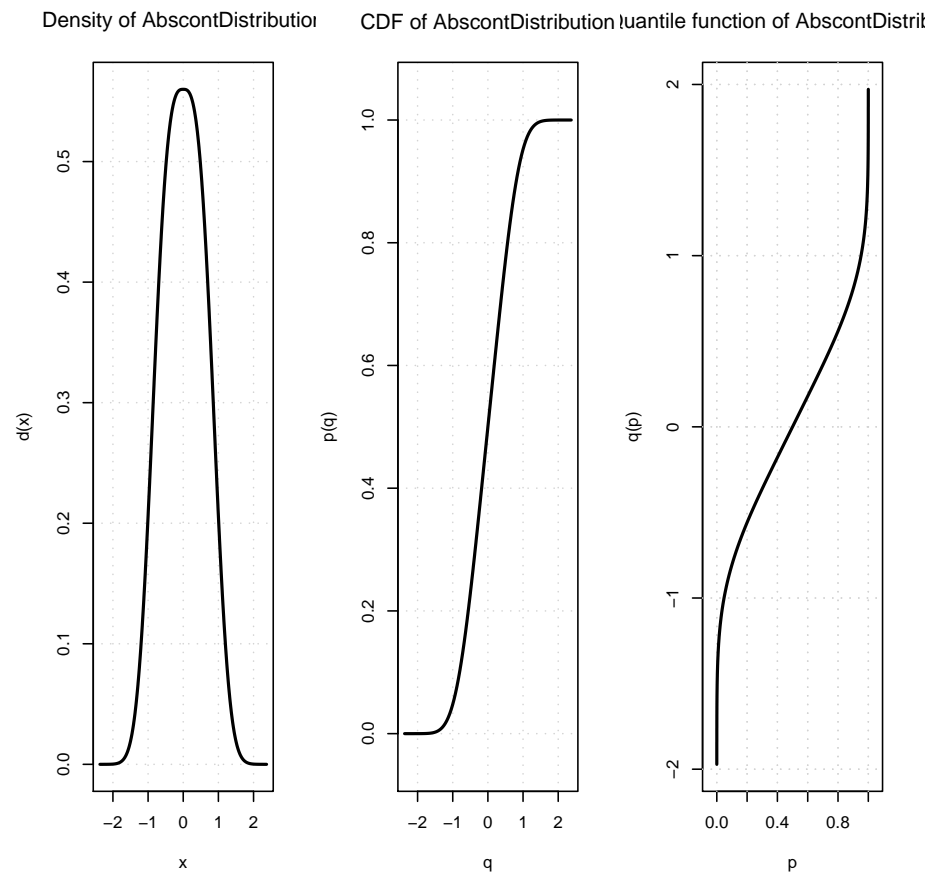


and to generate an absolutely continuous distribution with density proportional to $e^{-|x|^3}$, we write

```
> AC ← AbscontDistribution(d = function(x) exp(-abs(x)^3), withStand = TRUE)
> AC
```

Distribution Object of Class: AbscontDistribution

```
> plot(AC, panel.first = grid(), lwd = 2)
```



3 Doing it from scratch

If you would like to create new parametric distributions, using already implemented `r`, `d`, `p`, and `q` functions (e.g. implementing additional distributions realized in another [CRAN](#) package), you should probably envisage introducing new distribution `S4` (sub-)classes and hence better look at the implementation of some discrete and continuous parametric distribution classes in package "`distr`". Hint: download the `.tar.gz` file; extract it to some `temp` folder; look at subdirectories `R` and `man`

The general procedure is as follows

1. introduce a new subclass of class [Parameter](#)

2. introduce a new subclass of **LatticeDistribution/DiscreteDistribution** (if discrete) or of class **AbscontDistribution** (if continuous).
3. define accessor and replacement functions for the “slots” of the parameter (e.g. “size” and “prob” in the binomial case), possibly with new generics
4. (possibly) define a validity function
5. define a generating function
6. if existing, define particular convolution methods or similar particular methods for this new distribution class
7. create .Rd files for the
 - parameter class
 - distribution class
8. if analytic expressions are available, define particular **E**-, **var**-, **skewness**-, and **kurtosis**-methods and if so, also document¹ the corresponding methods in the distribution class .Rd file

