Package ‘distr6’

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Title The Complete R6 Probability Distributions Interface

Version 1.3.7


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Suggests expint, GoFKernel, knitr, testthat, devtools, rmarkdown, magrittr, extraDistr, actuar, remotes, pracma

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LazyData true


BugReports https://github.com/alan-turing-institute/distr6/issues

VignetteBuilder knitr

Encoding UTF-8

RoxygenNote 7.1.0

R topics documented:

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Description

distr6 is an object oriented (OO) interface, primarily used for interacting with probability distributions in R. Additionally distr6 includes functionality for composite distributions, a symbolic representation for mathematical sets and intervals, basic methods for common kernels and numeric methods for distribution analysis. distr6 is the official R6 upgrade to the distr family of packages.

Details

The main features of distr6 are:

- Currently implements 36 probability distributions (and 11 Kernels) including all distributions in the R stats package. Each distribution has (where possible) closed form analytic expressions for basic statistical methods.
- Decorators that add further functionality to probability distributions including numeric results for useful modelling functions such as p-norms and k-moments.
- Wrappers for composite distributions including convolutions, truncation, mixture distributions and product distributions.

To learn more about distr6, start with the distr6 vignette:

vignette("distr6","distr6")

And for more advanced usage see the complete tutorials at


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See Also

Useful links:

- https://github.com/alan-turing-institute/distr6/

---

**Arcsine Distribution Class**

**Description**

Mathematical and statistical functions for the Arcsine distribution, which is commonly used in the study of random walks and as a special case of the Beta distribution.

**Details**

The Arcsine distribution parameterised with lower, \( a \), and upper, \( b \), limits is defined by the pdf,

\[
f(x) = \frac{1}{\pi \sqrt{(x-a)(b-x)}}
\]

for \(-\infty < a \leq b < \infty\).

The distribution is supported on \([a, b]\).

\(\text{cf} \) and \(\text{mgf} \) are omitted as no closed form analytic expression could be found, decorate with \text{CoreStatistics} for numerical results.

When the Standard Arcsine is constructed (default) then \(\text{rbeta} \) is used for sampling, otherwise via inverse transform.

**Value**

Returns an R6 object inheriting from class SDistribution.

**Constructor**

\[\text{Arcsine}\$\text{new}(\text{lower} = 0, \text{upper} = 1, \text{decorators} = \text{NULL, verbose} = \text{FALSE})\]

**Constructor Arguments**
## Argument Details

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>lower</td>
<td>integer</td>
<td>lower distribution limit.</td>
</tr>
<tr>
<td>upper</td>
<td>integer</td>
<td>upper distribution limit.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

## Constructor Details

The Arcsine distribution is parameterised with `lower` and `upper` as numerics.

## Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

## Public Methods

### Accessor Methods

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<thead>
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<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
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<td>decorators</td>
</tr>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
<td>type</td>
</tr>
<tr>
<td>properties</td>
<td>properties</td>
</tr>
<tr>
<td>support</td>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
<td>symmetry</td>
</tr>
<tr>
<td>sup</td>
<td>sup</td>
</tr>
<tr>
<td>inf</td>
<td>inf</td>
</tr>
<tr>
<td>dmax</td>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
<td>kurtosisType</td>
</tr>
</tbody>
</table>

### Statistical Methods

<table>
<thead>
<tr>
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<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
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<td>pdf</td>
</tr>
<tr>
<td>cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)</td>
<td>cdf</td>
</tr>
<tr>
<td>quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)</td>
<td>quantile.Distribution</td>
</tr>
<tr>
<td>rand(n, simplify = TRUE)</td>
<td>rand</td>
</tr>
<tr>
<td>mean()</td>
<td>mean.Distribution</td>
</tr>
</tbody>
</table>
Arcsine

variance()
stderr()
prec()
cor()
skewness()
kurtosis(excess = TRUE)
entropy(base = 2)
mgf(t)
cf(t)
pgf(z)
median()
iqr()
mode(which = "all")

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

References


See Also

listDistributions for all available distributions. rbeta for the Beta distribution sampling function. CoreStatistics for numerical results.
as.data.table.ParameterSet

Examples

```r
x = Arcsine$new(lower = 2, upper = 5)

# Update parameters
x$setParameterValue(upper = 4, lower = 1)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)
```

as.data.table.ParameterSet

Coerce ParameterSet to data.table

Description

Coerces a ParameterSet to a data.table.

Usage

```r
## S3 method for class 'ParameterSet'
as.data.table(x, ...)
```

Arguments

- `x` ParameterSet
- `...` Ignored.

Value

A data.table.

See Also

ParameterSet
### as.ParameterSet

**Description**

Coerces objects to ParameterSet.

**Usage**

```r
as.ParameterSet(x, ...)
```

**Details**

Currently supported coercions are from data tables and lists. Function assumes that the data table columns are the correct inputs to a ParameterSet, see the constructor for details. Similarly for lists, names are taken to be ParameterSet parameters and values taken to be arguments.

**Value**

An R6 object of class ParameterSet.

**See Also**

ParameterSet

---

### Bernoulli

**Bernoulli Distribution Class**

**Description**

Mathematical and statistical functions for the Bernoulli distribution, which is commonly used to model a two-outcome scenario.
Details
The Bernoulli distribution parameterised with probability of success, $p$, is defined by the pmf,
\[
    f(x) = p, \text{ if } x = 1 \\
    f(x) = 1 - p, \text{ if } x = 0
\]
for $p \in [0, 1]$.
The distribution is supported on $\{0, 1\}$.

Value
Returns an R6 object inheriting from class SDistribution.

Constructor
Bernoulli$new(prob = 0.5, qprob = NULL, decorators = NULL, verbose = FALSE)

Constructor Arguments
<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>prob</td>
<td>numeric</td>
<td>probability of success.</td>
</tr>
<tr>
<td>qprob</td>
<td>numeric</td>
<td>probability of failure.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details
The Bernoulli distribution is parameterised with prob or qprob as a number between 0 and 1. These are related via,
\[
    qprob = 1 - prob
\]
If qprob is given then prob is ignored.

Public Variables
<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods
### Accessor Methods
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

### Link
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

### Statistical Methods
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")

### Parameter Methods
- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")

### Link
- pdf
- cdf
- quantile.Distribution
- rand
- mean.Distribution
- variance
- stdev
- prec
- cor
- skewness
- kurtosis
- entropy
- mgf
- cf
- pgf
- median.Distribution
- iqr
- mode

### Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)  
liesInType(x, all = TRUE, bound = FALSE)

**Representation Methods**

<table>
<thead>
<tr>
<th>Method</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>strprint(n = 2)</td>
<td>strprint</td>
</tr>
<tr>
<td>print(n = 2)</td>
<td>print</td>
</tr>
<tr>
<td>summary(full = T)</td>
<td>summary.Distribution</td>
</tr>
</tbody>
</table>

**References**


**See Also**

- listDistributions for all available distributions. Binomial for a generalisation of the Bernoulli distribution.

**Examples**

```r
# Can be parameterised with probability of success or failure
Bernoulli$new(prob = 0.2)
Bernoulli$new(qprob = 0.3)

x = Bernoulli$new(verbose = TRUE) # Default is with prob = 0.5

# Update parameters
# When any parameter is updated, all others are too!
x$setParameterValue(qprob = 0.3)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)
```
Description

Mathematical and statistical functions for the Beta distribution, which is commonly used as the prior in Bayesian modelling.

Details

The Beta distribution parameterised with two shape parameters, $\alpha, \beta$, is defined by the pdf,

$$f(x) = \frac{x^{\alpha-1}(1-x)^{\beta-1}}{B(\alpha, \beta)}$$

for $\alpha, \beta > 0$, where $B$ is the Beta function.

The distribution is supported on $[0, 1]$.

$mgf$ and $cf$ are omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Beta$new(shape1 = 1, shape2 = 1, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>shape1, shape2</td>
<td>numeric</td>
<td>positive shape parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Beta distribution is parameterised with shape1 and shape2 as positive numerics.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>
### Public Methods

**Accessor Methods**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Link**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

### Statistical Methods

**pdf(x1, ..., log = FALSE, simplify = TRUE)**
**cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)**
**quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)**
**rand(n, simplify = TRUE)**
**mean()**
**variance()**
**stdev()**
**prec()**
**cor()**
**skewness()**
**kurtosis(excess = TRUE)**
**entropy(base = 2)**
**mgf(t)**
**cf(t)**
**pgf(z)**
**median()**
**iqr()**
**mode(which = "all")**

**Link**
- pdf
- cdf
- quantile.Distribution
- rand
- mean.Distribution
- variance
- stdev
- prec
- cor
- skewness
- kurtosis
- entropy
- mgf
- cf
- pgf
- median.Distribution
- iqr
- mode

### Parameter Methods

**parameters(id)**
**getParameterValue(id, error = "warn")**
**setParameterValue(..., lst = NULL, error = "warn")**

**Link**
- parameters
- getParameterValue
- setParameterValue
Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Link
liesInSupport
liesInType

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

Link
strprint
print
summary.Distribution

References

See Also
listDistributions for all available distributions. CoreStatistics for numerical results.

Examples
x = Beta$new(shape1 = 2, shape2 = 5)

# Update parameters
x$setParameterValue(shape1 = 1)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)
BetaNoncentral

### Noncentral Beta Distribution Class

#### Description

Mathematical and statistical functions for the Noncentral Beta distribution, which is commonly used as the prior in Bayesian modelling.

#### Details

The Noncentral Beta distribution parameterised with two shape parameters, \( \alpha, \beta \), and location, \( \lambda \), is defined by the pdf,

\[
f(x) = \exp\left(-\frac{\lambda}{2}\right) \sum_{r=0}^{\infty} \frac{\left(\frac{\lambda}{2}\right)^r}{r!} \left(x^{\alpha+r-1}(1-x)^{\beta-1}\right) / B(\alpha + r, \beta)
\]

for \( \alpha, \beta > 0, \lambda \geq 0 \), where \( B \) is the Beta function.

The distribution is supported on \([0, 1]\).

mean, variance, skewness, kurtosis, entropy, mode, mgf and cf are omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.

#### Value

Returns an R6 object inheriting from class SDistribution.

#### Constructor

BetaNoncentral$new(shape1 = 1, shape2 = 1, location = 0, decorators = NULL, verbose = FALSE)

#### Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>shape1, shape2</td>
<td>numeric</td>
<td>positive shape parameter.</td>
</tr>
<tr>
<td>location</td>
<td>numeric</td>
<td>location (ncp in rstats).</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

#### Constructor Details

The Noncentral Beta distribution is parameterised with shape1, shape2 as positive numerics, location as non-negative numeric.

#### Public Variables
<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

**Public Methods**

**Accessor Methods**

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")
Parameter Methods

- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(..., lst = NULL, error = "warn")`

Validation Methods

- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

Representation Methods

- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

Author(s)

Jordan Deenichin

References


See Also

- `listDistributions` for all available distributions. `CoreStatistics` for numerical results.

Examples

```r
x = BetaNoncentral$new(shape1 = 2, shape2 = 5, location = 3)

# Update parameters
x$setParameterValue(shape1 = 1)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)
```
Binomial summary(x)

---

**Binomial Distribution Class**

**Description**
Mathematical and statistical functions for the Binomial distribution, which is commonly used to model the number of successes out of a number of independent trials.

**Details**
The Binomial distribution parameterised with number of trials, \( n \), and probability of success, \( p \), is defined by the pmf,

\[
f(x) = C(n, x)p^x(1 - p)^{n-x}
\]

for \( n = 0, 1, 2, \ldots \) and \( p \in [0, 1] \), where \( C(a, b) \) is the combination (or binomial coefficient) function. The distribution is supported on \( 0, 1, \ldots, n \).

**Value**
Returns an R6 object inheriting from class SDistribution.

**Constructor**

Binomial$new(size = 10, prob = 0.5, qprob = NULL, decorators = NULL, verbose = FALSE)

**Constructor Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>size</td>
<td>numeric</td>
<td>number of trials.</td>
</tr>
<tr>
<td>prob</td>
<td>numeric</td>
<td>probability of success.</td>
</tr>
<tr>
<td>qprob</td>
<td>numeric</td>
<td>probability of failure.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

**Constructor Details**
The Binomial distribution is parameterised with `size` as a whole number, and either `prob` or `qprob` as a number between 0 and 1. These are related via,

\[
qprob = 1 - \text{prob}
\]

If `qprob` is given then `prob` is ignored.
Binomial

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
Binomial

mode(which = "all")

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

References
Michael P. McLaughlin.

See Also
listDistributions for all available distributions.

Examples
# Can be parameterised with probability of success or failure
Binomial$new(prob = 0.2)
Binomial$new(qprob = 0.3)
x = Binomial$new() # Default is with prob = 0.5 and size = 10

# Update parameters
# When any parameter is updated, all others are too!
x$setParameterValue(size = 4, qprob = 0.1)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
c.Distribution

Combine Distributions into a VectorDistribution

Description
Helper function for quickly combining distributions into a VectorDistribution.

Usage

## S3 method for class 'Distribution'
c(..., name = NULL, short_name = NULL, description = NULL, decorators = NULL)

Arguments

... distributions to be concatenated.
name, short_name, description, decorators

See VectorDistribution

Value
A VectorDistribution

See Also
VectorDistribution

Examples

# Construct and combine
c(Binomial$new(), Normal$new())

# More complicated distributions
b = truncate(Binomial$new(), 2, 6)
n = huberize(Normal$new(), -1, 1)
c(b, n)

# Concatenate VectorDistributions
v1 = VectorDistribution$new(list(Binomial$new(), Normal$new()))
v2 = VectorDistribution$new(distribution = "Gamma",
                           params = data.table::data.table(shape = 1:2, rate = 1:2))
**Description**

Mathematical and statistical functions for the Categorical distribution, which is commonly used in classification supervised learning.

**Details**

The Categorical distribution parameterised with a given support set, \( x_1, ..., x_k \), and respective probabilities, \( p_1, ..., p_k \), is defined by the pmf,

\[
f(x_i) = p_i
\]

for \( p_i, i = 1, \ldots, k; \sum p_i = 1 \).

The distribution is supported on \( x_1, ..., x_k \).

Only the mode, pdf, cdf, quantile and rand are available for this Distribution, all other methods return NaN. Sampling from this distribution is performed with the `sample` function with the elements given as the support set and the probabilities from the `probs` parameter. The cdf and quantile assumes that the elements are supplied in an indexed order (otherwise the results are meaningless).

**Value**

Returns an R6 object inheriting from class SDistribution.

**Constructor**

```
Categorical$new(..., probs, decorators = NULL, verbose = FALSE)
```

**Constructor Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>...</td>
<td>ANY</td>
<td>elements in the support set. See details.</td>
</tr>
<tr>
<td>probs</td>
<td>numeric</td>
<td>vector of probabilities. See details.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

**Constructor Details**

The Categorical distribution is parameterised with a series of elements for the support set and `probs` determining the probability of each category occurring. The length of the probability list should
equal the number of elements. The probability vector is automatically normalised with

\[ \text{probs} = \text{probs/sum(probs)} \]

If no arguments are given, then defaults to one element ’1’ with probability one.

**Public Variables**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
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<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

**Public Methods**

**Accessor Methods**

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
Categorical

entropy(base = 2)
mgf(t)
cf(t)
pgf(z)
median()
iqr()
mode(which = "all")

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

References

See Also
listDistributions for all available distributions. sample for the sampling function.

Examples
# Note probabilities are automatically normalised
x = Categorical$new("Bapple", "Banana", 2, probs = c(0.2, 0.4, 1))

# Only the probabilities can be changed and must the same length as in construction
x$setParameterValue(probs = c(0.1, 0.2, 0.7))

# d/p/q/r
Cauchy

Cauchy Distribution Class

Description

Mathematical and statistical functions for the Cauchy distribution, which is commonly used in physics and finance.

Details

The Cauchy distribution parameterised with location, $\alpha$, and scale, $\beta$, is defined by the pdf,

$$f(x) = \frac{1}{\pi \beta (1 + ((x - \alpha)/\beta)^2)}$$

for $\alpha \in \mathbb{R}$ and $\beta > 0$.

The distribution is supported on the Reals.

The mean and variance are undefined, hence NaN is returned.

