Package 'cnbdistr'

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Title Conditional Negative Binomial Distribution
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Description Provided R functions for working with the Conditional Negative Binomial distribution.
License GPL-3
Depends R (>= $3.2.2$)
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R topics documented:
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2 dcnb

dcnb

PMF of Conditional Negative Binomial

Description

Probability mass function of the conditional distribution of X given X + Y = D, where $X \sim NB(r1, p1)$ and $Y \sim NB(r2, p2)$ are drawn from two negative binomials, independent of each other, and assuming p1/p2 = lambda.

Usage

```
dcnb(x, D, r1, r2, lambda)
```

Arguments

X	a nonempty vector of non-negative integer(s) \leftarrow D.
D	a positive integer.
1	

r1 a positive value.
r2 a positive value.
lambda a positive value.

Details

Need to specify full list of arguments, as default values have not been set.

Value

A vector providing values of $Pr(X = x \mid X + Y = D)$ for each element in x.

Author(s)

Xiaotian Zhu, <xiaotian.zhu.psualum@gmail.com>

See Also

```
pcnb, qcnb, rcnb.
```

```
dcnb(980, 2000, 120, 90, 0.994)
dcnb(0:7, 7, 2, 0.4, 0.6)
```

mu_cnb 3

mu_cnb

Mean of Conditional Negative Binomial

Description

Function calculating mean of the conditional distribution of X given X + Y = D, where $X \sim NB(r1, p1)$ and $Y \sim NB(r2, p2)$ are drawn from two negative binomials, independent of each other, and assuming p1/p2 = lambda.

Usage

```
mu_cnb(D, r1, r2, lambda)
```

Arguments

D a positive integer.
r1 a positive value.
r2 a positive value.
lambda a positive value.

Details

Need to specify full list of arguments, as default values have not been set.

Value

```
E(X \mid X + Y = D).
```

Author(s)

Xiaotian Zhu, <xiaotian.zhu.psualum@gmail.com>

See Also

```
sigma2_cnb
```

```
mu_cnb(7, 2, 0.4, 0.6)
```

4 pcnb

pcnb

CDF of Conditional Negative Binomial

Description

Cumulative distribution function of the conditional distribution of X given X + Y = D, where $X \sim NB(r1, p1)$ and $Y \sim NB(r2, p2)$ are drawn from two negative binomials, independent of each other, and assuming p1/p2 = lambda.

Usage

```
pcnb(x, D, r1, r2, lambda)
```

Arguments

x a nonempty	vector of real	numbers.
--------------	----------------	----------

D a positive integer.
r1 a positive value.
r2 a positive value.
lambda a positive value.

Details

Need to specify full list of arguments, as default values have not been set.

Value

A vector providing values of $Pr(X \le x \mid X + Y = D)$ for each element in x.

Author(s)

Xiaotian Zhu, <xiaotian.zhu.psualum@gmail.com>

See Also

```
dcnb, qcnb, rcnb.
```

```
pcnb(980, 2000, 120, 90, 0.994)
pcnb(0:7, 7, 2, 0.4, 0.6)
```

qcnb 5

qcnb

Quantile Function of Conditional Negative Binomial

Description

Quantile function of the conditional distribution of X given X + Y = D, where $X \sim NB(r1, p1)$ and $Y \sim NB(r2, p2)$ are drawn from two negative binomials, independent of each other, and assuming p1/p2 = lambda.

Usage

```
qcnb(p, D, r1, r2, lambda)
```

Arguments

p a nonempty vector of probabi	ilities $(0 \le p[i] \le 1 \text{ for all } i)$.
--------------------------------	---

D a positive integer.
r1 a positive value.
r2 a positive value.
lambda a positive value.

Details

Need to specify full list of arguments, as default values have not been set.

Value

```
A vector x such that x[i] = Inf\{x \text{ in } 0:D, p[i] \le Pr(X \le x \mid X + Y = D)\} for all i.
```

Author(s)

Xiaotian Zhu, <xiaotian.zhu.psualum@gmail.com>

See Also

```
dcnb, pcnb, rcnb.
```

```
qcnb(0.035193, 2000, 120, 90, 0.994)
qcnb(seq(0, 1, 0.05), 7, 2, 0.4, 0.6)
```

6 rcnb

rcnb

Random Number Generation from Conditional Negative Binomial

Description

Random number generation from the conditional distribution of X given X + Y = D, where $X \sim NB(r1, p1)$ and $Y \sim NB(r2, p2)$ are drawn from two negative binomials, independent of each other, and assuming p1/p2 = lambda.

Usage

```
rcnb(n, D, r1, r2, lambda)
```

Arguments

n	a positive integer
D	a positive integer
r1	a positive value.
r2	a positive value.
lambda	a positive value.

Details

Need to specify full list of arguments, as default values have not been set.

Value

```
n iid draws from XIX+Y=D.
```

Author(s)

Xiaotian Zhu, <xiaotian.zhu.psualum@gmail.com>

See Also

```
dcnb, pcnb, qcnb.
```

```
x <- rcnb(1e3, 7, 2, 0.4, 0.6)
hist(x)
```

sigma2_cnb 7

sigma2_cnb

Variance of Conditional Negative Binomial

Description

Function calculating variance of the conditional distribution of X given X + Y = D, where $X \sim NB(r1, p1)$ and $Y \sim NB(r2, p2)$ are drawn from two negative binomials, independent of each other, and assuming p1/p2 = lambda.

Usage

```
sigma2_cnb(D, r1, r2, lambda)
```

Arguments

D a positive integer.
r1 a positive value.
r2 a positive value.
lambda a positive value.

Details

Need to specify full list of arguments, as default values have not been set.

Value

```
V(X \mid X + Y = D).
```

Author(s)

Xiaotian Zhu, <xiaotian.zhu.psualum@gmail.com>

See Also

 mu_cnb

```
sigma2_cnb(7, 2, 0.4, 0.6)
```

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