Let’s go through the steps in the example case of the Binomial implementation in packages “**distr**” and “**distrEx**”:

1. in “**distr**”, see source in `R/AllClasses.R`, lines 180–189

```
## Class: BinomParameter
setClass("BinomParameter",
  representation = representation(size = "numeric", prob = "numeric"),
  prototype = prototype(size = 1, prob = 0.5, name =
    gettext("Parameter_of_a_Binomial_distribution")),
  contains = "Parameter"
)

#-
```

2. in “**distr**”, see source in `R/AllClasses.R`, lines 869–897

```
## Class: binomial distribution
setClass("Binom",
  prototype = prototype(
    r = function(n){ rbinom(n, size = 1, prob = 0.5) },
    d = function(x, log = FALSE){
      dbinom(x, size = 1, prob = 0.5, log = log)
    },
    p = function(q, lower.tail = TRUE, log.p = FALSE ){
```

¹this is new, because so far, all **E**-, **var**-, **skewness**-, and **kurtosis**-methods for “basic” distributions are documented in the “**distrEx**” documentation to **E**, **var**, ..., but this would not be operational any longer for new derived classes, possibly defined in other, new packages

```

        pbinom(q, size = 1, prob = 0.5,
              lower.tail = lower.tail, log.p = log.p)
      },
      q = function(p, lower.tail = TRUE, log.p = FALSE ){
        qbinom(p, size = 1, prob = 0.5,
              lower.tail = lower.tail, log.p = log.p)
      },
      img = new("Naturals"),
      param = new("BinomParameter"),
      support = 0:1,
      lattice = new("Lattice",
        pivot = 0, width = 1, Length = 2, name =
        gettext(
          "lattice_of_a_Binomial_distribution"
        )
      ),
      .logExact = TRUE,
      .lowerExact = TRUE
    ),
    contains = "LatticeDistribution"
  )

```

3. in "distr", see source in R/BinomialDistribution.R, lines 8–15, and 43–53

```

## Access Methods
setMethod("size", "BinomParameter", function(object) object@size)
setMethod("prob", "BinomParameter", function(object) object@prob)
## Replace Methods
setReplaceMethod("size", "BinomParameter",
  function(object, value){ object@size ← value; object })
setReplaceMethod("prob", "BinomParameter",
  function(object, value){ object@prob ← value; object })

## wrapped access methods
setMethod("prob", "Binom", function(object) prob(param(object)))
setMethod("size", "Binom", function(object) size(param(object)))
## wrapped replace methods
setMethod("prob←", "Binom",
  function(object, value) new("Binom", prob = value,
    size = size(object)))
setMethod("size←", "Binom",
  function(object, value) new("Binom", prob = prob(object),
    size = value))

```

and R/AllGenerics, lines 143–146

```

if(!isGeneric("size"))
  setGeneric("size", function(object) standardGeneric("size"))
if(!isGeneric("prob"))
  setGeneric("prob", function(object) standardGeneric("prob"))

```

4. in "distr", see source in R/BinomialDistribution.R, lines 18-32

```
setValidity("BinomParameter", function(object){
  if(length(prob(object)) != 1)
    stop("prob_has_to_be_a_numeric_of_length_1")
  if(prob(object) < 0)
    stop("prob_has_to_be_in_[0,1]")
  if(prob(object) > 1)
    stop("prob_has_to_be_in_[0,1]")
  if(length(size(object)) != 1)
    stop("size_has_to_be_a_numeric_of_length_1")
  if(size(object) < 1)
    stop("size_has_to_be_a_natural_greater_than_0")
  if(!identical(floor(size(object)), size(object)))
    stop("size_has_to_be_a_natural_greater_than_0")
  else return(TRUE)
})
```

5. in "distr", see source in R/BinomialDistribution.R, line 41

```
Binom <- function(size = 1, prob = 0.5) new("Binom", size = size, prob = prob)
```