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Cauchy$new(location = 0, scale = 1, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>location</td>
<td>numeric</td>
<td>location parameter.</td>
</tr>
<tr>
<td>scale</td>
<td>numeric</td>
<td>scale parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>
Constructor Details

The Cauchy distribution is parameterised with location as a numeric and scale as a positive numeric.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
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</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
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</table>

Public Methods

**Accessor Methods**

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
Cauchy

\[
\begin{align*}
mgf(t) & \quad \text{mgf} \\
cf(t) & \quad \text{cf} \\
pgf(z) & \quad \text{pgf} \\
median() & \quad \text{median.Distribution} \\
iqr() & \quad iqr \\
mode(\text{which} = "all") & \quad \text{mode}
\end{align*}
\]

**Parameter Methods**
- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(..., lst = NULL, error = "warn")`

**Validation Methods**
- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

**Representation Methods**
- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

**Author(s)**
Chijing Zeng

**References**

**See Also**
- `listDistributions` for all available distributions.

**Examples**
```r
x = Cauchy$new(location = 2, scale = 5)

# Update parameters
x$setParameterValue(scale = 3)
```
cdf

Cumulative Distribution Function

Description
Returns the cumulative distribution function for a distribution evaluated at a given point.

Usage
cdf(object, x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)

Arguments
- **object**: Distribution.
- **x1**: vector of numerics to evaluate function at.
- **...**: additional arguments.
- **lower.tail**: logical; if TRUE (default), probabilities are $P(X \leq x)$ otherwise, $P(X > x)$.
- **log.p**: logical; if TRUE, probabilities p are given as log(p).
- **simplify**: if TRUE (default) returns results in simplest form (vector or data.table) otherwise as data.table.

Details
The (lower tail) cumulative distribution function, $F_X$, is defined as

$$F_X(x) = P(X \leq x)$$

If lower.tail is FALSE then $1 - F_X(x)$ is returned, also known as the survival function.

If available a cdf will be returned without warning using an analytic expression. Otherwise, if the distribution has not been decorated with FunctionImputation, NULL is returned. To impute the cdf, use decorate(distribution, FunctionImputation), this will provide a numeric calculation for the cdf with warning.

Additional named arguments can be passed, which are required for composite distributions such as ProductDistribution and ArrayDistribution.
CDF Anti-Derivative

Description

The anti-derivative of the cumulative distribution function between given limits or over the full support.

Usage

cdfAntiDeriv(object, lower = NULL, upper = NULL)

Arguments

object Distribution.
lower lower limit for integration, default is infimum.
upper upper limit for integration, default is supremum.

Details

The cdf anti-derivative is defined by

$$ acdf(a, b) = \int_a^b F_X(x) \, dx $$

where X is the distribution, $F_X$ is the cdf of the distribution X and a, b are the limits of integration.

Can only be used after decorating with ExoticStatistics.

Value

Antiderivative of the cdf evaluated between limits as a numeric.

R6 Usage

$ScdfAntiDeriv(lower = NULL, upper = NULL)$
cdfPNorm

Cumulative Distribution Function P-Norm

Description

The p-norm of the cdf evaluated between given limits or over the whole support.

Usage

cdfPNorm(object, p = 2, lower = NULL, upper = NULL)

Arguments

- object: Distribution.
- p: p-norm to calculate.
- lower: lower limit for integration, default is infimum.
- upper: upper limit for integration, default is supremum.

Details

The p-norm of the cdf is defined by

\[
\left( \int_a^b |F_X|^p d\mu \right)^{1/p}
\]

where X is the distribution, \(F_X\) is the cdf and \(a, b\) are the limits of integration. Returns NULL if distribution is not continuous. Can only be used after decorating with ExoticStatistics.

Value

Given p-norm of cdf evaluated between limits as a numeric.

R6 Usage

\[
\$cdfPNorm(object, p = 2, lower = NULL, upper = NULL)
\]

See Also

ExoticStatistics and decorate
**Description**

Characteristic function of a distribution

**Usage**

cf(object, t)

** Arguments**

- object: Distribution.
- t: integer to evaluate characteristic function at.

**Details**

The characteristic function is defined by

\[ cf_X(t) = E_X[exp(xt)] \]

where \( X \) is the distribution and \( E_X \) is the expectation of the distribution \( X \).

If an analytic expression isn’t available, returns error. To impute a numerical expression, use the CoreStatistics decorator.

**Value**

Characteristic function evaluated at \( t \) as a numeric.

**R6 Usage**

\$cf(t)\$

**See Also**

CoreStatistics and decorate
ChiSquared

Chi-Squared Distribution Class

Description

Mathematical and statistical functions for the Chi-Squared distribution, which is commonly used to model the sum of independent squared Normal distributions and for confidence intervals.

Details

The Chi-Squared distribution parameterised with degrees of freedom, $\nu$, is defined by the pdf,

$$f(x) = \left(\frac{x^{\nu/2} - 1}{\exp(-x/2)}/(2^{\nu/2} \Gamma(\nu/2))\right)$$

for $\nu > 0$.

The distribution is supported on the Positive Reals.

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

ChiSquared$new(df = 1, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>df</td>
<td>numeric</td>
<td>degrees of freedom.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Chi-Squared distribution is parameterised with df as a positive numeric.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>
Public Methods

**Accessor Methods**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")

**Parameter Methods**
- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")
Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

References

See Also
listDistributions for all available distributions. Normal for the Normal distribution, ChiSquaredNoncentral for the noncentral Chi-Squared distribution.

Examples
x = ChiSquared$new(df = 2)

# Update parameters
x$setParameterValue(location = 3)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)
ChiSquaredNoncentral  Noncentral Chi-Squared Distribution Class

Description
Mathematical and statistical functions for the Noncentral Chi-Squared distribution, which is commonly used to model the sum of independent squared Normal distributions and for confidence intervals.

Details
The Noncentral Chi-Squared distribution parameterised with degrees of freedom, $\nu$, and location, $\lambda$, is defined by the pdf,

$$f(x) = \exp(-\lambda/2) \sum_{r=0}^{\infty} \left(\left(\lambda/2\right)^r / r!\right) \left(x^{(\nu+2r)/2 - 1} \exp(-x/2)\right) / \left(2^{(\nu+2r)/2} \Gamma((\nu + 2r)/2)\right)$$

for $\nu \geq 0$, $\lambda \geq 0$.

The distribution is supported on the Positive Reals.

entropy and mode are omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.

Value
Returns an R6 object inheriting from class SDistribution.

Constructor
ChiSquaredNoncentral$new(df = 1, location = 0, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>df</td>
<td>numeric</td>
<td>degrees of freedom.</td>
</tr>
<tr>
<td>location</td>
<td>numeric</td>
<td>location (ncp in rstats).</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details
The Noncentral Chi-Squared distribution is parameterised with df and location as non-negative numerics.

Public Variables
<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
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<td>short_name</td>
<td>Id of distribution.</td>
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<td>package</td>
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</tr>
</tbody>
</table>

### Public Methods

#### Accessor Methods

<table>
<thead>
<tr>
<th>Function</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
<td>type</td>
</tr>
<tr>
<td>properties</td>
<td>properties</td>
</tr>
<tr>
<td>support</td>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
<td>symmetry</td>
</tr>
<tr>
<td>sup</td>
<td>sup</td>
</tr>
<tr>
<td>inf</td>
<td>inf</td>
</tr>
<tr>
<td>dmax</td>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
<td>kurtosisType</td>
</tr>
</tbody>
</table>

#### Statistical Methods

<table>
<thead>
<tr>
<th>Function</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>pdf(x1, ..., log = FALSE, simplify = TRUE)</td>
<td>pdf</td>
</tr>
<tr>
<td>cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)</td>
<td>cdf</td>
</tr>
<tr>
<td>quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)</td>
<td>quantile.Distribution</td>
</tr>
<tr>
<td>rand(n, simplify = TRUE)</td>
<td>rand</td>
</tr>
<tr>
<td>mean()</td>
<td>mean.Distribution</td>
</tr>
<tr>
<td>variance()</td>
<td>variance</td>
</tr>
<tr>
<td>stdev()</td>
<td>stdev</td>
</tr>
<tr>
<td>prec()</td>
<td>prec</td>
</tr>
<tr>
<td>cor()</td>
<td>cor</td>
</tr>
<tr>
<td>skewness()</td>
<td>skewness</td>
</tr>
<tr>
<td>kurtosis(excess = TRUE)</td>
<td>kurtosis</td>
</tr>
<tr>
<td>entropy(base = 2)</td>
<td>entropy</td>
</tr>
<tr>
<td>mgf(t)</td>
<td>mgf</td>
</tr>
<tr>
<td>cf(t)</td>
<td>cf</td>
</tr>
<tr>
<td>pgf(z)</td>
<td>pgf</td>
</tr>
<tr>
<td>median()</td>
<td>median.Distribution</td>
</tr>
<tr>
<td>iqr()</td>
<td>iqr</td>
</tr>
<tr>
<td>mode(which = &quot;all&quot;)</td>
<td>mode</td>
</tr>
</tbody>
</table>
ChiSquaredNoncentral

Parameter Methods
- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
- liesInSupport(x, all = TRUE, bound = FALSE)
- liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
- strprint(n = 2)
- print(n = 2)
- summary(full = T)

Author(s)
Jordan Deenichin

References

See Also
- listDistributions for all available distributions. Normal for the Normal distribution, ChiSquared for the central Chi-Squared distribution. CoreStatistics for numerical results.

Examples
- x = ChiSquaredNoncentral$new(df = 2, location = 2)
  # Update parameters
  x$setParameterValue(location = 3)
  x$parameters()
  # d/p/q/r
  x$pdf(5)
  x$cdf(5)
  x$quantile(0.42)
  x$rand(4)
# Statistics

x$mean()
x$variance()

summary(x)

---

### Convolution

**Distribution Convolution Wrapper**

**Description**

Calculates the convolution of two distribution via numerical calculations.

**Details**

The convolution of two probability distributions $X, Y$ is the sum

$$Z = X + Y$$

which has a pmf,

$$P(Z = z) = \sum_x P(X = x) P(Y = z - x)$$

with an integration analogue for continuous distributions.

Currently distr6 supports the addition of discrete and continuous probability distributions, but only subtraction of continuous distributions.

**Value**

Returns an R6 object of class Convolution.

**Constructor**

Convolution$new(dist1, dist2, add = TRUE, type = NULL)

**Constructor Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>dist1</td>
<td>distribution</td>
<td>First distribution in convolution.</td>
</tr>
<tr>
<td>dist2</td>
<td>distribution</td>
<td>Second distribution in convolution.</td>
</tr>
<tr>
<td>add</td>
<td>logical</td>
<td>Add or subtract distributions.</td>
</tr>
<tr>
<td>type</td>
<td>logical</td>
<td>Type of new distribution, automated if NULL.</td>
</tr>
</tbody>
</table>
See Also

listWrappers

---

CoreStatistics | Core Statistical Methods for Distributions

Description

This decorator adds numeric methods for missing analytic expression in distr6 Distribution objects as well as adding generalised expectation and moments functions.

Details

Decorator objects add functionality to the given Distribution object by copying methods in the decorator environment to the chosen Distribution environment. See the 'Added Methods' section below to find details of the methods that are added to the Distribution. Methods already present in the distribution are not overwritten by the decorator.

Use decorate to decorate a Distribution.

All methods in this decorator use numerical approximations and therefore better results may be available from analytic computations.

Value

Returns a decorated R6 object inheriting from class SDistribution with the methods listed below added to the SDistribution methods.

Constructor

CoreStatistics$new(distribution)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>distribution</td>
<td>distribution</td>
<td>Distribution to decorate.</td>
</tr>
</tbody>
</table>

Added Methods

<table>
<thead>
<tr>
<th>Method</th>
<th>Name</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>mgf(t)</td>
<td>Moment generating function</td>
<td>mgf</td>
</tr>
<tr>
<td>pgf(t)</td>
<td>Probability generating function</td>
<td>pgf</td>
</tr>
<tr>
<td>cf(t)</td>
<td>Characteristic function</td>
<td>cf</td>
</tr>
<tr>
<td>entropy(base = 2)</td>
<td>(Shannon) Entropy</td>
<td>entropy</td>
</tr>
</tbody>
</table>
See Also
decorate, listDecorators

Examples

x = Binomial$new()
decorate(x, CoreStatistics)
x$genExp()

x = Binomial$new(decorators = CoreStatistics)
x$kthmoment(4)

correlation  Distribution Correlation

Description

Correlation of a distribution.

Usage

correlation(object)

Arguments

object  Distribution.

Details

In terms of covariance, the correlation of a distribution is defined by the equation,

$$\rho_{XY} = \frac{\sigma_{XY}}{\sigma_X \sigma_Y}$$

where \(\sigma_{XY}\) is the covariance of X and Y and \(\sigma_X, \sigma_Y\) and the respective standard deviations of X and Y.

If the distribution is univariate then returns 1.

Calculates correlation analytically from variance. If an analytic expression for variance isn’t available, returns error. To impute a numeric expression, use the CoreStatistics decorator.
Cosine

Value
Either ’1’ if distribution is univariate or the correlation as a numeric or matrix.

R6 Usage
$correlation()

---

Cosine Cosine Kernel

Description
Mathematical and statistical functions for the Cosine kernel defined by the pdf,

\[ f(x) = \frac{\pi}{4}\cos(x\pi/2) \]

over the support \( x \in (-1, 1) \).

Value
Returns an R6 object inheriting from class Kernel.

Constructor
Cosine$new(decorators = NULL)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality.</td>
</tr>
</tbody>
</table>

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods
### Accessor Methods

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

### d/p/q/r Methods

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)

### Statistical Methods

- squared2Norm()
- prec()
- stdev()
- mode(which = "all")
- mean()
- median()
- iqr()
- correlation()

### Parameter Methods

- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")

### Validation Methods

- liesInSupport(x, all = TRUE, bound = FALSE)
- liesInType(x, all = TRUE, bound = FALSE)
**cumHazard**  

**Representation Methods**

- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

**Link**

- `strprint`
- `print`
- `summary.Distribution`

---

**Description**

The cumulative hazard function of a probability distribution is the anti-derivative of the hazard function.

**Usage**

```r
cumHazard(object, x1, log = FALSE)
```

**Arguments**

- `object` Distribution.
- `x1` Point to evaluate the cumulative hazard function at.
- `log` logical, if TRUE then the (natural) logarithm of the cumulative hazard function is returned.

**Details**

The cumulative hazard function is defined analytically by

\[ H_X(x) = -\log(S_X) \]

where \( X \) is the distribution and \( S_X \) is the survival function.

Can only be used after decorating with `ExoticStatistics`.

**Value**

Cumulative hazard function as a numeric, natural logarithm returned if `log` is TRUE.

**R6 Usage**

```r
$\text{cumHazard}(x1, \text{log} = \text{FALSE})$
```

**See Also**

- `ExoticStatistics` and `decorate`
Decorate Distributions

Description

Functionality to decorate R6 Distributions (and child classes) with extra methods.

Usage

decorate(distribution, decorators)

Arguments

distribution  distribution to decorate
decorators     list or vector of decorators. See Details.

Details

Decorating is the process of adding methods to classes that are not part of the core interface (Gamma et al. 1994). Use listDecorators to see which decorators are currently available. The primary use-cases are to add numeric results when analytic ones are missing, to add complex modelling functions and to impute missing d/p/q/r functions.

The decorators parameter should either be a list of decorator classes or their names or a single decorator class; see examples.

Value

Returns a decorated R6 object inheriting from class SDistribution with the methods listed from one of the available decorators added to the SDistribution methods.

References

Gamma, Erich, Richard Helm, Ralph Johnson, and John Vlissides. 1994. “Design Patterns: Elements of Reusable Object-Oriented Software.” Addison-Wesley.

See Also

listDecorators for available decorators.

Examples

B <- Binomial$new()
decorate(B, CoreStatistics)

E <- Exponential$new()
decorate(E, list(CoreStatistics, ExoticStatistics))

E <- Exponential$new()
```r
decorate(E, list(CoreStatistics, "ExoticStatistics"))
E <- Exponential$new()
decorate(E, c("CoreStatistics", "ExoticStatistics"))
```

## decorators

### Decorators Accessor

**Description**

Returns the decorators added to a distribution.

**Usage**

```r
decorators(object)
```

**Arguments**

- **object** Distribution.

**Value**

Character vector of decorators.

