

# Package

March 25, 2019

**Type** Package

**Title** Difference between Varying Distributions Test (DVDtest)

**Version** 0.1

**Date** 2019-03-24

**Author** Meng Xu, Philip Reiss

**Maintainer** Meng Xu <mxu@campus.haifa.ac.il>

**Description** See DVDtest.

**RoxygenNote** 6.1.1

**License** GPL (>= 2)

**Encoding** UTF-8

**Imports** gamlss, mgcv, ggplot2, reshape2, parallel, gamlss.dist

## R topics documented:

|                           |           |
|---------------------------|-----------|
| DVDtest-package . . . . . | 2         |
| DVDtest . . . . .         | 2         |
| get.params . . . . .      | 4         |
| get.pval . . . . .        | 5         |
| get.realdist . . . . .    | 5         |
| get_params . . . . .      | 6         |
| get_realdist . . . . .    | 7         |
| make.perms . . . . .      | 7         |
| multiwass . . . . .       | 8         |
| params2qfunc . . . . .    | 9         |
| qfuncs2wass2 . . . . .    | 9         |
| wass.perm . . . . .       | 10        |
| wass_perm . . . . .       | 11        |
| <b>Index</b>              | <b>12</b> |

---

DVDtest-package

*Difference between Varying Distributions Test (DVDtest)*


---

## Description

This package contains functions of a test on the difference between varying distributions.

## Author(s)

Meng Xu, Philip Reiss

## References

reiss-EMR18.pdf

## See Also

[DVDtest](#)

---

DVDtest

*Difference between Varying Distributions Test (DVDtest)*


---

## Description

Testing the difference of two varying distributions.

## Usage

```
DVDtest(ydata1, ydata2, nperm, eval.index.grid, dist.method = "wass",
        mgcv.gam = TRUE, ..., exclude = NULL, permadj = FALSE,
        mc.cores = 1)
```

## Arguments

|                 |   |
|-----------------|---|
| ydata1          | a data.frame or a list of data.frame containing at least 3 columns called <code>'obs'</code> , <code>'index'</code> , <code>'value'</code> which specify which curve the point belongs to ( <code>'obs'</code> ) at which ( <code>'index'</code> ) it was observed and the observed value ( <code>'value'</code> ). Other variables are available for modelling the varying distribution as well. |
| ydata2          | same type as ydata1. If the type of ydata1 and ydata2 is a list of data.frame, the lengths of two lists must be the same.   |
| nperm           | a scalar, number of permutation   |
| eval.index.grid | a vector, evaluation grid of <code>.index</code>  |
| dist.method     | the methods, Wasserstein('wass'), L2(L2), L1('L1') and Hellinger('Hellinger') to calculate the distances between distributions. Defaults to 'wass'.   |
| mgcv.gam        | a logical variable, whether to apply <code>mgcv::gam</code> for estimating distributions, whose parameters are a smooth function of a continuous variable. If FALSE, <code>gamlss::gamlss</code> is adopted.  |

|                       |   |
|-----------------------|---|
| ...                   | If <code>mgcv.gam = TRUE</code> , ... should include formula and <code>family(=gaussian())</code> and other arguments in <code>mgcv::gam</code> . Otherwise, the arguments in <code>gamlss::gamlss</code> are included. |
| <code>exclude</code>  | works only in the case of <code>mgcv.gam = TRUE</code> , to exclude the random effect   |
| <code>permadj</code>  | a logical variable, whether to adjust the permuted data to cover the entire range, esp. working in case of sparsity. Defaults to <code>FALSE</code>   |
| <code>mc.cores</code> | the same argument in <code>mclapply</code> (not work on Windows). Defaults to 1.  |

## Details

This is the Details section

## Value

`.index` a vector, evaluation grid

## Note

- If `mgcv.gam` is `TRUE` and `exclude` is `NULL` (default settings), then `formula. <- list(.value~s(.index)+s(.obs))` and `exclude. <- "s(.obs)"`

## Author(s)

Meng Xu, Philip Reiss

## References

reiss-EMR18.pdf

## Examples

```
p=6
mu1<-function(t) 0.2*(p-1)*sin(pi*t)+t+1
mu2<-function(t) -0.2*(p-1)*sin(pi*t)+t+1
sig1 <- function(t) t+1
sig2 <- sig1
nperson=10
fun1<-function(t) rnorm(nperson,mu1(t),sig1(t))
fun2<-function(t) rnorm(nperson,mu2(t),sig2(t))
tp<-seq(0,1,,10)
data1<-sapply(tp,fun1)
data2<-sapply(tp,fun2)

library(reshape2)
colnames(data1)<-tp
dg1<-melt(data1)
colnames(dg1)<-c('.obs', '.index', '.value')
dg1$.obs<-as.factor(dg1$.obs)

colnames(data2)<-tp
rownames(data2)<-1:nperson+2*nperson
dg2<-melt(data2)
colnames(dg2)<-c('.obs', '.index', '.value')
dg2$.obs<-as.factor(dg2$.obs)
```

```
# library(ggplot2)
# ggplot()+geom_line(data=dg1,aes(x=.index,y=.value,col=factor(.obs)))+
#   geom_line(data=dg2,aes(x=.index,y=.value,col=factor(.obs)))

ngrid=50
ev.grid <- seq(0, 1, , ngrid)
nperm. <- 50

simu.test<-DVDtest(dg1,dg2,nperm.,ev.grid)

#ggplot(data.frame(simu.test),aes(x=.index,y=pval))+geom_line()+
# geom_hline(yintercept=0.05,linetype=2,col="red")
```