6. in "distr", see source in R/BinomialDistribution.R, lines 54-68

```
## Convolution for two binomial distributions Bin(n1,p1) and Bin(n2,p2)
## Distinguish cases
## p1 == p2 und p1 != p2
```

```
setMethod("+", c("Binom", "Binom"),
  function(e1, e2){
    newsize <- size(e1) + size(e2)

    if(isTRUE(all.equal(prob(e1), prob(e2))))
      return(new("Binom", prob = prob(e1), size = newsize,
        .withArith = TRUE))

    return(as(e1, "LatticeDistribution") + e2)
  })
```

7. in "distr", see sources in

- man/BinomParameter-class.Rd

```
\name{BinomParameter-class}
\docType{class}
\alias{BinomParameter-class}
\alias{initialize, BinomParameter-method}

\title{Class "BinomParameter"}
\description{The parameter of a binomial distribution, used by Binom-class}
\section{Objects from the Class}{
  Objects can be created by calls of the form
```



```

\code{new("BinomParameter", prob, size)}.
Usually an object of this class is not needed on its own, it is generated
automatically when an object of the class Binom
is instantiated.
}
\section{Slots}{
\describe{
\item{\code{prob}:}{Object of class \code{"numeric"}:
the probability of a binomial distribution }
\item{\code{size}:}{Object of class \code{"numeric"}:
the size of a binomial distribution }
\item{\code{name}:}{Object of class \code{"character"}:
a name / comment for the parameters }
}
}
\section{Extends}{
Class \code{"Parameter"}, directly.
}
\section{Methods}{
\describe{
\item{initialize}{\code{signature(.Object = "BinomParameter")}:
initialize method }
\item{prob}{\code{signature(object = "BinomParameter")}: returns the slot
\code{prob} of the parameter of the distribution }
\item{prob←}{\code{signature(object = "BinomParameter")}: modifies the slot
\code{prob} of the parameter of the distribution }
\item{size}{\code{signature(object = "BinomParameter")}: returns the slot
\code{size} of the parameter of the distribution }
\item{size←}{\code{signature(object = "BinomParameter")}: modifies the slot
\code{size} of the parameter of the distribution }
}
}
}

\author{
Thomas Stabla \email{statho3@web.de},\cr
Florian Camphausen \email{fcampi@gmx.de},\cr
Peter Ruckdeschel \email{Peter.Ruckdeschel@itwm.fraunhofer.de},\cr
Matthias Kohl \email{Matthias.Kohl@stamats.de}
}

\seealso{
\code{\link{Binom-class}}
\code{\link{Parameter-class}}
}

\examples{
W ← new("BinomParameter",prob=0.5,size=1)
size(W) # size of this distribution is 1.
size(W) ← 2 # size of this distribution is now 2.
}
\keyword{distribution}
\concept{parameter}
\concept{Binomial distribution}
\concept{S4 parameter class}

• man/Binom-class.Rd
\name{Binom-class}