**R6 Usage**

```r
$decorators
```

**See Also**

- `decorate`

## Degenerate

### Degenerate Distribution Class

**Description**

Mathematical and statistical functions for the Degenerate distribution, which is commonly used to model deterministic events or as a representation of the delta, or Heaviside, function.
Details

The Degenerate distribution parameterised with mean, \( \mu \) is defined by the pmf,

\[
f(x) = 1, \text{ if } x = \mu \\
f(x) = 0, \text{ if } x \neq \mu
\]

for \( \mu \in \mathbb{R} \).

The distribution is supported on \( \mu \).

Also known as the Dirac distribution.

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Degenerate$new(mean = 0, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>mean</td>
<td>numeric</td>
<td>location parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Degenerate distribution is parameterised with mean as a numeric.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

Accessor Methods

<table>
<thead>
<tr>
<th>decorators</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
</tbody>
</table>
Degenerate

valueSupport
variateForm
type
properties
support
symmetry
sup
inf
dmax
dmin
skewnessType
kurtosisType

Statistical Methods
pdf(x1, ..., log = FALSE, simplify = TRUE)
cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
rand(n, simplify = TRUE)
mean()
vvariance()
stdev()
prec()
cor()
skewness()
kurtosis(excess = TRUE)
entropy(base = 2)
mgf(t)
cf(t)
pgf(z)
median()
iqr()
mode(which = "all")

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)
Represenation Methods

<table>
<thead>
<tr>
<th>strprint(n = 2)</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>print(n = 2)</td>
<td>strprint</td>
</tr>
<tr>
<td>summary(full = T)</td>
<td>print</td>
</tr>
<tr>
<td></td>
<td>summary.Distribution</td>
</tr>
</tbody>
</table>

References


See Also

listDistributions for all available distributions.

Examples

```r
x = Degenerate$new(mean = 4)

# Update parameters
x$setParameterValue(mean = 2.56)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)
```

Dirichlet

<table>
<thead>
<tr>
<th>Dirichlet Distribution Class</th>
</tr>
</thead>
</table>

Description

Mathematical and statistical functions for the Dirichlet distribution, which is commonly used as a prior in Bayesian modelling and is multivariate generalisation of the Beta distribution.
Details

The Dirichlet distribution parameterised with concentration parameters, $\alpha_1, ..., \alpha_k$, is defined by the pdf,

$$f(x_1, ..., x_k) = \left(\prod \Gamma(\alpha_i) / (\Gamma(\sum \alpha_i))\right) \prod (x_i^{\alpha_i-1})$$

for $\alpha = \alpha_1, ..., \alpha_k; \alpha > 0$, where $\Gamma$ is the gamma function.

The distribution is supported on $x_i \in (0, 1)$, $\sum x_i = 1$.

mgf and cf are omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results. cdf and quantile are omitted as no closed form analytic expression could be found, decorate with FunctionImputation for a numerical imputation.

Sampling is performed via sampling independent Gamma distributions and normalising the samples (Devroye, 1986).

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Dirichlet$new(params = c(1, 1), decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>params</td>
<td>numeric</td>
<td>vector of concentration parameters.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Dirichlet distribution is parameterised with params as a vector of positive numerics. The parameter $K$ is automatically calculated by counting the length of the params vector, once constructed this cannot be changed.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>
Public Methods

Accessor Methods
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

Statistical Methods
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")

Parameter Methods
- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")

Link
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

- pdf
- cdf
- quantile.Distribution
- rand
- mean.Distribution
- variance
- stdev
- prec
- cor
- skewness
- kurtosis
- entropy
- mgf
- cf
- pgf
- median.Distribution
- iqr
- mode

- parameters
- getParameterValue
- setParameterValue
**Dirichlet**

**Validation Methods**
- liesInSupport(x, all = TRUE, bound = FALSE)
- liesInType(x, all = TRUE, bound = FALSE)

**Representation Methods**
- strprint(n = 2)
- print(n = 2)
- summary(full = T)

**References**


**See Also**
- listDistributions for all available distributions. Beta for the Beta distribution. CoreStatistics for numerical results. FunctionImputation to numerically impute d/p/q/r.

**Examples**

```r
# Different parameterisations
x <- Dirichlet$new(params = c(2,5,6))

# Update parameters
x$setParameterValue(params = c(3, 2, 3))
# 'K' parameter is automatically calculated
x$parameters()
## Not run:
# This errors as less than three parameters supplied
x$setParameterValue(params = c(1, 2))
## End(Not run)

# d/p/q/r
# Note the difference from R stats
x$pdf(0.1, 0.4, 0.5)
# This allows vectorisation:
x$pdf(c(0.3, 0.2), c(0.6, 0.9), c(0.9,0.1))
x$rand(4)

# Statistics
x$mean()
```
Description

Mathematical and statistical functions for the Discrete Uniform distribution, which is commonly used as a discrete variant of the more popular Uniform distribution, used to model events with an equal probability of occurring (e.g. role of a die).

Details

The Discrete Uniform distribution parameterised with lower, \( a \), and upper, \( b \), limits is defined by the pmf,

\[
f(x) = \frac{1}{b - a + 1}
\]

for \( a, b \in \mathbb{Z}; b \geq a \).

The distribution is supported on \( \{a, a + 1, \ldots, b\} \).

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

DiscreteUniform$new(lower = 0, upper = 1, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>lower</td>
<td>integer</td>
<td>lower distribution limit.</td>
</tr>
<tr>
<td>upper</td>
<td>integer</td>
<td>upper distribution limit.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Discrete Uniform distribution is parameterised with lower and upper as whole numbers.

Public Variables
### DiscreteUniform

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

### Public Methods

#### Accessor Methods

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

#### Statistical Methods

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")
**Parameter Methods**

- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(..., lst = NULL, error = "warn")`

**Validation Methods**

- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

**Representation Methods**

- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

**References**


**See Also**

- `listDistributions` for all available distributions. `Uniform` for the (continuous) Uniform distribution.

**Examples**

```r
x <- DiscreteUniform$new(lower = -10, upper = 5)

# Update parameters
x$setParameterValue(lower = 2, upper = 7)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()
```
**distr6News**

```r
summary(x)
```

---

**distr6News**  
*Show distr6 NEWS.md File*

---

**Description**

Displays the contents of the NEWS.md file for viewing distr6 release information.

**Usage**

```r
distr6News()
```

**Value**

NEWS.md in viewer.

**Examples**

```r
distr6News()
```

---

**Distribution**  
*Generalised Distribution Object*

---

**Description**

A generalised distribution object for defining custom probability distributions as well as serving as the parent class to specific, familiar distributions.

**Value**

Returns R6 object of class Distribution.

**Constructor**

```r
Distribution$new(name = NULL, short_name = NULL, type = NULL, support = NULL, symmetric = FALSE, pdf = NULL, cdf = NULL, quantile = NULL, rand = NULL, parameters = NULL, decorators = NULL, valueSupport = NULL, variateForm = NULL, description = NULL, suppressMoments = TRUE)
```
Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>character</td>
<td>Full name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>character</td>
<td>Short name to identify distribution.</td>
</tr>
<tr>
<td>type</td>
<td>set6::Set</td>
<td>Scientific type.</td>
</tr>
<tr>
<td>support</td>
<td>set6::Set</td>
<td>Distribution support. See Details.</td>
</tr>
<tr>
<td>symmetric</td>
<td>logical</td>
<td>Is distribution symmetric?</td>
</tr>
<tr>
<td>pdf</td>
<td>function</td>
<td>See Details.</td>
</tr>
<tr>
<td>cdf</td>
<td>function</td>
<td>See Details.</td>
</tr>
<tr>
<td>quantile</td>
<td>function</td>
<td>See Details.</td>
</tr>
<tr>
<td>rand</td>
<td>function</td>
<td>See Details.</td>
</tr>
<tr>
<td>parameters</td>
<td>ParameterSet</td>
<td>See Details.</td>
</tr>
<tr>
<td>decorators</td>
<td>list</td>
<td>R6 decorators to add in construction.</td>
</tr>
<tr>
<td>valueSupport</td>
<td>character</td>
<td>continuous, discrete, mixture. See Details.</td>
</tr>
<tr>
<td>variateForm</td>
<td>character</td>
<td>univariate, multivariate, matrixvariate. See Details.</td>
</tr>
<tr>
<td>description</td>
<td>character</td>
<td>Short description of distribution.</td>
</tr>
<tr>
<td>suppressMoments</td>
<td>character</td>
<td>See Details.</td>
</tr>
</tbody>
</table>

Constructor Details

The most basic Distribution object consists of a name and one of pdf/cdf.

If supplied, type and support should be given as a set6::Set object. If neither are supplied then the set of Reals is taken to be the type and the dimension is the number of formal arguments in the pdf/cdf. If only type is supplied then this is taken to also be the support.

By default, missing pdf, cdf, quantile and rand are not automatically imputed. Use the FunctionImputation decorator to generate these.

See ParameterSet for more details on construction of a ParameterSet.

decorators is an optional list of decorators (R6 environments not strings) to decorate the Distribution in construction. Decorators can also be added after construction. See decorate for more details.

valueSupport should be one of continuous/discrete/mixture if supplied. variateForm should be one of univariate/multivariate/matrixvariate if supplied. If not given these are automatically filled from type and support.

suppressMoments can be used to prevent the skewness and kurtosis type being automatically calculated in construction. This has the benefit of drastically decreasing computational time but at the cost of losing these in the distribution properties.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
</tbody>
</table>
description  Brief description of distribution.

Public Methods

Accessor Methods
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

d/p/q/r Methods
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)

Statistical Methods
- prec()
- stdev()
- median()
- iqr()
- correlation()

Parameter Methods
- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")
### Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

### Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

### Active Bindings
<table>
<thead>
<tr>
<th>Active Binding</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>isPdf</td>
<td>isPdf</td>
</tr>
<tr>
<td>isCdf</td>
<td>isCdf</td>
</tr>
<tr>
<td>isQuantile</td>
<td>isQuantile</td>
</tr>
<tr>
<td>isRand</td>
<td>isRand</td>
</tr>
</tbody>
</table>

### See Also
See set6 for details on Sets and Intervals. See ParameterSet for parameter details. See decorate for Decorator details.

---

**DistributionDecorator**

**Abstract DistributionDecorator Class**

**Description**
The abstract parent class to decorators.

**Details**
Decorating is the process of adding methods to classes that are not part of the core interface (Gamma et al. 1994). Use listDecorators to see which decorators are currently available. The primary use-cases are to add numeric results when analytic ones are missing, to add complex modelling functions and to impute missing d/p/q/r functions.

Abstract classes cannot be implemented directly. Use the decorate function to decorate distributions.
DistributionWrapper

Value

Returns error. Abstract classes cannot be constructed directly.

References

Gamma, Erich, Richard Helm, Ralph Johnson, and John Vlissides. 1994. “Design Patterns: Elements of Reusable Object-Oriented Software.” Addison-Wesley.

See Also

decorate and listDecorators

---

DistributionWrapper Abstract DistributionWrapper Class

Description

The abstract parent class to wrappers.

Details

Wrappers in distr6 use the composite pattern (Gamma et al. 1994), so that a wrapped distribution has the same methods and fields as an unwrapped one. After wrapping, the parameters of a distribution are prefixed with the distribution name to ensure uniqueness of parameter IDs.

Abstract classes cannot be implemented directly. Use the listWrappers function to see constructable wrappers.

Value

Returns error. Abstract classes cannot be constructed directly.

Public Methods

**Accessor Methods**

<table>
<thead>
<tr>
<th>Method</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>wrappedModels(model = NULL)</td>
<td>wrappedModels</td>
</tr>
<tr>
<td>decorators</td>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
<td>type</td>
</tr>
<tr>
<td>properties</td>
<td>properties</td>
</tr>
<tr>
<td>support</td>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
<td>symmetry</td>
</tr>
<tr>
<td>sup</td>
<td>sup</td>
</tr>
<tr>
<td>inf</td>
<td>inf</td>
</tr>
<tr>
<td>dmax</td>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
<td>dmin</td>
</tr>
</tbody>
</table>
skewnessType
kurtosisType

**d/p/q/r Methods**
- `pdf(x1, ..., log = FALSE, simplify = TRUE)`
- `cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)`
- `quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)`
- `rand(n, simplify = TRUE)`

**Statistical Methods**
- `prec()`
- `stdev()`
- `median()`
- `iqr()`
- `cor()`

**Parameter Methods**
- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(..., lst = NULL, error = "warn")`

**Validation Methods**
- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

**Representation Methods**
- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

**Active Bindings**
- `isPdf`
- `isCdf`
Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

See Also

listWrappers

distrSimulate | Simulate from a Distribution

Description

Helper function to quickly simulate from a distribution with given parameters.

Usage

distrSimulate(
  n = 100,
  distribution = "Normal",
  pars = list(),
  simplify = TRUE,
  seed,
  ...
)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>n</td>
<td>number of points to simulate.</td>
</tr>
<tr>
<td>distribution</td>
<td>distribution to simulate from, corresponds to ClassName of distr6 distribution, abbreviations allowed.</td>
</tr>
<tr>
<td>pars</td>
<td>parameters to pass to distribution. If omitted then distribution defaults used.</td>
</tr>
</tbody>
</table>
simplify if TRUE (default) only the simulations are returned, otherwise the constructed distribution is also returned.

seed passed to set.seed

... additional optional arguments for set.seed

Value

If simplify then vector of n simulations, otherwise list of simulations and distribution.

See Also

rand

dmax

Distribution Maximum Accessor

Description

Returns the distribution maximum as the maximum of the support. If the support is not bounded above then maximum is given by

\[ \text{maximum} = \text{supremum} - 1.1e-15 \]

Usage

dmax(object)

Arguments

object Distribution.

Value

Maximum as a numeric.

R6 Usage

$\text{dmax}$

See Also

support, dmin, sup, inf
**dmin**

*Distribution Minimum Accessor*

**Description**

Returns the distribution minimum as the minimum of the support. If the support is not bounded below then minimum is given by

\[ \text{minimum} = \infimum + 1.1e^{-15} \]

**Usage**

\[ \text{dmin(object)} \]

**Arguments**

- **object**: Distribution.

**Value**

Minimum as a numeric.

**R6 Usage**

\$\text{dmin} \$

**See Also**

- support, dmax, sup, inf

---

**Empirical**

*Empirical Distribution Class*

**Description**

Mathematical and statistical functions for the Empirical distribution, which is commonly used in sampling such as MCMC.

**Details**

The Empirical distribution is defined by the pmf,

\[ p(x) = \frac{1}{k} \sum I(x = x_i) \]

for \( x_i \in \mathbb{R}, i = 1, ..., k \).

The distribution is supported on \( x_1, ..., x_k \).

Sampling from this distribution is performed with the \texttt{sample} function with the elements given as the support set and uniform probabilities. The \texttt{cdf} and quantile assumes that the elements are supplied in an indexed order (otherwise the results are meaningless).
**Value**

Returns an R6 object inheriting from class SDistribution.

**Constructor**

Empirical$new(samples, decorators = NULL, verbose = FALSE)

**Constructor Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>samples</td>
<td>numeric</td>
<td>vector of observed samples</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

**Constructor Details**

The Empirical distribution is parameterised with a vector of elements for the support set.

**Public Variables**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

**Public Methods**

<table>
<thead>
<tr>
<th>Accessor Methods</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
<td>type</td>
</tr>
<tr>
<td>properties</td>
<td>properties</td>
</tr>
<tr>
<td>support</td>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
<td>symmetry</td>
</tr>
<tr>
<td>sup</td>
<td>sup</td>
</tr>
<tr>
<td>inf</td>
<td>inf</td>
</tr>
<tr>
<td>dmax</td>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
<td>kurtosisType</td>
</tr>
</tbody>
</table>
**Statistical Methods**

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")

**Link**

- pdf
- cdf
- quantile.Distribution
- rand
- mean.Distribution
- variance
- stdev
- prec
- cor
- skewness
- kurtosis
- entropy
- mgf
- cf
- pgf
- median.Distribution
- iqr
- mode

**Parameter Methods**

- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")

**Link**

- parameters
- getParameterValue
- setParameterValue

**Validation Methods**

- liesInSupport(x, all = TRUE, bound = FALSE)
- liesInType(x, all = TRUE, bound = FALSE)

**Link**

- liesInSupport
- liesInType

**Representation Methods**

- strprint(n = 2)
- print(n = 2)
- summary(full = T)

**Link**

- strprint
- print
- summary.Distribution
References


See Also

listDistributions for all available distributions. sample for the sampling function and WeightedDiscrete for the closely related WeightedDiscrete distribution.