---

|            |  |
|------------|--|
| get.params | <i>Fitting the generalized gamma (Pearson type III) distribution for each <math>k</math></i> |
|------------|--|

---

## Description

Fitting by the permuted-data distances

## Usage

```
get.params(k, nperm, permarray, eval.index.grid)
```

## Arguments

|                 |  |
|-----------------|--|
| k               | a scalar, kth data.frame in ydata1&2             |
| nperm           | a scalar, number of permutation                  |
| permarray       | an array, permuted-data distances from wass_perm |
| eval.index.grid | a vector, evaluation grid of .index              |

## Value

|       |  |
|-------|--|
| mu    | a vector of mean                           |
| ,     |  |
| sigma | a vector of sigma                          |
| ,     |  |
| nu    | a vector of nu                             |
| ,     |  |
| aic   | the Akaike information criterion in gamlss |

## Author(s)

Philip Reiss, Meng Xu

## See Also

[get\\_params](#)

---

|          |   |
|----------|---|
| get.pval | <i>Calculate the corrected P values</i> |
|----------|---|

---

**Description**

Calculate the corrected P values

**Usage**

```
get.pval(permarray, param.array, realdists, nroi, eval.index.grid, nperm)
```

**Arguments**

|                 |   |
|-----------------|---|
| permarray       | an array, permuted-data distances from wass_perm  |
| param.array     | an array, permuted-data distances from get_params |
| realdists       | a matrix or vector, the value from get_realdist   |
| nroi            | a scalar, the length of ydata1                    |
| eval.index.grid | a vector, evaluation grid of .index               |
| nperm           | a scalar, number of permutation                   |

**Value**

a vector or matrix of p value

**Author(s)**

Philip Reiss, Meng Xu

**See Also**

DVDtest

---

|              |   |
|--------------|---|
| get.realdist | <i>Calculating the distances under the null hypothesis for each roi</i> |
|--------------|---|

---

**Description**

Calculating the distances under the null hypothesis for each roi

**Usage**

```
get.realdist(k, vdFun, ydata1, ydata2, ind.grid, ..., excl, dist.method)
```

**Arguments**

|             |  |
|-------------|--|
| k           | a scalar, kth data.frame in ydata1&2                             |
| vdFun       | a function, gam or gamlss, for fitting the varying distributions |
| ydata1      | see DVDtest  |
| ydata2      | see DVDtest  |
| ind.grid    | see eval.index.grid in DVDtest                                   |
| ...         | arguments of vdFun   |
| excl        | an argument of predict for gam                                   |
| dist.method | see DVDtest  |

**Value**

a vector of the distances

**Author(s)**

Philip Reiss, Meng Xu

**See Also**

DVDtest

---

get\_params

*Fitting the generalized gamma (Pearson type III) distribution*


---

**Description**

Fitting the generalized gamma (Pearson type III) distribution

**Usage**

```
get_params(nroi, nperm, permarray, eval.index.grid)
```

**Arguments**

|                 |  |
|-----------------|--|
| nroi            | a scalar, the length of ydata1 or ydata2         |
| nperm           | a scalar, number of permutation                  |
| permarray       | an array, permuted-data distances from wass_perm |
| eval.index.grid | a vector, evaluation grid of .index              |

**Value**

an array, param.array

**Author(s)**

Meng Xu, Philip Reiss

**See Also**

DVDtest

---

`get_realdist`*Calculating the distances under the null hypothesis*

---

**Description**

Calculating the distances under the null hypothesis

**Usage**

```
get_realdist(vdFun, ydata1, ydata2, ind.grid, ..., excl, mc.cores,  
             dist.method)
```

**Arguments**

|                          |  |
|--------------------------|--|
| <code>vdFun</code>       | a function, gam or gamlss, for fitting the varying distributions |
| <code>ydata1</code>      | see DVDtest  |
| <code>ydata2</code>      | see DVDtest  |
| <code>ind.grid</code>    | see <code>eval.index.grid</code> in DVDtest                      |
| <code>...</code>         | arguments of <code>vdFun</code>                                  |
| <code>excl</code>        | an argument of <code>predict</code> for gam                      |
| <code>mc.cores</code>    | a scalar, an argument in <code>mclapply</code>                   |
| <code>dist.method</code> | see DVDtest  |