```

```

\docType{class}
\alias{Binom-class}
\alias{Binom}
\alias{initialize,Binom-method}

\title{Class "Binom" }
\description{The binomial distribution with \eqn{= n}, by default
\eqn{=1}, and
\code{prob} \eqn{= p}, by default \eqn{=0.5}, has density
\deqn{p(x) = {n \choose x} {p}^x {(1-p)}^{n-x}}{

$$p(x) = \text{choose}(n,x) p^x (1-p)^{(n-x)}$$

for \eqn{x = 0, \ldots, n}.

C.f. \link[stats:Binomial]{rbinom}
}
\section{Objects from the Class}{
Objects can be created by calls of the form \code{Binom(prob, size)}.
This object is a binomial distribution.
}
\section{Slots}{
\describe{
\item{\code{img}:}{Object of class \code{"Naturals"}: The space of the
image of this distribution has got dimension 1 and the
name "Natural_Space". }
\item{\code{param}:}{Object of class \code{"BinomParameter"}: the parameter
of this distribution (\code{prob}, \code{size}), declared at its
instantiation }
\item{\code{r}:}{Object of class \code{"function"}: generates random
numbers (calls function \code{rbinom}) }
\item{\code{d}:}{Object of class \code{"function"}: density function (calls
function \code{dbinom}) }
\item{\code{p}:}{Object of class \code{"function"}: cumulative function
(calls function \code{pbinom}) }
\item{\code{q}:}{Object of class \code{"function"}: inverse of the
cumulative function (calls function \code{qbinom}).
The quantile is defined as the smallest value x such that  $F(x) \geq p$ , where
F is the cumulative function. }
\item{\code{support}:}{Object of class \code{"numeric"}: a (sorted)
vector containing the support of the discrete density function }
\item{\code{.withArith}:}{logical: used internally to issue warnings as to interpretation }
\item{\code{.withSim}:}{logical: used internally to issue warnings as to accuracy }
\item{\code{.logExact}:}{logical: used internally to flag the case where there are explic
log version of density, cdf, and quantile function }
\item{\code{.lowerExact}:}{logical: used internally to flag the case where there are expl
lower tail version of cdf and quantile function }
}
}
\section{Extends}{
Class \code{"DiscreteDistribution"}, directly.\cr
Class \code{"UnivariateDistribution"}, by class \code{"DiscreteDistribution"}.\cr
Class \code{"Distribution"}, by class \code{"DiscreteDistribution"}.
}
\section{Methods}{
\describe{
\item{+}{\code{signature(e1 = "Binom", e2 = "Binom")}: For two binomial
distributions with equal probabilities the exact convolution
formula is implemented thereby improving the general numerical
accuracy.}
}
}

```

```

\item{initialize}{\code{signature(.Object = "Binom")}: initialize method }
\item{prob}{\code{signature(object = "Binom")}: returns the slot \code{prob}
of the parameter of the distribution }
\item{prob←}{\code{signature(object = "Binom")}: modifies the slot
\code{prob} of the parameter of the distribution }
\item{size}{\code{signature(object = "Binom")}: returns the slot \code{size}
of the parameter of the distribution }
\item{size←}{\code{signature(object = "Binom")}: modifies the slot
\code{size} of the parameter of the distribution }
}
}

\author{
Thomas Stabla \email{statho3@web.de},\cr
Florian Camphausen \email{fcampi@gmx.de},\cr
Peter Ruckdeschel \email{Peter.Ruckdeschel@itwm.fraunhofer.de},\cr
Matthias Kohl \email{Matthias.Kohl@stamats.de}
}

\seealso{
\code{\link{BinomParameter-class}}
\code{\link{DiscreteDistribution-class}}
\code{\link{Naturals-class}}
\code{\link[stats:Binomial]{rbinom}}
}
\examples{
B ← Binom(prob=0.5, size=1) # B is a binomial distribution with prob=0.5 and size=1.
r(B)(1) # # one random number generated from this distribution, e.g. 1
d(B)(1) # Density of this distribution is 0.5 for x=1.
p(B)(0.4) # Probability that x<0.4 is 0.5.
q(B)(.1) # x=0 is the smallest value x such that p(B)(x)>=0.1.
size(B) # size of this distribution is 1.
size(B) ← 2 # size of this distribution is now 2.
C ← Binom(prob = 0.5, size = 1) # C is a binomial distribution with prob=0.5 and size=1.
D ← Binom(prob = 0.6, size = 1) # D is a binomial distribution with prob=0.6 and size=1.
E ← B + C # E is a binomial distribution with prob=0.5 and size=3.
F ← B + D # F is an object of class LatticeDistribution.
G ← B + as(D, "DiscreteDistribution") ## DiscreteDistribution
}
\keyword{distribution}
\concept{discrete distribution}
\concept{lattice distribution}
\concept{Binomial family}
\concept{Binomial distribution}
\concept{S4 distribution class}
\concept{generating function}

```

- you could have: `man/Binom.Rd` for the generating function; in the Binomial case, documentation is in `Binom-class.Rd`; but in case of the Gumbel distribution, in package "`distrEx`", there is such an extra `.Rd` file