Examples

```r
x = Empirical$new(stats::runif(1000)*10)

# d/p/q/r
x$pdf(1:5)
x$cdf(1:5)  # Assumes ordered in construction
x$quantile(0.42)  # Assumes ordered in construction
x$rand(10)

# Statistics
x$mean()

x$variance()

summary(x)
```

---

**entropy**

*Distribution Entropy*

Description

(Information) Entropy of a distribution

Usage

```
entropy(object, base = 2)
```

Arguments

- `object`: Distribution.
- `base`: base of the entropy logarithm, default = 2 (Shannon entropy)
Details

The entropy of a (discrete) distribution is defined by

$$- \sum (f_X) \log(f_X)$$

where $f_X$ is the pdf of distribution X, with an integration analogue for continuous distributions. The base of the logarithm of the equation determines the type of entropy computed. By default we use base 2 to compute entropy in 'Shannons' or 'bits'.

If an analytic expression isn’t available, returns error. To impute a numerical expression, use the CoreStatistics decorator.

Value

Entropy with given base as a numeric.

R6 Usage

Entropy(base = 2)

See Also

CoreStatistics and decorate

---

Epanechnikov Epanechnikov Kernel

Description

Mathematical and statistical functions for the Epanechnikov kernel defined by the pdf,

$$f(x) = \frac{3}{4}(1 - x^2)$$

over the support $x \in (-1, 1)$.

Details

The quantile function is omitted as no closed form analytic expressions could be found, decorate with FunctionImputation for numeric results.

Value

Returns an R6 object inheriting from class Kernel.

Constructor

Epanechnikov$new(decorators = NULL)
Argument  Type  Details
  decorators  Decorator  decorators to add functionality.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

Accessor Methods

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

\[ \text{d/p/q/r Methods} \]

- \text{pdf}(x_1, \ldots, \text{log} = \text{FALSE}, \text{simplify} = \text{TRUE})
- \text{cdf}(x_1, \ldots, \text{lower.tail} = \text{TRUE}, \text{log.p} = \text{FALSE}, \text{simplify} = \text{TRUE})
- \text{quantile}(p, \ldots, \text{lower.tail} = \text{TRUE}, \text{log.p} = \text{FALSE}, \text{simplify} = \text{TRUE})
- \text{rand}(n, \text{simplify} = \text{TRUE})

\[ \text{Statistical Methods} \]

- \text{squared2Norm}()
- \text{prec}()

\[ \text{Link} \]

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType
- pdf
- cdf
- quantile.Distribution
- rand
- squared2Norm
- prec
**Erlang Distribution Class**

**Description**

Mathematical and statistical functions for the Erlang distribution, which is commonly used as a special case of the Gamma distribution when the shape parameter is an integer.

**Details**

The Erlang distribution parameterised with shape, $\alpha$, and rate, $\beta$, is defined by the pdf,

$$f(x) = (\beta^\alpha)(x^{\alpha-1})(\exp(-x\beta))/((\alpha - 1)!$$

for $\alpha = 1, 2, 3, \ldots$ and $\beta > 0$.

The distribution is supported on the Positive Reals.
Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Erlang$new(shape = 1, rate = 1, scale = NULL, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>shape</td>
<td>numeric</td>
<td>shape parameter.</td>
</tr>
<tr>
<td>rate</td>
<td>numeric</td>
<td>inverse scale parameter.</td>
</tr>
<tr>
<td>scale</td>
<td>numeric</td>
<td>scale parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Erlang distribution is parameterised with shape and either rate or scale, all as positive numerics. These are related via,

\[
scale = 1/rate
\]

If scale is given then rate is ignored.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**

<table>
<thead>
<tr>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
</tr>
<tr>
<td>properties</td>
</tr>
<tr>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
</tr>
</tbody>
</table>
Statistical Methods

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")

Parameter Methods

- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")

Validation Methods

- liesInSupport(x, all = TRUE, bound = FALSE)
- liesInType(x, all = TRUE, bound = FALSE)

Representation Methods

- strprint(n = 2)
- print(n = 2)
- summary(full = T)
References


See Also

listDistributions for all available distributions.

Examples

Erlang$new(shape = 1, rate = 2)
Erlang$new(shape = 1, scale = 4)

# Default is shape = 1, rate = 1
x = Erlang$new(verbose = TRUE)

# Update parameters
# When any parameter is updated, all others are too!
x$setParameterValue(scale = 2)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()
summary(x)

<table>
<thead>
<tr>
<th>exkurtosisType</th>
<th>Kurtosis Type</th>
</tr>
</thead>
</table>

Description

Gets the type of (excess) kurtosis

Usage

exkurtosisType(kurtosis)
Arguments
kurtosis numeric.

Details
Kurtosis is a measure of the tailedness of a distribution. Distributions can be compared to the Normal distribution by whether their kurtosis is higher, lower or the same as that of the Normal distribution.

A distribution with a negative excess kurtosis is called 'platykurtic', a distribution with a positive excess kurtosis is called 'leptokurtic' and a distribution with an excess kurtosis equal to zero is called 'mesokurtic'.

Value
Returns one of 'platykurtic', 'mesokurtic' or 'leptokurtic'.

See Also
kurtosis, skewType

Examples
exkurtosisType(-1)
exkurtosisType(0)
exkurtosisType(1)

ExoticStatistics Exotic Statistical Methods for Distributions

Description
This decorator adds methods for more complex statistical methods including p-norms, survival and hazard functions and anti-derivatives.

Details
Decorator objects add functionality to the given Distribution object by copying methods in the decorator environment to the chosen Distribution environment. See the 'Added Methods' section below to find details of the methods that are added to the Distribution. Methods already present in the distribution are not overwritten by the decorator.

Use decorate to decorate a Distribution.

Methods in this decorator may use numerical approximations and therefore better results may be available from analytic computations.
Value
Returns a decorated R6 object inheriting from class SDistribution with the methods listed below added to the SDistribution methods.

Constructor
ExoticStatistics$new(distribution)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>distribution</td>
<td>distribution</td>
<td>Distribution to decorate.</td>
</tr>
</tbody>
</table>

Added Methods

<table>
<thead>
<tr>
<th>Method</th>
<th>Name</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>survival(x1, log = FALSE)</td>
<td>Survival function</td>
<td>survival</td>
</tr>
<tr>
<td>hazard(x1, log = FALSE)</td>
<td>Hazard function</td>
<td>hazard</td>
</tr>
<tr>
<td>cumHazard(x1, log = FALSE)</td>
<td>Cumulative hazard function</td>
<td>cumHazard</td>
</tr>
<tr>
<td>cdfAntiDeriv(lower = NULL, upper = NULL)</td>
<td>Anti-derivative of cdf</td>
<td>cdfAntiDeriv</td>
</tr>
<tr>
<td>survivalAntiDeriv(lower = NULL, upper = NULL)</td>
<td>Anti-derivative of survival function</td>
<td>survivalAntiDeriv</td>
</tr>
<tr>
<td>cdfPNorm(p = 2, lower = NULL, upper = NULL)</td>
<td>P-norm of cdf</td>
<td>cdfPNorm</td>
</tr>
<tr>
<td>pdfPNorm(p = 2, lower = NULL, upper = NULL)</td>
<td>P-norm of pdf</td>
<td>pdfPNorm</td>
</tr>
<tr>
<td>survivalPNorm(p = 2, lower = NULL, upper = NULL)</td>
<td>P-norm of survival function</td>
<td>survivalPNorm</td>
</tr>
</tbody>
</table>

See Also
decorate, listDecorators

Examples

```r
x = Exponential$new()
decorate(x, ExoticStatistics)
x$survival(1)
```

```r
x = Exponential$new(decorators = ExoticStatistics)
x$survival(4)
```
Description

Mathematical and statistical functions for the Exponential distribution, which is commonly used to model inter-arrival times in a Poisson process and has the memoryless property.

Details

The Exponential distribution parameterised with rate, \( \lambda \), is defined by the pdf,

\[
f(x) = \lambda e^{-x\lambda}
\]

for \( \lambda > 0 \).

The distribution is supported on the Positive Reals.

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

```
Exponential$new(rate = NULL, scale = NULL, decorators = NULL, verbose = FALSE)
```

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>rate</td>
<td>numeric</td>
<td>arrival rate.</td>
</tr>
<tr>
<td>scale</td>
<td>numeric</td>
<td>scale parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Exponential distribution is parameterised with `rate` or `scale` as positive numerics. These are related via,

\[
scale = 1/rate
\]

If `scale` is given then `rate` is ignored.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>------------</td>
<td>---------------------</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

### Public Methods

#### Accessor Methods
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

#### Statistical Methods
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")

#### Link
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType
Exponential

**Parameter Methods**
- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(..., lst = NULL, error = "warn")`

**Validation Methods**
- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

**Representation Methods**
- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

**References**

**See Also**
- `listDistributions` for all available distributions.

**Examples**
```r
Exponential$new(rate = 4)
Exponential$new(scale = 3)

x = Exponential$new(quiet = FALSE) # Default is rate = 1

# Update parameters
# When any parameter is updated, all others are too!
x$setParameterValue(scale = 2)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
```
$x$-variance()

summary(x)

---

Extract.VectorDistribution

*Extract one or more Distributions from a VectorDistribution*

---

**Description**

Once a VectorDistribution has been constructed, use `[]` to extract one or more Distributions from inside it.

**Usage**

```
Extract.VectorDistribution(vecdist, i)
```

```r
## S3 method for class 'VectorDistribution'
vecdist[i]
```

**Arguments**

- `vecdist`: VectorDistribution from which to extract Distributions.
- `i`: indices specifying distributions to extract.

---

**FDistribution**

*"F" Distribution Class*

---

**Description**

Mathematical and statistical functions for the 'F' distribution, which is commonly used in ANOVA testing and is the ratio of scaled Chi-Squared distributions.

**Details**

The 'F' distribution parameterised with two degrees of freedom parameters, $\mu, \nu$, is defined by the pdf,

$$f(x) = \frac{\Gamma((\mu + \nu)/2)/\Gamma(\mu/2)\Gamma(\nu/2))}{(\mu/\nu)^{\mu/2}x^{(\mu/2)-1}(1 + (\mu/\nu)x)^{-(\mu+\nu)/2}}$$

for $\mu, \nu > 0$.

The distribution is supported on the Positive Reals.

cf is omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.
Value

Returns an R6 object inheriting from class SDistribution.

Constructor

FDistribution$new(df1 = 1, df2 = 1, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>df1, df2</td>
<td>numeric</td>
<td>degrees of freedom.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The 'F' distribution is parameterised with df1 and df2 as positive numerics.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

Accessor Methods

<table>
<thead>
<tr>
<th>Link</th>
<th>Accessor Methods</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
<td>type</td>
</tr>
<tr>
<td>properties</td>
<td>properties</td>
</tr>
<tr>
<td>support</td>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
<td>symmetry</td>
</tr>
<tr>
<td>sup</td>
<td>sup</td>
</tr>
<tr>
<td>inf</td>
<td>inf</td>
</tr>
<tr>
<td>dmax</td>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
<td>kurtosisType</td>
</tr>
</tbody>
</table>
### Statistical Methods
- `pdf(x1, ..., log = FALSE, simplify = TRUE)`
- `cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)`
- `quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)`
- `rand(n, simplify = TRUE)`
- `mean()`
- `variance()`
- `stdev()`
- `prec()`
- `cor()`
- `skewness()`
- `kurtosis(excess = TRUE)`
- `entropy(base = 2)`
- `mgf(t)`
- `cf(t)`
- `pgf(z)`
- `median()`
- `iqr()`
- `mode(which = "all")`

### Parameter Methods
- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(..., lst = NULL, error = "warn")`

### Validation Methods
- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

### Representation Methods
- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`
References


See Also

listDistributions for all available distributions. Normal, ChiSquared and F Distribution Noncentral for the Normal, Chi-Squared and noncentral F distributions. CoreStatistics for numerical results.

Examples

```r
x <- Fdistribution$new(df1 = 1, df2 = 3)

# Update parameters
x$setParameterValue(df2 = 10)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)
```

F Distribution Noncentral

Noncentral F Distribution Class

Description

Mathematical and statistical functions for the Noncentral F distribution, which is commonly used in ANOVA testing and is the ratio of scaled Chi-Squared distributions.

Details

The Noncentral F distribution parameterised with two degrees of freedom parameters, $\mu, \nu$, and location, $\lambda$, is defined by the pdf,

$$f(x) = \sum_{r=0}^{\infty} \left( \frac{(\exp(-\lambda/2)(\lambda/2)^r)}{(B(\nu/2, \mu/2+r)r!))(\mu/\nu)^{\mu/2+r}(\nu/(\nu+x\mu))^{\nu/2+r}x^{\mu/2-1+r}} \right)$$

for $\mu, \nu > 0, \lambda \geq 0$. 
The distribution is supported on the Positive Reals.
skewness, kurtosis, entropy, mode, mgf and cf are omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.

Value
Returns an R6 object inheriting from class SDistribution.

Constructor
FDistributionNoncentral$new(df1 = 1, df2 = 1, location = 0, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>df1, df2</td>
<td>numeric</td>
<td>degrees of freedom.</td>
</tr>
<tr>
<td>location</td>
<td>numeric</td>
<td>location (ncp in rstats).</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details
The Noncentral F distribution is parameterised with df1 and df2 as positive numerics, location as non-negative numeric.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

<table>
<thead>
<tr>
<th>Accessor Methods</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
<td>type</td>
</tr>
<tr>
<td>properties</td>
<td>properties</td>
</tr>
<tr>
<td>support</td>
<td>support</td>
</tr>
</tbody>
</table>
symmetry
sup
inf
dmax
dmin
skewnessType
kurtosisType

Statistical Methods
pdf(x1, ..., log = FALSE, simplify = TRUE)
cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
rand(n, simplify = TRUE)
mean()
variance()
stdev()
prec()
cor()
skewness()
kurtosis(excess = TRUE)
entropy(base = 2)
mgf(t)
cf(t)
pgf(z)
median()
iqr()
mode(which = "all")

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
pn(n = 2)
Frechet

Frechet Distribution Class

Description

Mathematical and statistical functions for the Frechet distribution, which is commonly used as a special case of the Generalised Extreme Value distribution.

Author(s)

Jordan Deenichin

References


See Also

listDistributions for all available distributions. Normal, ChiSquared and FDistribution for the Normal, Chi-Squared and central F distributions. CoreStatistics for numerical results.

Examples

x <- FDistributionNoncentral$new(df1 = 1, df2 = 3, location = 2)

# Update parameters
x$setParameterValue(df2 = 10)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()
x$variance()

summary(x)
Details

The Frechet distribution parameterised with shape, $\alpha$, scale, $\beta$, and minimum, $\gamma$, is defined by the pdf, 

$$f(x) = \left(\frac{\alpha}{\beta}\right) \left(\frac{x - \gamma}{\beta}\right)^{-1-\alpha} \exp\left(-\frac{x - \gamma}{\beta}\right)^{-\alpha}$$

for $\alpha, \beta \in R^+$ and $\gamma \in R$.

The distribution is supported on $x > \gamma$.

$mgf$ and $cf$ are omitted as no closed form analytic expression could be found, decorate with $CoreStatistics$ for numerical results.

Also known as the Inverse Weibull distribution.

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Frechet$new(shape = 1, scale = 1, minimum = 0, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>shape</td>
<td>numeric</td>
<td>shape parameter.</td>
</tr>
<tr>
<td>scale</td>
<td>numeric</td>
<td>scale parameter.</td>
</tr>
<tr>
<td>minimum</td>
<td>numeric</td>
<td>location parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Frechet distribution is parameterised with shape, scale as positive numerics and minimum as a numeric.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods
Frechet

**Accessor Methods**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")

**Parameter Methods**
- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")

**Validation Methods**
liesInSupport(x, all = TRUE, bound = FALSE)  \(\text{liesInSupport}\)
liesInType(x, all = TRUE, bound = FALSE)  \(\text{liesInType}\)

**Representation Methods**

strprint(n = 2)  \(\text{strprint}\)
print(n = 2)  \(\text{print}\)
summary(full = T)  \(\text{summary.Distribution}\)

References


See Also

listDistributions for all available distributions. Gumbel and Weibull for other special cases of the generalized extreme value distribution. CoreStatistics for numerical results.