**Value**

a vector or matrix of the distances

**Author(s)**

Meng Xu, Philip Reiss

**See Also**

DVDtest

---

`make.perms`*Making permuted index*

---

**Description**

Making permuted index

**Usage**

```
make.perms(dat1, dat2, nperm, .index, adj)
```

**Arguments**

|                     |  |
|---------------------|--|
| <code>dat1</code>   | an element of <code>ydata1</code>                        |
| <code>dat2</code>   | an element of <code>ydata2</code>                        |
| <code>nperm</code>  | a scalar, number of permutation                          |
| <code>.index</code> | see <code>eval.index.grid</code> in <code>DVDtest</code> |
| <code>adj</code>    | see <code>permadj</code> in <code>DVDtest</code>         |

**Value**

a matrix, permuted indices

**Author(s)**

Philip Reiss, Meng Xu

**See Also**

`DVDtest`

---

multiwass

*Calculating the distances between two gam/gamlss objects*

---

**Description**

Calculating the distances between two gam/gamlss objects

**Usage**

```
multiwass(obj1, obj2, newdata1, newdata2, dist.method, ...)
```

**Arguments**

|                          |   |
|--------------------------|---|
| <code>obj1</code>        | a gam/gamlss object                       |
| <code>obj2</code>        | another gam/gamlss object                 |
| <code>newdata1</code>    | related evaluation grids                  |
| <code>newdata2</code>    | related evaluation grids                  |
| <code>dist.method</code> | see <code>DVDtest</code>                  |
| <code>...</code>         | partial arguments in <code>predict</code> |

**Value**

a vector, distances

**Author(s)**

Philip Reiss, Meng Xu



---

`params2qfunc`*Getting the quantile/density function via parameters*

---

**Description**

Getting the quantile/density function via parameters

**Usage**

```
params2qfunc(params, family, dist.method)
```

**Arguments**

|                          |  |
|--------------------------|--|
| <code>params</code>      | a vector, parameters for certain distributions                       |
| <code>family</code>      | a specific distribution from <code>gam</code> or <code>gam1ss</code> |
| <code>dist.method</code> | see <code>DVDtest</code>   |

**Value**

quantile or density functions

**Author(s)**

Meng Xu, Philip Reiss

---

`qfuncs2wass2`*Distance functions*

---

**Description**

Distance functions

**Usage**

```
qfuncs2wass2(qfunc1, qfunc2, dist.method = dist.method, ...)
```

**Arguments**

|                          |  |
|--------------------------|--|
| <code>qfunc1</code>      | quantile or density functions from <code>params2qfunc</code> |
| <code>qfunc2</code>      | quantile or density functions from <code>params2qfunc</code> |
| <code>dist.method</code> | see <code>DVDtest</code>                                     |
| <code>...</code>         | extra arguments in <code>integrate</code>                    |

**Value**

distance functions

**Author(s)**

Meng Xu, Philip Reiss

wass.perm

*Calculating the distances via permuted data for each k*

---

**Description**

Calculating the distances via permuted data for each k

**Usage**

```
wass.perm(k, vdFun, dat1, dat2, ..., permat, .index, report.every = 10,  
          exclude, dist.method)
```

**Arguments**

|              |  |
|--------------|--|
| k            | a scalar, kth data.frame of ydata1&2                             |
| vdFun        | a function, gam or gamlss, for fitting the varying distributions |
| dat1         | kth data.frame of ydata1   |
| dat2         | kth data.frame of ydata2   |
| ...          | arguments of vdFun   |
| permat       | a result of make.perm  |
| .index       | see eval.index.grid in DVDtest                                   |
| report.every | a scalar, reporting the number permutation                       |
| exclude      | an argument of predict   |
| dist.method  | see DVDtest  |

**Value**

a matrix of permuted-data distances

**Author(s)**

Philip Reiss, Meng Xu

**See Also**

wass\_perm

---

wass\_perm*Calculating the distances via permuted data*

---

**Description**

Calculating the distances via permuted data

**Usage**

```
wass_perm(vdFun, nperm, ydata1, ydata2, eval.index.grid, permat, ...,  
          exclude, mc.cores, dist.method)
```

**Arguments**

|                 |  |
|-----------------|--|
| vdFun           | a function, gam or gamlss, for fitting the varying distributions |
| nperm           | a scalar, number of permutation                                  |
| ydata1          | see DVDtest  |
| ydata2          | see DVDtest  |
| eval.index.grid | see DVDtest  |
| permat          | a result of make.perm  |
| ...             | partial arguments of vdFun                                       |
| exclude         | an argument of predict   |
| mc.cores        | a scalar, an argument of mclapply                                |
| dist.method     | see DVDtest  |

**Value**

an array of distances

**Author(s)**

Meng Xu, Philip Reiss

**See Also**

wass.perm

# Index

\*Topic **minp**

DVDtest, [2](#)

\*Topic **permutation**

DVDtest, [2](#)

DVDtest, [2](#), [2](#)

DVDtest-package, [2](#)

get.params, [4](#)

get.pval, [5](#)

get.realdist, [5](#)

get\_params, [4](#), [6](#)

get\_realdist, [7](#)

make.perms, [7](#)

multiwass, [8](#)

params2qfunc, [9](#)

qfuncs2wass2, [9](#)

wass.perm, [10](#)

wass\_perm, [11](#)