8. in "`distrEx`", see sources in

- `Expectation.R`, lines 428–449

```

setMethod("E", signature(object = "Binom",
fun = "missing",

```

```

cond = "missing"),
function(object, low = NULL, upp = NULL, ...){
  if(!is.null(low)) if(low <= min(support(object))) low <- NULL
  if(!is.null(upp)) if(upp >= max(support(object))) upp <- NULL
  if(is.null(low) && is.null(upp))
    return(size(object)*prob(object))
  else{
    if(is.null(low)) low <- -Inf
    if(is.null(upp)) upp <- Inf
    if(low == -Inf){
      if(upp == Inf) return(size(object)*prob(object))
      else return(mldf(object, upper = upp, ...))
    }else{
      E1 <- -mldf(object, upper = low, ...)
      E2 <- if(upp == Inf)
        size(object)*prob(object) else mldf(object, upper = upp, ...)
      return(E2-E1)
    }
  }
})

```

- **Functionals.R**, lines 192–203

```

setMethod("var", signature(x = "Binom"),
function(x, ...){
  dots <- match.call(call = sys.call(sys.parent(1)),
    expand.dots = FALSE)$"..."
  fun <- NULL; cond <- NULL; low <- NULL; upp <- NULL
  if(hasArg(low)) low <- dots$low
  if(hasArg(upp)) upp <- dots$upp
  if(hasArg(fun) || hasArg(cond) || !is.null(low) || !is.null(upp))
    return(var(as(x, "DiscreteDistribution"), ...))
  else
    return(size(x)*prob(x)*(1-prob(x)))
})

```

- **skewness.R**, lines 64–75

```

setMethod("skewness", signature(x = "Binom"),
function(x, ...){
  dots <- match.call(call = sys.call(sys.parent(1)),
    expand.dots = FALSE)$"..."
  fun <- NULL; cond <- NULL; low <- NULL; upp <- NULL
  if(hasArg(low)) low <- dots$low
  if(hasArg(upp)) upp <- dots$upp
  if(hasArg(fun) || hasArg(cond) || !is.null(low) || !is.null(upp))
    return(skewness(as(x, "DiscreteDistribution"), ...))
  else
    return((1-2*prob(x))/sqrt(size(x)*prob(x)*(1-prob(x))))
})

```

- **kurtosis.R**, lines 74–86

```

setMethod("kurtosis", signature(x = "Binom"),
  function(x, ...){
    dots ← match.call(call = sys.call(sys.parent(1)),
                      expand.dots = FALSE)$"..."
    fun ← NULL; cond ← NULL; low ← NULL; upp ← NULL
    if(hasArg(low)) low ← dots$low
    if(hasArg(upp)) upp ← dots$upp
    if(hasArg(fun) || hasArg(cond) || !is.null(low) || !is.null(upp))
      return(kurtosis(as(x, "DiscreteDistribution"), ...))
    else
      p ← prob(x)
      return((1-6*p*(1-p))/(size(x)*p*(1-p)))
  })

```

The procedure will be similar for *any* new class of distributions.

Comment In the classes in package "**distr**" (historically the “oldest” in the development of this project), we still use **initialize** methods; this is no longer needed, if you provide generating functions; for this “more recent” approach, confer the realization of class **Gumbel** in package "**distrEx**".

4 Help needed / collaboration welcome

You are — as announced on <http://distr.r-forge.r-project.org> — very welcome to collaborate in this project! See in particular <http://distr.r-forge.r-project.org/HOWTO-collaborate.txt>

With this you should be able to start working.

References

- [1] Kohl M., Ruckdeschel P. and Stabla T. General Purpose Convolution Algorithm for Distributions in S4-Classes by means of FFT. unpublished manual
- [2] Ruckdeschel P., Kohl M., Stabla T., and Camphausen F. S4 Classes for Distributions. *R-News*, **6**(2): 10–13. http://CRAN.R-project.org/doc/Rnews/Rnews_2006-2.pdf