Examples

```r
x = Frechet$new(shape = 2, scale = 3, minimum = 6)

# Update parameters
x$setParameterValue(shape = 3)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)
```
FunctionImputation

Imputed Pdf/Cdf/Quantile/Rand Functions

Description

This decorator imputes missing pdf/cdf/quantile/rand methods from R6 Distributions by using strategies dependent on which methods are already present in the distribution.

Details

Decorator objects add functionality to the given Distribution object by copying methods in the decorator environment to the chosen Distribution environment. See the ‘Added Methods’ section below to find details of the methods that are added to the Distribution. Methods already present in the distribution are not overwritten by the decorator.

Use decorate to decorate a Distribution.

All methods in this decorator use numerical approximations and therefore better results may be available from analytic computations.

Value

Returns a decorated R6 object inheriting from class SDistribution with d/p/q/r numerically imputed if previously missing.

Constructor

FunctionImputation$new(distribution)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>distribution</td>
<td>distribution</td>
<td>Distribution to decorate.</td>
</tr>
</tbody>
</table>

Added Methods

<table>
<thead>
<tr>
<th>Method</th>
<th>Name</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>pdf(x1, ..., log = FALSE, simplify = TRUE)</td>
<td>Density/mass function</td>
<td>pdf</td>
</tr>
<tr>
<td>cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)</td>
<td>Distribution function</td>
<td>cdf</td>
</tr>
<tr>
<td>quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)</td>
<td>Quantile function</td>
<td>quantile.Distribution</td>
</tr>
<tr>
<td>rand(n, simplify = TRUE)</td>
<td>Simulation function</td>
<td>rand</td>
</tr>
</tbody>
</table>
See Also
decorate, listDecorators

Examples

```r
x = Distribution$new("Test", pdf = function(x) 1/(4-1),
support = set6::Interval$new(1,4),
type = set6::Reals$new())
decorate(x, FunctionImputation)
x$pdf(0:5)
x$cdf(0:5)
```

Gamma

Gamma Distribution Class

Description

Mathematical and statistical functions for the Gamma distribution, which is commonly used as the prior in Bayesian modelling, the convolution of exponential distributions, and to model waiting times.

Details

The Gamma distribution parameterised with shape, \( \alpha \), and rate, \( \beta \), is defined by the pdf,

\[
f(x) = \frac{\beta^\alpha}{\Gamma(\alpha)} x^{\alpha-1} \exp(-x \beta)
\]

for \( \alpha, \beta > 0 \).

The distribution is supported on the Positive Reals.

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Gamma$new(shape = 1, rate = 1, scale = NULL, mean = NULL, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>shape</td>
<td>numeric</td>
<td>shape parameter.</td>
</tr>
<tr>
<td>rate</td>
<td>numeric</td>
<td>inverse scale parameter.</td>
</tr>
<tr>
<td>scale</td>
<td>numeric</td>
<td>scale parameter.</td>
</tr>
<tr>
<td>mean</td>
<td>numeric</td>
<td>alternate scale parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>
Constructor Details

The Gamma distribution is parameterised with shape and either rate, scale or mean, all as positive numerics. These are related via,

\[ scale = 1/rate \]
\[ mean = shape/rate \]

If mean is given then rate and scale are ignored. If scale is given then rate is ignored.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Link**

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()

**Link**

- pdf
- cdf
- quantile.Distribution
- rand
- mean.Distribution
- variance
**Gamma**

stddev()  
prec()  
kor()  
skewness()  
kurtosis(excess = TRUE)  
entropy(base = 2)  
mgf(t)  
cf(t)  
pgf(z)  
median()  
iqr()  
mode(which = "all")

**Parameter Methods**

```
parameters(id)
getAddressValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")
```

**Validation Methods**

```
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)
```

**Representation Methods**

```
strprint(n = 2)
print(n = 2)
support(full = T)
```

**References**


**See Also**

`listDistributions` for all available distributions.

**Examples**

```
Gamma$new(shape = 1, rate = 2)
Gamma$new(shape = 1, scale = 4)
```
Gamma$new(shape = 1, mean = 0.5)

# Default is shape = 1, rate = 1
x = Gamma$new(verbos = TRUE)

# Update parameters
# When any parameter is updated, all others are too!
x$setParameterValue(scale = 2)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()
summary(x)

---

**generalPNorm**

**Generalised P-Norm**

**Description**

Calculate the p-norm of any function between given limits.

**Usage**

generalPNorm(fun, p, lower, upper)

**Arguments**

- **fun**: function to calculate the p-norm of.
- **p**: the pth norm to calculate
- **lower**: lower bound for the integral
- **upper**: upper bound for the integral

**Details**

The p-norm of a function $f$ is given by,

$$\left( \int_S |f|^p d\mu \right)^{1/p}$$

where $S$ is the function support.

The p-norm is calculated numerically using the integrate function and therefore results are approximate only.
Value

Returns a numeric value for the p norm of a function evaluated between given limits.

Examples

generalPNorm(Exponential$new()$pdf, 2, 0, 10)

Description

A generalised expectation function for distributions, for arithmetic mean and more complex numeric calculations.

Usage

genExp(object, trafo = NULL)

Arguments

object

Distribution.

trafo

transformation for expectation calculation, see details.

Details

The expectation of a probability distribution can be numerically calculated in a variety of different ways, some more efficient than others depending on what is available, this function first checks which analytic methods are present before selecting a numeric strategy.

If trafo = NULL, then the arithmetic mean is calculated, i.e. the approximation to $E[X]$. Any transformation must be given as a function, for example trafo = function(x) x^2 (which is the second moment).

Can only be used after decorating with CoreStatistics.

Value

The given expectation as a numeric, otherwise NULL.

R6 Usage

$genExp(trafo = NULL)

See Also

mean, CoreStatistics and decorate.
**Geometric Distribution Class**

**Description**
Mathematical and statistical functions for the Geometric distribution, which is commonly used to model the number of trials (or number of failures) before the first success.

**Details**
The Geometric distribution parameterised with probability of success, $p$, is defined by the pmf,

$$f(x) = (1 - p)^{k-1}p$$

for $p \in [0, 1]$.

The distribution is supported on the Naturals (zero is included if modelling number of failures before success).

The Geometric distribution is used to either refer to modelling the number of trials or number of failures before the first success.

**Value**
Returns an R6 object inheriting from class SDistribution.

**Constructor**
Geometric$new(prob = 0.5, qprob = NULL, trials = FALSE, decorators = NULL, verbose = FALSE)

**Constructor Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>prob</td>
<td>numeric</td>
<td>probability of success.</td>
</tr>
<tr>
<td>qprob</td>
<td>numeric</td>
<td>probability of failure.</td>
</tr>
<tr>
<td>trials</td>
<td>logical</td>
<td>number of trials or failures, see details.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

**Constructor Details**
The Geometric distribution is parameterised with $\text{prob}$ or $\text{qprob}$ as a number between 0 and 1. These are related via,

$$\text{qprob} = 1 - \text{prob}$$

If $\text{qprob}$ is given then $\text{prob}$ is ignored.
The logical parameter trials determines which Geometric distribution is constructed and cannot be changed after construction. If trials is TRUE then the Geometric distribution that models the number of trials, $x$, before the first success is constructed. Otherwise the Geometric distribution calculates the probability of $y$ failures before the first success. Mathematically these are related by $Y = X - 1$.

**Public Variables**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

**Public Methods**

**Accessor Methods**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**
- pdf
- cdf
- quantile
- rand
- mean
- variance
- stdev
- prec
- cor
- skewness
- kurtosis

**Link**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType
- pdf
- cdf
- quantile
- rand
- mean
- variance
- stdev
- prec
- cor
- skewness
- kurtosis
### Geometric

<table>
<thead>
<tr>
<th>Function</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>entropy(base = 2)</td>
<td>Geometric entropy (base = 2)</td>
</tr>
<tr>
<td>mgf(t)</td>
<td>Moment generating function (mgf)</td>
</tr>
<tr>
<td>cf(t)</td>
<td>Cumulant function (cf)</td>
</tr>
<tr>
<td>pgf(z)</td>
<td>Probability generating function (pgf)</td>
</tr>
<tr>
<td>median()</td>
<td>Median of the distribution</td>
</tr>
<tr>
<td>iqr()</td>
<td>Interquartile range (IQR)</td>
</tr>
<tr>
<td>mode(which = &quot;all&quot;)</td>
<td>Mode of the distribution (all modes)</td>
</tr>
</tbody>
</table>

#### Parameter Methods

- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(..., lst = NULL, error = "warn")`

#### Validation Methods

- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

#### Representation Methods

- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

### References


### See Also

- `listDistributions` for all available distributions.

### Examples

```r
# Different parameterisations
Geometric$new(prob = 0.2)
Geometric$new(qprob = 0.7)

# Different forms of the distribution
Geometric$new(trials = TRUE)  # Number of trials before first success
Geometric$new(trials = FALSE) # Number of failures before first success
```
# Use description to see which form is used
Geometric$new(trials = TRUE)$description
Geometric$new(trials = FALSE)$description

# Default is prob = 0.5 and number of failures before first success
x <- Geometric$new()

# Update parameters
# When any parameter is updated, all others are too!
x$setParameterValue(qprob = 0.2)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)

---

getParameterSupport  
**Parameter Support Accessor**

### Description

Returns the support of the given parameter.

### Usage

`getParameterSupport(object, id, error = "warn")`

### Arguments

- `object`  
  Distribution or ParameterSet.

- `id`  
  character, id of the parameter to return.

- `error`  
  character, value to pass to `stopwarn`.

### Details

Returns NULL and warning if the given parameter is not in the Distribution, otherwise returns the support of the given parameter as a `set6::Set` object.

`stopwarn` either breaks the code with an error if "error" is given or returns NULL with warning otherwise.
**getParameterValue**

**Value**
An R6 object of class inheriting from `set6::Set`

**R6 Usage**
```r
$getParameterSupport(id, error = "warn")
```

**See Also**
`parameters`

---

**get Parameter Value**  
**Parameter Value Accessor**

**Description**
Returns the value of the given parameter.

**Usage**
```r
getParameterValue(object, id, error = "warn")
```

**Arguments**
- **object**: Distribution or ParameterSet.
- **id**: character, id of the parameter to return.
- **error**: character, value to pass to `stopwarn`.

**Details**
Returns NULL and warning if the given parameter is not in the Distribution, otherwise returns the value of the given parameter.

`stopwarn` either breaks the code with an error if "error" is given or returns NULL with warning otherwise.

**Value**
The current value of a given parameter as a numeric.

**R6 Usage**
```r
$getParameterValue(id, error = "warn")
```

**See Also**
`parameters` and `setParameterValue`
Description

Mathematical and statistical functions for the Gompertz distribution, which is commonly used in survival analysis particularly to model adult mortality rates.

Details

The Gompertz distribution parameterised with shape, $\alpha$, and scale, $\beta$, is defined by the pdf,

$$f(x) = \alpha \beta \exp(x \beta) \exp(\alpha) \exp(-\exp(x \beta) \alpha)$$

for $\alpha, \beta > 0$.

The distribution is supported on the Non-Negative Reals.

mean, var, mgf, cf, entropy, skewness and kurtosis are omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.

Unfortunately the Gompertz distribution is quite complex to deal with and as such no closed form expressions exist for its mathematical and statistical properties.

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Gompertz$new(shape = 1, scale = 1, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>shape</td>
<td>numeric</td>
<td>positive shape parameter.</td>
</tr>
<tr>
<td>scale</td>
<td>numeric</td>
<td>positive scale parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Gompertz distribution is parameterised with shape and scale as positive numerics.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
</table>
name | Name of distribution.
short_name | Id of distribution.
description | Brief description of distribution.
package | The package d/p/q/r are implemented in.

Public Methods

**Accessor Methods**

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")

**Link**

- decorators
decorators
- traits
traits
- valueSupport
valueSupport
- variateForm
variateForm
type
type
- properties
properties
- support
support
- symmetry
symmetry
- sup
sup
- inf
inf
dmax
dmin
- skewnessType
skewnessType
- kurtosisType
kurtosisType

- pdf
df
- quantile.Distribution
quantile.Distribution
- rand
rand
- mean.Distribution
mean.Distribution
- variance
variance
- stdev
stdev
- prec
prec
- cor
cor
- skewness
skewness
- kurtosis
kurtosis
- entropy
entropy
- mgf
mgf
- cf
cf
- pgf
pgf
- median.Distribution
median.Distribution
- iqr
iqr
- mode
mode
Parameter Methods

- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")

Validation Methods

- liesInSupport(x, all = TRUE, bound = FALSE)
- liesInType(x, all = TRUE, bound = FALSE)

Representation Methods

- strprint(n = 2)
- print(n = 2)
- summary(full = T)

References


See Also

- listDistributions for all available distributions. CoreStatistics for numerical results.

Examples

```r
x <- Gompertz$new(shape = 2, scale = 3)

# Update parameters
x$setParameterValue(scale = 1)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

summary(x)
```
Description

Mathematical and statistical functions for the Gumbel distribution, which is commonly used to model the maximum (or minimum) of a number of samples of different distributions, and is a special case of the Generalised Extreme Value distribution.

Details

The Gumbel distribution parameterised with location, \( \mu \), and scale, \( \beta \), is defined by the pdf,

\[
f(x) = \frac{\exp(-z + \exp(-z))}{\beta}
\]

for \( z = (x - \mu)/\beta, \mu \in \mathbb{R} \) and \( \beta > 0 \).

The distribution is supported on the Reals.

Apery’s Constant to 16 significant figures is used in the skewness calculation. The \texttt{gammaz} function from the \textit{pracma} package is used in the \textit{cf} to allow complex inputs.

Value

Returns an \texttt{R6} object inheriting from class \texttt{SDistribution}.

Constructor

\texttt{Gumbel$new(location = 0, scale = 1, decorators = NULL, verbose = FALSE)"

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>location</td>
<td>numeric</td>
<td>location parameter.</td>
</tr>
<tr>
<td>scale</td>
<td>numeric</td>
<td>scale parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Gumbel distribution is parameterised with location as a numeric and scale as a positive numeric.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
</table>
name: Name of distribution.
short_name: Id of distribution.
description: Brief description of distribution.
package: The package d/p/q/r are implemented in.

Public Methods

**Accessor Methods**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")

**Link**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType
- pdf
- cdf
- quantile.Distribution
- rand
- mean.Distribution
- variance
- stdev
- prec
- cor
- skewness
- kurtosis
- entropy
- mgf
- cf
- pgf
- median.Distribution
- iqr
- mode
Parameter Methods
- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(..., lst = NULL, error = "warn")`

Validation Methods
- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

Representation Methods
- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

References

See Also
- `listDistributions` for all available distributions. Frechet and Weibull for other special cases of the generalized extreme value distribution. `gammaz` for the references for the gamma function with complex inputs.

Examples
```R
x = Gumbel$new(location = 2, scale = 5)

# Update parameters
x$setParameterValue(scale = 3)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()
```
### Description

The hazard function of a probability distribution is the risk of instantaneous event at a point x.

### Usage

```
hazard(object, x1, log = FALSE)
```

### Arguments

- **object** Distribution.
- **x1** Point to evaluate the hazard function at.
- **log** logical, if TRUE then the (natural) logarithm of the hazard function is returned.

### Details

The hazard function is defined analytically by

\[
h_X(x) = \frac{f_X}{S_X}
\]

where X is the distribution, \( S_X \) is the survival function and \( f_X \) is the pdf.

Can only be used after decorating with `ExoticStatistics`.

### Value

Hazard function as a numeric, natural logarithm returned if `log` is TRUE.

### R6 Usage

```
$\text{hazard}(x1, \text{log} = \text{FALSE})
```

### See Also

`ExoticStatistics` and `decorate`
huberize  

Description

S3 functionality to huberize an R6 distribution.

Usage

huberize(x, lower, upper)

Arguments

x  
distribution to huberize.
lower  
lower limit for huberization.
upper  
upper limit for huberization.

See Also

HuberizedDistribution

HuberizedDistribution  

Distribution Huberization Wrapper

Description

A wrapper for huberizing any probability distribution at given limits.

