Package 'orderstats'

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Type Package

| Title Efficiently Generates Random Order Statistic Variables |
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| Version 0.1.0 |
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| Description All the methods in this package generate a vector of uniform order statistics using a beta distribution and use an inverse cumulative distribution function for some distribution to give a vector of random order statistic variables for some distribution. This is much more efficient than using a loop since it is directly sampling from the order statistic distribution. |
| Imports stats |
| License GPL-2 |
| LazyData TRUE |
| RoxygenNote 5.0.1 |
| NeedsCompilation no |
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| R topics documented: |
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| order | _probs |
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Gets order statistics from a 0-1 uniform distribution

Description

Gets order statistics from a 0-1 uniform distribution

Usage

```
order_probs(draw_size, k, n)
```

Arguments

draw_size - The size of the output sample

k - The Kth smallest value from a sample

n - The size the sample to compute the order statistic from

Value

A vector of random order statistic variables from a 0-1 uniform distribution

References

Gentle, James E. (2009), Computational Statistics, Springer, p. 63, ISBN 9780387981444

order_rcauchy

Gets random order statistics from a cauchy distribution

Description

Gets random order statistics from a cauchy distribution

Usage

```
order_rcauchy(draw_size = 1, location = 0, scale = 1, k = 1, n = 1)
```

Arguments

draw_size - The size of the output sample

location - The location parameter in the cauchy distribution scale - The scale parameter in the cauchy distribution

k - The Kth smallest value from a sample

n - The size of the sample to compute the order statistic from

order_rchisq 3

Value

A vector of random order statistic variables from a cauchy distribution

Examples

```
order_rcauchy(10, 0, 1, 100, 10000)
```

order_rchisq

Gets random order statistics from a chi-square distribution

Description

Gets random order statistics from a chi-square distribution

Usage

```
order_rchisq(draw_size, df, k, n)
```

Arguments

draw_size - The size of the output sample

df - The degrees of the chi-square distribution

k - The Kth smallest value from a sample

n - The size of the sample to compute the order statistic from

Value

A vector of random order statistic variables from a chi-square distribution

Examples

```
order_rchisq(10, 1, 100, 10000)
```

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Gets random order statistics from an exponential distribution

Description

Gets random order statistics from an exponential distribution

Usage

```
order_rexp(draw_size, rate, k, n)
```

Arguments

draw_size

- The size of the output sample

rate

- The shape parameter in the exponential distribution

k

- The Kth smallest value from a sample

n

- The size of the sample to compute the order statistic from

Value

A vector of random order statistic variables from an exponential distribution

Examples

```
order_rexp(10, 0.005, 100, 10000)
```

order_rgamma

Gets random order statistics from a gamma distribution

Description

Gets random order statistics from a gamma distribution

Usage

```
order_rgamma(draw_size, shape, scale, k, n)
```

Arguments

draw_size

- The size of the output sample

shape scale The shape parameter in the gamma distributionThe scale parameter in the gamma distribution

k

- The Kth smallest value from a sample

n

- The size of the sample to compute the order statistic from

order_rlogis 5

Value

A vector of random order statistic variables from a gamma distribution

Examples

```
order_rgamma(10, 20, 2, 100, 10000)
```

order_rlogis

Gets random order statistics from a logistic distribution

Description

Gets random order statistics from a logistic distribution

Usage

```
order_rlogis(draw_size, location, scale, k, n)
```

Arguments

draw_size - The size of the output sample

- The location parameter in the logistic distribution

scale - The scale parameter in the logistic distribution

k - The Kth smallest value from a sample

n - The size of the sample to compute the order statistic from

Value

A vector of random order statistic variables from a logistic distribution

Examples

```
order_rlogis(10, 0, 1, 100, 10000)
```

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| order | rnorm |
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Gets random order statistics from a normal distribution

Description

Gets random order statistics from a normal distribution

Usage

```
order_rnorm(draw_size = 1, mean = 0, sd = 1, k = 1, n = 1)
```

Arguments

draw_size - The size of the output sample

mean - The mean of the normal distribution

sd - The standard deviation of the normal distribution

k - The Kth smallest value from a sample

n - The size of the sample to compute the order statistic from

Value

A vector of random order statistic variables from a normal distribution

Examples

```
order_rnorm(10, 0, 1, 100, 10000)
```

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