Details

Huberizes a distribution at lower and upper limits, using the formula

\[ f_H(x) = \begin{cases} 
  F(x), & \text{if } x \leq \text{lower} \\
  f(x), & \text{if lower} < x < \text{upper} \\
  F(x), & \text{if } x \geq \text{upper} 
\end{cases} \]

where \( f_H \) is the pdf of the truncated distribution \( H = \text{Huberize}(X, \text{lower, upper}) \) and \( f_X/F_X \) is the pdf/cdf of the original distribution.

If lower or upper are NULL they are taken to be \( self\text{inf} \) and \( self\text{sup} \) respectively.

The pdf and cdf of the distribution are required for this wrapper, if unavailable decorate with FunctionImputation first.

Value

Returns an R6 object of class HuberizedDistribution.
Constructor

HuberizedDistribution$new(distribution, lower = NULL, upper = NULL)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>distribution</td>
<td>distribution</td>
<td>Distribution to huberize.</td>
</tr>
<tr>
<td>lower</td>
<td>numeric</td>
<td>Lower limit for huberization.</td>
</tr>
<tr>
<td>upper</td>
<td>numeric</td>
<td>Upper limit for huberization.</td>
</tr>
</tbody>
</table>

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

Accessor Methods

wrappedModels(model = NULL)
decorators
traits
valueSupport
variateForm
type
properties
support
symmetry
inf
dmax
dmin
skewnessType
kurtosisType

Link
wrappedModels
decorators
traits
valueSupport
variateForm
type
properties
support
symmetry
inf
dmax
dmin
skewnessType
kurtosisType

d/p/q/r Methods

pdf(x1, ..., log = FALSE, simplify = TRUE)
cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
rand(n, simplify = TRUE)

**Statistical Methods**
prec()
stdev()
median()
iqr()
cor()

**Parameter Methods**
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

**Validation Methods**
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

**Representation Methods**
strprint(n = 2)
print(n = 2)
summary(full = T)

See Also

listWrappers, FunctionImputation, huberize

Examples

```r
hubBin <- HuberizedDistribution$new(
  Binomial$new(prob = 0.5, size = 10),
  lower = 2, upper = 4)
hubBin$getParameterValue("prob")
hubBin$pdf(2)
```
Hypergeometric

Hypergeometric Distribution Class

Description

Mathematical and statistical functions for the Hypergeometric distribution, which is commonly used to model the number of successes out of a population containing a known number of possible successes, for example the number of red balls from an urn or red, blue and yellow balls.

Details

The Hypergeometric distribution parameterised with population size, $N$, number of possible successes, $K$, and number of draws from the distribution, $n$, is defined by the pmf,

$$f(x) = \frac{C(K, x)C(N - K, n - x)}{C(N, n)}$$

for $N = \{0, 1, 2, \ldots\}$, $n, K = \{0, 1, 2, \ldots, N\}$ and $C(a, b)$ is the combination (or binomial coefficient) function.

The distribution is supported on $\{\max(0, n + K - N), \ldots, \min(n, K)\}$.

$mgf$ and $cf$ are omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Hypergeometric$new(size = 10, successes = 5, failures = NULL, draws = 2, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>size</td>
<td>numeric</td>
<td>population size.</td>
</tr>
<tr>
<td>successes</td>
<td>numeric</td>
<td>number of population successes.</td>
</tr>
<tr>
<td>failures</td>
<td>numeric</td>
<td>number of population failures.</td>
</tr>
<tr>
<td>draws</td>
<td>numeric</td>
<td>number of draws.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>
Hypergeometric

Constructor Details

The Hypergeometric distribution is parameterised with size and draws as positive whole numbers, and either successes or failures as positive whole numbers. These are related via,

\[
\text{failures} = \text{size} - \text{successes}
\]

If failures is given then successes is ignored.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

Accessor Methods

<table>
<thead>
<tr>
<th>Method</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
<td>type</td>
</tr>
<tr>
<td>properties</td>
<td>properties</td>
</tr>
<tr>
<td>support</td>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
<td>symmetry</td>
</tr>
<tr>
<td>sup</td>
<td>sup</td>
</tr>
<tr>
<td>inf</td>
<td>inf</td>
</tr>
<tr>
<td>dmax</td>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
<td>kurtosisType</td>
</tr>
</tbody>
</table>

Statistical Methods

<table>
<thead>
<tr>
<th>Function</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>pdf(x1, ..., log = FALSE, simplify = TRUE)</td>
<td>pdf</td>
</tr>
<tr>
<td>cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)</td>
<td>cdf</td>
</tr>
<tr>
<td>quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)</td>
<td>quantile.Distribution</td>
</tr>
<tr>
<td>rand(n, simplify = TRUE)</td>
<td>rand</td>
</tr>
<tr>
<td>mean()</td>
<td>mean.Distribution</td>
</tr>
<tr>
<td>variance()</td>
<td>variance</td>
</tr>
<tr>
<td>stdev()</td>
<td>stdev</td>
</tr>
<tr>
<td>prec()</td>
<td>prec</td>
</tr>
<tr>
<td>cor()</td>
<td>cor</td>
</tr>
</tbody>
</table>
### Hypergeometric

- `skewness()`
- `kurtosis(excess = TRUE)`
- `entropy(base = 2)`
- `mgf(t)`
- `cf(t)`
- `pgf(z)`
- `median()`
- `iqr()`
- `mode(which = "all")`

**Parameter Methods**

- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(\ldots, lst = NULL, error = "warn")`

**Validation Methods**

- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

**Representation Methods**

- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

---

**References**


**See Also**

- `listDistributions` for all available distributions. `CoreStatistics` for numerical results.

**Examples**

```r
Hypergeometric$new(size = 10, successes = 7, draws = 5)
Hypergeometric$new(size = 10, failures = 3, draws = 5)
# Default is size = 50, successes = 5, draws = 10
x = Hypergeometric$new(verbose = TRUE)
```
# Update parameters
# When any parameter is updated, all others are too!
x$setParameterValue(failures = 10)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)

---

**inf**

**Infimum Accessor**

**Description**

Returns the distribution infimum as the infimum of the support.

**Usage**

`inf(object)`

**Arguments**

- `object` Distribution.

**Value**

Infimum as a numeric.

**R6 Usage**

`$inf`

**See Also**

- `support, dmax, dmin, sup`
InverseGamma

Inverse Gamma Distribution Class

Description
Mathematical and statistical functions for the Inverse Gamma distribution, which is commonly used in Bayesian statistics as the posterior distribution from the unknown variance in a Normal distribution.

Details
The Inverse Gamma distribution parameterised with shape, $\alpha$, and scale, $\beta$, is defined by the pdf,

$$f(x) = \frac{(\beta^\alpha)}{\Gamma(\alpha)}x^{-\alpha-1}exp(-\beta/x)$$

for $\alpha, \beta > 0$, where $\Gamma$ is the gamma function.
The distribution is supported on the Positive Reals.
cf is omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.
The distribution is implemented by interfacing the extraDistr package.

Value
Returns an R6 object inheriting from class SDistribution.

Constructor
InverseGamma$new(shape = 1, scale = 1, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>shape</td>
<td>numeric</td>
<td>shape parameter.</td>
</tr>
<tr>
<td>scale</td>
<td>numeric</td>
<td>scale parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details
The Inverse Gamma distribution is parameterised with shape and scale as positive numerics.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
</table>
**name**  
Name of distribution.

**short_name**  
Id of distribution.

**description**  
Brief description of distribution.

**package**  
The package d/p/q/r are implemented in.

### Public Methods

#### Accessor Methods

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

#### Statistical Methods

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")

### Link

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType
- pdf
- cdf
- quantile.Distribution
- rand
- mean.Distribution
- variance
- stdev
- prec
- cor
- skewness
- kurtosis
- entropy
- mgf
- cf
- pgf
- median.Distribution
- iqr
- mode
InverseGamma

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

References

See Also
listDistributions for all available distributions. InvGamma for the d/p/q/r implementation. CoreStatistics for numerical results.

Examples
x = InverseGamma$new(shape = 1, scale = 4)

# Update parameters
# When any parameter is updated, all others are too!
x$setParameterValue(scale = 2)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()
**iqr**  
*Distribution Interquartile Range*

**Description**
Interquartile range of a distribution

**Usage**
iqr(object)

**Arguments**
- **object** Distribution.

**Details**
The interquartile range of a distribution is defined by

\[
iqr_X = q(0.75) - q(0.25)
\]

where \(q\) is the quantile, or inverse distribution function.

Returns error if the quantile function is missing.

**Value**
Interquartile range of distribution as a numeric.

**R6 Usage**
$\text{iqr}()$
**isCdf**

**Test the Distribution Cdf Exist?**

**Description**

Returns whether or not the distribution has a defined expression for the Cdf.

**Value**

Returns TRUE if an expression for the Cdf is defined for the distribution, FALSE otherwise.

**R6 Usage**

$\text{isCdf}$

**See Also**

`isPdf, isQuantile, isRand`

---

**isPdf**

**Test the Distribution Pdf Exist?**

**Description**

Returns whether or not the distribution has a defined expression for the pdf.

**Value**

Returns TRUE if an expression for the pdf is defined for the distribution, FALSE otherwise.

**R6 Usage**

$\text{isPdf}$

**See Also**

`isCdf, isQuantile, isRand`
isQuantile  

Test the Distribution Quantile Exist?

Description
Returns whether or not the distribution has a defined expression for the Quantile.

Value
Returns TRUE if an expression for the Quantile is defined for the distribution, FALSE otherwise.

R6 Usage
$\text{isQuantile}

See Also
\text{isPdf, isCdf, isRand}

isRand 

Test the Distribution Rand Exist?

Description
Returns whether or not the distribution has a defined expression for the Rand.

Value
Returns TRUE if an expression for the Rand is defined for the distribution, FALSE otherwise.

R6 Usage
$\text{isRand}

See Also
\text{isPdf, isCdf, isQuantile}
## Kernel

### Abstract Kernel Class

#### Description

Abstract class that cannot be constructed directly. See listKernels for a list of implemented kernels.

#### Value

Returns error. Abstract classes cannot be constructed directly.

#### Public Methods

##### Accessor Methods

<table>
<thead>
<tr>
<th>Link</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
<td>type</td>
</tr>
<tr>
<td>properties</td>
<td>properties</td>
</tr>
<tr>
<td>support</td>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
<td>symmetry</td>
</tr>
<tr>
<td>sup</td>
<td>sup</td>
</tr>
<tr>
<td>inf</td>
<td>inf</td>
</tr>
<tr>
<td>dmax</td>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
<td>kurtosisType</td>
</tr>
</tbody>
</table>

##### d/p/q/r Methods

<table>
<thead>
<tr>
<th>Link</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>pdf(x1, ..., log = FALSE, simplify = TRUE)</td>
<td>pdf</td>
</tr>
<tr>
<td>cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)</td>
<td>cdf</td>
</tr>
<tr>
<td>quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)</td>
<td>quantile.Distribution</td>
</tr>
<tr>
<td>rand(n, simplify = TRUE)</td>
<td>rand</td>
</tr>
</tbody>
</table>

##### Statistical Methods

<table>
<thead>
<tr>
<th>Link</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>squared2Norm()</td>
<td>squared2Norm</td>
</tr>
<tr>
<td>prec()</td>
<td>prec</td>
</tr>
<tr>
<td>stdev()</td>
<td>stdev</td>
</tr>
<tr>
<td>mode(which = &quot;all&quot;)</td>
<td>mode</td>
</tr>
<tr>
<td>mean()</td>
<td>mean.Distribution</td>
</tr>
<tr>
<td>median()</td>
<td>median.Distribution</td>
</tr>
</tbody>
</table>
### iqr()

- **correlation()**

### Parameter Methods

- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(..., lst = NULL, error = "warn")`

### Validation Methods

- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

### Representation Methods

- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

### Active Bindings

<table>
<thead>
<tr>
<th>Active Binding</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>isPdf</td>
<td>isPdf</td>
</tr>
<tr>
<td>isCdf</td>
<td>isCdf</td>
</tr>
<tr>
<td>isQuantile</td>
<td>isQuantile</td>
</tr>
<tr>
<td>isRand</td>
<td>isRand</td>
</tr>
</tbody>
</table>

### Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>
**kthmoment**

See Also

listKernels

<table>
<thead>
<tr>
<th>kthmoment</th>
<th>Kth Moment</th>
</tr>
</thead>
</table>

**Description**

Kth standardised or central moment of a distribution

**Usage**

kthmoment(object, k, type = "central")

**Arguments**

- **object**: Distribution.
- **k**: the kth moment to calculate
- **type**: one of 'central', 'standard' or 'raw', abbreviations allowed

**Details**

The kth central moment of a distribution is defined by

\[ CM(k)_X = E_X[(x - \mu)^k] \]

The kth standardised moment of a distribution is defined by

\[ SM(k)_X = \frac{CM(k)}{\sigma^k} \]

The kth raw moment of a distribution is defined by

\[ RM(k)_X = E_X[x^k] \]

where \( E_X \) is the expectation of distribution \( X \), \( \mu \) is the mean of the distribution and \( \sigma \) is the standard deviation of the distribution.

Abbreviations for the type are allowed but if an unfamiliar input is given then the central moment is computed.

Can only be used after decorating with CoreStatistics.

**Value**

If univariate, the given k-moment as a numeric, otherwise NULL.

**R6 Usage**

$skthmoment(k, type = "central")$

**See Also**

CoreStatistics and decorate
kurtosis

Distribution Kurtosis

Description

Kurtosis of a distribution

Usage

kurtosis(object, excess = TRUE)

Arguments

object Distribution.
excess logical, if TRUE (default) excess Kurtosis returned

Details

The kurtosis of a distribution is defined by the fourth standardised moment of the distribution,

\[ k_X = E_X \left( \frac{x - \mu}{\sigma} \right)^4 \]

where \( E_X \) is the expectation of distribution X, \( \mu \) is the mean of the distribution and \( \sigma \) is the standard deviation of the distribution. Excess Kurtosis is Kurtosis - 3.

If an analytic expression isn’t available, returns error. To impute a numerical expression, use the CoreStatistics decorator.

Value

Kurtosis as a numeric.

R6 Usage

$skurtosis(excess = TRUE)

See Also

CoreStatistics and decorate
kurtosisType

**Type of Kurtosis Accessor**

**Description**

Returns the type of kurtosis (in relation to Normal distribution)

**Usage**

kurtosisType(object)

**Arguments**

object Distribution.

**Value**

If the distribution kurtosis is present in properties, returns one of "platykurtic"/"mesokurtic"/"leptokurtic", otherwise returns NULL.

**R6 Usage**

SkurtosisType

**See Also**

kurtosis, properties and skewnessType

---

Laplace

**Laplace Distribution Class**

**Description**

Mathematical and statistical functions for the Laplace distribution, which is commonly used in signal processing and finance.

**Details**

The Laplace distribution parameterised with mean, $\mu$, and scale, $\beta$, is defined by the pdf,

$$f(x) = \frac{1}{2\beta} \exp(-|x - \mu|/\beta)$$

for $\mu \epsilon \mathbb{R}$ and $\beta > 0$.

The distribution is supported on the Reals.
Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Laplace$new(mean = 0, scale = 1, var = NULL, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>mean</td>
<td>numeric</td>
<td>location parameter.</td>
</tr>
<tr>
<td>scale</td>
<td>numeric</td>
<td>scale parameter.</td>
</tr>
<tr>
<td>var</td>
<td>numeric</td>
<td>alternate scale parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Laplace distribution is parameterised with mean as a numeric and either scale or var as positive numerics. These are related via,

\[ var = 2 \times scale^2 \]

If var is given then scale is ignored.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
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<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
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</tbody>
</table>

Public Methods

Accessor Methods

<table>
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<tr>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
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</tr>
<tr>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
</tr>
<tr>
<td>properties</td>
</tr>
<tr>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
</tr>
</tbody>
</table>
sup  inf  dmax  dmin  skewnessType  kurtosisType

**Statistical Methods**
- `pdf(x1, ..., log = FALSE, simplify = TRUE)`
- `cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)`
- `quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)`
- `rand(n, simplify = TRUE)`
- `mean()`
- `variance()`
- `stdev()`
- `prec()`
- `cor()`
- `skewness()`
- `kurtosis(excess = TRUE)`
- `entropy(base = 2)`
- `mgf(t)`
- `cf(t)`
- `pgf(z)`
- `median()`
- `iqr()`
- `mode(which = "all")`

**Parameter Methods**
- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(..., lst = NULL, error = "warn")`

**Validation Methods**
- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

**Representation Methods**
- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

---

**Link**
- `pdf`
- `cdf`
- `quantile.Distribution`
- `rand`
- `mean.Distribution`
- `variance`
- `stdev`
- `prec`
- `cor`
- `skewness`
- `kurtosis`
- `entropy`
- `mgf`
- `cf`
- `pgf`
- `median.Distribution`
- `iqr`
- `mode`

- `parameters`
- `getParameterValue`
- `setParameterValue`

- `liesInSupport`
- `liesInType`

- `strprint`
- `print`
- `summary.Distribution`
References


See Also

listDistributions for all available distributions.

Examples

Laplace$new(scale = 2)
Laplace$new(var = 4)

x = Laplace$new(verbose = TRUE) # Default is mean = 0, scale = 1

# Update parameters
# When any parameter is updated, all others are too!
x$setParameterValue(var = 2)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)

liesInSupport

Test if Data Lies in Distribution Support

Description

Tests if the given data lies in the support of the Distribution, either tests if all data lies in the support or any of it.

Usage

liesInSupport(object, x, all = TRUE, bound = FALSE)
liesInType

Arguments

object Distribution.
x vector of numerics to test.
all logical, see details.
bound logical, if FALSE (default) uses dmin/dmax otherwise inf/sup.

Details

If all is TRUE (default) returns TRUE only if every element in x lies in the support. If all is FALSE then returns a vector of logicals for each corresponding element in the vector x.

Value

Either a vector of logicals if all is FALSE otherwise returns TRUE if every element lies in the distribution support or FALSE otherwise.

R6 Usage

$\text{liesInSupport}(x, \text{all} = \text{TRUE}, \text{bound} = \text{FALSE})$

See Also

liesInType

---

liesInType Test if Data Lies in Distribution Type

Description

Tests if the given data lies in the type of the Distribution, either tests if all data lies in the type or any of it.

Usage

liesInType(object, x, all = TRUE, bound = FALSE)

Arguments

object Distribution.
x vector of numerics to test.
all logical, see details.
bound logical, if FALSE (default) uses dmin/dmax otherwise inf/sup.

Details

If all is TRUE (default) returns TRUE only if every element in x lies in the type. If all is FALSE then returns a vector of logicals for each corresponding element in the vector x.
Value
Either a vector of logicals if all is FALSE otherwise returns TRUE if every element lies in the
distribution type or FALSE otherwise.

R6 Usage
$\text{liesInType}(x, \text{all} = \text{TRUE}, \text{bound} = \text{FALSE})$

See Also
\text{liesInSupport}

Description
One of six plots can be selected to be superimposed in the plotting window, including: pdf, cdf,
quantile, survival, hazard and cumulative hazard.

Usage
## S3 method for class 'Distribution'
lines(x, fun, npoints = 3000, ...)

Arguments
x distr6 object.
fun vector of functions to plot, one or more of: "pdf", "cdf", "quantile", "survival",
"hazard", and "cumhazard"; partial matching available.
npoints number of evaluation points.
... graphical parameters.

Details
Unlike the \text{plot.Distribution} function, no internal checks are performed to ensure that the added
plot makes sense in the context of the current plotting window. Therefore this function assumes that
the current plot is of the same value support, see examples.

Author(s)
Chengyang Gao, Runlong Yu and Shuhan Liu

See Also
\text{plot.Distribution} for plotting a distr6 object.
Examples

```r
plot(Normal$new(mean = 2), "pdf")
lines(Normal$new(mean = 3), "pdf", col = "red", lwd = 2)

## Not run:
# The code below gives examples of how not to use this function.
# Different value supports
plot(Binomial$new(), "cdf")
lines(Normal$new(), "cdf")

# Different functions
plot(Binomial$new(), "pdf")
lines(Binomial$new(), "cdf")

# Too many functions
plot(Binomial$new(), c("pdf","cdf"))
lines(Binomial$new(), "cdf")

## End(Not run)
```

---

**listDecorators**  
*Lists Implemented Distribution Decorators*

**Description**

Lists decorators that can decorate an R6 Distribution.

**Usage**

```r
listDecorators(simplify = TRUE)
```

**Arguments**

- `simplify` logical. If TRUE (default) returns results as characters, otherwise as R6 classes.

**Value**

Either a list of characters (if `simplify` is TRUE) or a list of `Decorator` classes.

**See Also**

`DistributionDecorator`

**Examples**

```r
listDecorators()
listDecorators(FALSE)
```
listDistributions | Lists Implemented Distributions

Description

Lists distr6 distributions in a data.table or a character vector, can be filtered by traits and implemented package.

Usage

listDistributions(simplify = FALSE, filter = NULL)

Arguments

- simplify: logical. If FALSE (default) returns distributions with traits as a data.table, otherwise returns distribution names as characters.
- filter: list to filter distributions by. See examples.

Value

Either a list of characters (if simplify is TRUE) or a data.table of SDistributions and their traits.

See Also

SDistribution

Examples

listDistributions()

# Filter list
listDistributions(filter = list(VariateForm = "univariate"))

# Filter is case-insensitive
listDistributions(filter = list(ValueSupport = "discrete"))

# Multiple filters
listDistributions(filter = list(ValueSupport = "discrete", package = "extraDistr"))
listKernels  

Lists Implemented Kernels

Description

Lists all implemented kernels in distr6.

Usage

listKernels(simplify = FALSE)

Arguments

simplify  

logical. If FALSE (default) returns kernels with support as a data.table, otherwise returns kernel names as characters.

Value

Either a list of characters (if simplify is TRUE) or a data.table of Kernels and their traits.

See Also

Kernel

Examples

listKernels()

listWrappers  

Lists Implemented Distribution Wrappers

Description

Lists wrappers that can wrap an R6 Distribution.

Usage

listWrappers(simplify = TRUE)

Arguments

simplify  

logical. If TRUE (default) returns results as characters, otherwise as R6 classes.

Value

Either a list of characters (if simplify is TRUE) or a list of Wrapper classes.
Logarithmic

See Also

DistributionWrapper

Examples

listWrappers()
listWrappers(TRUE)

Description

Mathematical and statistical functions for the Logarithmic distribution, which is commonly used to model consumer purchase habits in economics and is derived from the Maclaurin series expansion of $-\ln(1 - p)$.

Details

The Logarithmic distribution parameterised with a parameter, $\theta$, is defined by the pmf,

$$f(x) = -\theta^x / x\log(1 - \theta)$$

for $0 < \theta < 1$.

The distribution is supported on 1, 2, 3, ....

entropy is omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.

The distribution is implemented by interfacing the extraDistr package.

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Logarithmic$new(theta = 0.5, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>theta</td>
<td>numeric</td>
<td>theta parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>
Constructor Details

The Logarithmic distribution is parameterised with \( \theta \) as a number between 0 and 1.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()  
- variance()  
- stdev()  
- prec()  
- cor()  
- skewness()  
- kurtosis(excess = TRUE)  
- entropy(base = 2)
- mgf(t)

**Link**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType
- pdf
- cdf
- quantile.Distribution
- rand
- mean.Distribution
- variance
- stdev
- prec
- cor
- skewness
- kurtosis
- entropy
- mgf
Logarithmic

cf(t)
pgf(z)
median()
lqr()
mode(which = "all")

cf
pgf
median.Distribution
lqr
mode

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Link
parameters
getParameterValue
setParameterValue

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Link
liesInSupport
liesInType

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

Link
strprint
print
summary.Distribution

References
Michael P. McLaughlin.

See Also
listDistributions for all available distributions. LogSeries for the d/p/q/r implementation.
CoreStatistics for numerical results.

Examples

```r
x = Logarithmic$new(theta = 0.2)
# Update parameters
x$setParameterValue(theta = 0.3)
x$parameters()
# d/p/q/r
x$pdf(5)
```
Logistic

Logistic Distribution Class

Description
Mathematical and statistical functions for the Logistic distribution, which is commonly used in logistic regression and feedforward neural networks.

Details
The Logistic distribution parameterised with mean, \( \mu \), and scale, \( s \), is defined by the pdf,

\[
f(x) = \frac{exp(-(x-\mu)/s)}{(s(1 + exp(-(x-\mu)/s))^2)}
\]

for \( \mu \in \mathbb{R} \) and \( s > 0 \).

The distribution is supported on the Reals.

Value
Returns an R6 object inheriting from class SDistribution.

Constructor
Logistic$new(mean = 0, scale = 1, sd = NULL, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>mean</td>
<td>numeric</td>
<td>location parameter.</td>
</tr>
<tr>
<td>scale</td>
<td>numeric</td>
<td>scale parameter.</td>
</tr>
<tr>
<td>sd</td>
<td>numeric</td>
<td>standard deviation, alternate scale parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>
Constructor Details

The Logistic distribution is parameterised with mean as a numeric and either scale or sd as positive numerics. These are related via,

\[ sd = scale \times \pi / \sqrt{3} \]

If sd is given then scale is ignored.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
<table>
<thead>
<tr>
<th>Function</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>kurtosis</td>
<td>Excess kurtosis</td>
</tr>
<tr>
<td>entropy</td>
<td>Entropy</td>
</tr>
<tr>
<td>mgf(t)</td>
<td>Moment generating function</td>
</tr>
<tr>
<td>cf(t)</td>
<td>Characteristic function</td>
</tr>
<tr>
<td>pgf(z)</td>
<td>Probability generating function</td>
</tr>
<tr>
<td>median()</td>
<td>Median</td>
</tr>
<tr>
<td>iqr()</td>
<td>Interquartile range</td>
</tr>
<tr>
<td>mode()</td>
<td>Mode</td>
</tr>
</tbody>
</table>

### Parameter Methods

- **parameters(id)**
- **getParameterValue(id, error = "warn")**
- **setParameterValue(..., lst = NULL, error = "warn")**

### Validation Methods

- **liesInSupport(x, all = TRUE, bound = FALSE)**
- **liesInType(x, all = TRUE, bound = FALSE)**

### Representation Methods

- **strprint(n = 2)**
- **print(n = 2)**
- **summary(full = T)**

### References


### See Also

`listDistributions` for all available distributions.

### Examples

```r
x <- Logistic$new(mean = 2, scale = 3)

# Update parameters
# When any parameter is updated, all others are too!
x$setParameterValue(sd = 2)
x$parameters()
```
## LogisticKernel

### Description

Mathematical and statistical functions for the LogisticKernel kernel defined by the pdf,

\[ f(x) = \frac{\exp(x) + 2 + \exp(-x)}{\exp(x) + 2 + \exp(-x)} \]

over the support \( x \in \mathbb{R} \).

### Value

Returns an R6 object inheriting from class Kernel.

### Constructor

LogisticKernel$new(decorators = NULL)

### Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality.</td>
</tr>
</tbody>
</table>

### Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>
LogisticKernel

Public Methods

**Accessor Methods**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Link**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**d/p/q/r Methods**
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)

**Statistical Methods**
- squared2Norm()
- prec()
- stdev()
- mode(which = "all")
- mean()
- median()
- iqr()
- correlation()

**Parameter Methods**
- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")

**Link**
- pdf
- cdf
- quantile.Distribution
- rand
- squared2Norm
- prec
- stdev
- mode
- mean.Distribution
- median.Distribution
- iqr
- correlation
- parameters
- getParameterValue
- setParameterValue
Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

Logistic
Log-Logistic Distribution Class

Description
Mathematical and statistical functions for the Log-Logistic distribution, which is commonly used in survival analysis for its non-monotonic hazard as well as in economics.

Details
The Log-Logistic distribution parameterised with shape, \( \beta \), scale, \( \alpha \), and location, \( \gamma \), is defined by the pdf,
\[
f(x) = \frac{\beta}{\alpha} \left( \frac{x - \gamma}{\alpha} \right)^{\beta - 1} \left( 1 + \left( \frac{x - \gamma}{\alpha} \right)^{\beta} \right)^{-2}
\]
for \( \alpha, \beta > 0 \) and \( \gamma \geq 0 \).
The distribution is supported on the non-negative Reals.
entropy, mgf and cf are omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.
Also known as the Fisk distribution.

Value
Returns an R6 object inheriting from class SDistribution.

Constructor
Loglogistic$new(scale = 1, shape = 1, location = 0, decorators = NULL, verbose = FALSE)
Loglogistic

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>shape</td>
<td>numeric</td>
<td>shape parameter.</td>
</tr>
<tr>
<td>scale</td>
<td>numeric</td>
<td>scale parameter.</td>
</tr>
<tr>
<td>location</td>
<td>numeric</td>
<td>location parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Log-Logistic distribution is parameterised with shape and scale as positive numerics and location as a numeric.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**

<table>
<thead>
<tr>
<th>Accessor Methods</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
<td>type</td>
</tr>
<tr>
<td>properties</td>
<td>properties</td>
</tr>
<tr>
<td>support</td>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
<td>symmetry</td>
</tr>
<tr>
<td>sup</td>
<td>sup</td>
</tr>
<tr>
<td>inf</td>
<td>inf</td>
</tr>
<tr>
<td>dmax</td>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
<td>kurtosisType</td>
</tr>
</tbody>
</table>

**Statistical Methods**

<table>
<thead>
<tr>
<th>Statistical Methods</th>
<th>Link</th>
</tr>
</thead>
</table>
Loglogistic

pdf(x1, ..., log = FALSE, simplify = TRUE)
cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
rand(n, simplify = TRUE)
mean()
variance()
stddev()
prec()
cor()
skewness()
kurtosis(excess = TRUE)
entropy(base = 2)
mgf(t)
cf(t)
pgf(z)
median()
iqr()
mode(which = "all")

Parameter Methods

parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods

liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods

strprint(n = 2)
print(n = 2)
summary(full = T)

References

Lognormal

Log-Normal Distribution Class

Description

Mathematical and statistical functions for the Log-Normal distribution, which is commonly used to model many natural phenomena as a result of growth driven by small percentage changes.

Details

The Log-Normal distribution parameterised with logmean, $\mu$, and logvar, $\sigma$, is defined by the pdf,

$$\exp\left(-\frac{(\log(x) - \mu)^2}{2\sigma^2}\right)/(x\sigma\sqrt{2\pi})$$

for $\mu \in \mathbb{R}$ and $\sigma > 0$.

The distribution is supported on the Positive Reals.

cf is omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.

Also known as the Log-Gaussian distribution.

Value

Returns an R6 object inheriting from class SDistribution.

See Also

listDistributions for all available distributions. Logistic for the Logistic distribution. CoreStatistics for numerical results.

Examples

```r
x <- Loglogistic$new(shape = 2, scale = 3)

# Update parameters
x$setParameterValue(scale = 2)
x$parameters()

# d/p/q/r
x$pdf(5:6)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)
```
Constructor

Lognormal$new(meanlog = 0, varlog = 1, sdlog = NULL, preclog = NULL, mean = 1, var = NULL, 
sd = NULL, prec = NULL, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>meanlog</td>
<td>numeric</td>
<td>mean of the distribution on the log scale.</td>
</tr>
<tr>
<td>varlog</td>
<td>numeric</td>
<td>variance of the distribution on the log scale.</td>
</tr>
<tr>
<td>sdlog</td>
<td>numeric</td>
<td>standard deviation of the distribution on the log scale.</td>
</tr>
<tr>
<td>preclog</td>
<td>numeric</td>
<td>precision of the distribution on the log scale.</td>
</tr>
<tr>
<td>mean</td>
<td>numeric</td>
<td>mean of the distribution on the natural scale.</td>
</tr>
<tr>
<td>var</td>
<td>numeric</td>
<td>variance of the distribution on the natural scale.</td>
</tr>
<tr>
<td>sd</td>
<td>numeric</td>
<td>standard deviation of the distribution on the natural scale.</td>
</tr>
<tr>
<td>prec</td>
<td>numeric</td>
<td>precision of the distribution on the natural scale.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Log-Normal distribution is parameterised with either meanlog and varlog, sdlog or preclog, or mean and var, sd or prec. These are related via

\[ var = (\exp(var) - 1)) * \exp(2 * \text{meanlog} + \text{varlog}) \]

\[ sdlog = varlog^2 \]

\[ sd = var^2 \]

Analogously for prec and preclog. If prec is given then all other parameters other than mean are ignored. If sd is given then all other parameters (except prec) are ignored. If var is given then all log parameters are ignored. If preclog is given then varlog and sdlog are ignored. Finally if sdlog is given then varlog is ignored.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>
Accessor Methods

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

Statistical Methods

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")

Parameter Methods

- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

**Representation Methods**
- strprint(n = 2)
- print(n = 2)
- summary(full = T)

**Link**
- strprint
- print
- summary.Distribution

**References**

**See Also**
- `listDistributions` for all available distributions. `Normal` for the Normal distribution. `CoreStatistics` for numerical results.

**Examples**

```
# Many parameterisations are possible
Lognormal$new(var = 2, mean = 1)
Lognormal$new(meanlog = 2, preclog = 5)
# Note parameters must be on same scale (log or natural)
Lognormal$new(meanlog = 4, sd = 2)

x <- Lognormal$new(verbose = TRUE) # meanlog = 0, sdlog = 1 default

# Update parameters
# When any parameter is updated, all others are too!
x$setParameterValue(meanlog = 3)
x$parameters()

# But you can only set parameters on the same scale, the below has no effect
x$setParameterValue(sd = 3)
# But this does
x$setParameterValue(sdlog = 3)

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
```
makeUniqueDistributions

De-Duplicate Distribution Names

Description
Helper function to lapply over the given distribution list, and make the short_names unique.

Usage
makeUniqueDistributions(distlist)

Arguments
distlist list of Distributions.

Details
The short_names are made unique by suffixing each with a consecutive number so that the names are no longer duplicated.

Value
The list of inputted distributions except with the short_names manipulated as necessary to make them unique.

Examples
makeUniqueDistributions(list(Binomial$new(), Binomial$new()))
Description

Arithmetic mean for the probability distribution.

Usage

```r
## S3 method for class 'Distribution'
mean(x, ...)
```

Arguments

- `x` Distribution.
- `...` Additional arguments.

Details

The arithmetic mean of a (discrete) probability distribution X is the expectation

\[ E_X(X) = \sum p_X(x) * x \]

with an integration analogue for continuous distributions.

If an analytic expression isn’t available, returns error. To impute a numerical expression, use the `CoreStatistics` decorator.

Value

Mean as a numeric.

R6 Usage

```r
$mean()
```

See Also

`CoreStatistics`, `decorate` and `genExp`. 
median.Distribution  Median of a Distribution

Description
Median of a distribution assuming quantile is provided.

Usage
## S3 method for class 'Distribution'
median(x, na.rm = NULL, ...)

Arguments
x  Distribution.
na.rm  ignored, added for consistency with S3 generic.
...  ignored, added for consistency with S3 generic.

Details
The median is computed as the quantile function evaluated at 0.5. If the quantile is not found in the
distribution (analytically or numerically), returns error.

Value
Quantile function evaluated at 0.5 as a numeric.

R6 Usage
$median()

See Also
quantile.Distribution

merge.ParameterSet  Combine ParameterSets

Description
merge dispatch method to combine parameter sets by rows.

Usage
## S3 method for class 'ParameterSet'
merge(x, y, ...)

Arguments

\[ x \quad \text{ParameterSet} \\
y \quad \text{ParameterSet} \\
\ldots \quad \text{ParameterSets} \]

Value

An R6 object of class ParameterSet.

R6 Usage

\$merge(y, ...) 

See Also

ParameterSet

\begin{tabular}{ll}
\textbf{mgf} & \textit{Moment Generating Function} \\
\end{tabular}

Description

Moment generating function of a distribution

Usage

\texttt{mgf(object, t)}

Arguments

\begin{itemize}
\item \texttt{object} : Distribution.
\item \texttt{t} : integer to evaluate moment generating function at.
\end{itemize}

Details

The moment generating function is defined by

\[ mgf_X(t) = E_X[exp(xt)] \]

where \( X \) is the distribution and \( E_X \) is the expectation of the distribution \( X \).

If an analytic expression isn’t available, returns error. To impute a numerical expression, use the \texttt{CoreStatistics} decorator.

Value

Moment generating function evaluated at \( t \) as a numeric.
MixtureDistribution

R6 Usage

$mgf(t)

See Also

CoreStatistics and decorate

MixtureDistribution  Mixture Distribution Wrapper

Description

Wrapper used to construct a mixture of two or more distributions.

Details

A Mixture Distribution is a weighted combination of two or more distributions such that for pdf/cdfs of n distribution \( f_1, ..., f_n, F_1, ..., F_n \) and a given weight associated to each distribution, \( w_1, ..., w_n \). The pdf of the mixture distribution \( M(X_1, ..., X_N) \), \( f_M \) is given by

\[
  f_M = \sum_i (f_i)(w_i)
\]

and the cdf, \( F_M \) is given by

\[
  F_M = \sum_i (F_i)(w_i)
\]

If weights are given, they should be provided as a vector of numerics. If they don’t sum to one then they are normalised automatically. If NULL, they are taken to be uniform, i.e. for \( n \) distributions, \( w_i = 1/n, \forall i \in [1, n] \).

Can optionally be constructed using a VectorDistribution, in which case distlist is ignored and the mixture is constructed with the wrapped models in the vector.

Value

Returns an R6 object of class MixtureDistribution.

Constructor

MixtureDistribution$new(distlist, weights = NULL, vectordist = NULL)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>distlist</td>
<td>list</td>
<td>List of distributions.</td>
</tr>
<tr>
<td>weights</td>
<td>numeric</td>
<td>Vector of weights. See Details.</td>
</tr>
<tr>
<td>vectordist</td>
<td>numeric</td>
<td>Vector Distribution. See Details.</td>
</tr>
</tbody>
</table>
Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**

<table>
<thead>
<tr>
<th>Method</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>wrappedModels(model = NULL)</td>
<td>wrappedModels</td>
</tr>
<tr>
<td>decorators</td>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
<td>type</td>
</tr>
<tr>
<td>properties</td>
<td>properties</td>
</tr>
<tr>
<td>support</td>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
<td>symmetry</td>
</tr>
<tr>
<td>sup</td>
<td>sup</td>
</tr>
<tr>
<td>inf</td>
<td>inf</td>
</tr>
<tr>
<td>dmax</td>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
<td>kurtosisType</td>
</tr>
</tbody>
</table>

**d/p/q/r Methods**

<table>
<thead>
<tr>
<th>Method</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>pdf(x1, ..., log = FALSE, simplify = TRUE)</td>
<td>pdf</td>
</tr>
<tr>
<td>cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)</td>
<td>cdf</td>
</tr>
<tr>
<td>quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)</td>
<td>quantile.Distribution</td>
</tr>
<tr>
<td>rand(n, simplify = TRUE)</td>
<td>rand</td>
</tr>
</tbody>
</table>

**Statistical Methods**

<table>
<thead>
<tr>
<th>Method</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>prec</td>
<td>prec</td>
</tr>
<tr>
<td>stdev</td>
<td>stdev</td>
</tr>
<tr>
<td>median</td>
<td>median.Distribution</td>
</tr>
<tr>
<td>iqr</td>
<td>iqr</td>
</tr>
<tr>
<td>cor</td>
<td>cor</td>
</tr>
</tbody>
</table>
**mode**

*Mode of a Distribution*

Description

A numeric search for the mode(s) of a distribution.

Usage

mode(object, which = "all")
Multinomial

Arguments

  object  Distribution.
  which   which mode of the distribution should be returned, default is all.

Details

  If the distribution has multiple modes, all are returned by default. Otherwise the index of the mode
  to return can be given or "all" if all should be returned.
  If an analytic expression isn’t available, returns error. To impute a numerical expression, use the
  CoreStatistics decorator.

Value

  The estimated mode as a numeric, either all modes (if multiple) or the ordered mode given in which.

R6 Usage

  $mode(which = "all")

See Also

  CoreStatistics and decorate.

Multinomial  Multinomial Distribution Class

Description

  Mathematical and statistical functions for the Multinomial distribution, which is commonly used to
  extend the binomial distribution to multiple variables, for example to model the rolls of multiple
dice multiple times.

Details

  The Multinomial distribution parameterised with number of trials, n, and probabilities of success,
p_1,...,p_k, is defined by the pmf,

  \[ f(x_1, x_2, \ldots, x_k) = \frac{n!}{(x_1! \cdot x_2! \cdot \ldots \cdot x_k!)} \cdot p_1^{x_1} \cdot p_2^{x_2} \cdot \ldots \cdot p_k^{x_k} \]

  for p_i, i = 1,\ldots,k; \sum p_i = 1 and n = 1,2,\ldots.
  The distribution is supported on \sum x_i = N.
  cdf and quantile are omitted as no closed form analytic expression could be found, decorate with
  FunctionImputation for a numerical imputation.

Value

  Returns an R6 object inheriting from class SDistribution.
**Constructor**

Multinomial$new(size = 10, probs = c(0.5, 0.5), decorators = NULL, verbose = FALSE)

**Constructor Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>size</td>
<td>numeric</td>
<td>number of trials. See details.</td>
</tr>
<tr>
<td>probs</td>
<td>numeric</td>
<td>vector of probabilities. See details.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

**Constructor Details**

The Multinomial distribution is parameterised with `size` as a positive whole number and `probs` as a vector of numerics between 0 and 1. The length of the probability vector, $K$, tells the constructor how many arguments to expect to be passed to the maths/stats methods. The probability vector is automatically normalised with

\[
probs = \frac{probs}{\text{sum}(probs)}
\]

**Public Variables**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

**Public Methods**

**Accessor Methods**

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf

**Link**

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
dmax
dmin
skewnessType
kurtosisType

**Statistical Methods**

pdf(x1, ..., log = FALSE, simplify = TRUE)
cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
rand(n, simplify = TRUE)
mean()
variance()
stddev()
prec()
cor()
skewness()
kurtosis(excess = TRUE)
entropy(base = 2)
mgf(t)
cf(t)
pgf(z)
median()
IQR()
mode(which = "all")

**Parameter Methods**

parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

**Validation Methods**

liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

**Representation Methods**

strprint(n = 2)
print(n = 2)
summary(full = T)
References


See Also

listDistributions for all available distributions. Binomial for a special case of the Multinomial distribution. FunctionImputation to numerically impute d/p/q/r.

Examples

x <- Multinomial$new(size = 5, probs = c(0.1, 0.5, 0.9)) # Automatically normalised

# Update parameters
x$setParameterValue(size = 10)
# Number of categories cannot be changed after construction
x$setParameterValue(probs = c(1,2,3))
x$parameters()

# d/p/q/r
# Note the difference from R stats
x$pdf(4, 4, 2)
# This allows vectorisation:
x$pdf(c(1,4),c(2,4),c(7,2))
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)

MultivariateNormal  Multivariate Normal Distribution Class

Description

Mathematical and statistical functions for the Multivariate Normal distribution, which is commonly used to generalise the Normal distribution to higher dimensions, and is commonly associated with Gaussian Processes.
Details

The Multivariate Normal distribution parameterised with mean, \( \mu \), and covariance matrix, \( \Sigma \), is defined by the pdf,

\[
f(x_1, \ldots, x_k) = (2 \pi)^{-k/2} \det(\Sigma)^{-1/2} \exp\left(-\frac{1}{2}(x - \mu)^T \Sigma^{-1} (x - \mu)\right)
\]

for \( \mu \in \mathbb{R}^k \) and \( \Sigma \in \mathbb{R}^{k \times k} \).

The distribution is supported on the Reals and only when the covariance matrix is positive-definite. skewness and kurtosis are omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results. cdf and quantile are omitted as no closed form analytic expression could be found, decorate with FunctionImputation for a numerical imputation.

The parameter \( K \) is automatically updated by counting the length of the mean vector and once constructed this cannot be changed. If a mean vector of length greater than \( K \) is given then this is truncated to the correct length. If a mean vector of length less than \( K \) is given then this replicated and truncated to the correct length. Similarly cov and prec are internally coerced with matrix(cov,nrow = K,byrow = FALSE).

Sampling is performed via the Cholesky decomposition using chol.

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

MultivariateNormal$new(mean = rep(0,2), cov = c(1,0,0,1), prec = NULL, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>mean</td>
<td>numeric</td>
<td>vector of means.</td>
</tr>
<tr>
<td>cov</td>
<td>numeric</td>
<td>vector or matrix. See details.</td>
</tr>
<tr>
<td>prec</td>
<td>numeric</td>
<td>vector or matrix. See details.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Multivariate Normal distribution is parameterised with mean as a vector of numerics and either cov or prec as positive semi-definite matrices. These are related via,

\[
prec = cov^{-1}
\]

If prec is given then cov is ignored.
The covariance matrix can either be supplied as a matrix or as a vector that can be coerced via matrix(cov,nrow = K,byrow = FALSE).

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)

**Link**

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType
- pdf
- cdf
- quantile.Distribution
- rand
- mean.Distribution
- variance
- stdev
- prec
- cor
- skewness
- kurtosis
- entropy
- mgf
- cf
MultivariateNormal

pgf(z)
median()
iqr()
mode(which = "all")

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

References

See Also
listDistributions for all available distributions. chol for the implementation of the Cholesky decomposition. Normal for a special case of the Multivariate Normal distribution. CoreStatistics for numerical results. FunctionImputation to numerically impute d/p/q/r.

Examples
# Different parameterisations
MultivariateNormal$new(mean = c(0,0,0), cov = matrix(c(3,-1,-1,-1,1,0,-1,0,1), byrow=TRUE,nrow=3))
MultivariateNormal$new(mean = c(0,0,0), cov = c(3,-1,-1,-1,1,0,-1,0,1)) # Equivalently
MultivariateNormal$new(mean = c(0,0,0), prec = c(3,-1,-1,1,0,-1,0,1))

# Default is bivariate standard normal
Negative Binomial

x <- MultivariateNormal$new()

# Update parameters
x$setParameterValue(mean = c(1, 2))
# When any parameter is updated, all others are too!
x$setParameterValue(prec = c(1,0,0,1))
x$parameters()

# d/p/q/r
# Note the difference from R stats
x$pdf(1, 2)
# This allows vectorisation:
x$pdf(1:3, 2:4)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)

---

**NegativeBinomial**

**Negative Binomial Distribution Class**

**Description**

Mathematical and statistical functions for the Negative Binomial distribution, which is commonly used to model the number of successes, trials or failures before a given number of failures or successes.

**Details**

The Negative Binomial distribution parameterised with number of failures before successes, $n$, and probability of success, $p$, is defined by the pmf,

$$f(x) = \binom{x + n - 1}{n - 1} p^n (1 - p)^x$$

for $n = 0, 1, 2, \ldots$ and $p \in [0, 1]$, where $\binom{a}{b}$ is the combination (or binomial coefficient) function.

The distribution is supported on $0, 1, 2, \ldots$ (for fbs and sbf) or $n, n + 1, n + 2, \ldots$ (for tbf and tbs) (see below).

The Negative Binomial distribution can refer to one of four distributions (forms):

1. The number of failures before K successes (fbs)
2. The number of successes before K failures (sbf)
3. The number of trials before K failures (tbf)
4. The number of trials before K successes (tbs)

For each we refer to the number of K successes/failures as the size parameter, prob is always
the probability of success and qprob is the probability of failure. Use $description to see the
Negative Binomial form.

**Value**

Returns an R6 object inheriting from class SDistribution.

**Constructor**

NegativeBinomial$new(size = 10, prob = 0.5, qprob = NULL, mean = NULL, form = "fbs", deco-
rators = NULL, verbose = FALSE)

**Constructor Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>size</td>
<td>numeric</td>
<td>number of failures/successes.</td>
</tr>
<tr>
<td>prob</td>
<td>numeric</td>
<td>probability of success.</td>
</tr>
<tr>
<td>qprob</td>
<td>numeric</td>
<td>probability of failure.</td>
</tr>
<tr>
<td>mean</td>
<td>numeric</td>
<td>location parameter.</td>
</tr>
<tr>
<td>form</td>
<td>character</td>
<td>form of negative binomial, see details.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

**Constructor Details**

The Negative Binomial distribution is parameterised with size as a positive whole number, and
either prob or qprob as a number between 0 and 1, or mean as a numeric greater than the number
of failures/successes (if form is 'tbf' or 'tbs'). These are related via,

$qprob = 1 - prob$

and the mean formula is dependent on the form. If mean is given then qprob and prob are ignored.
If qprob is given then prob is ignored.

The additional form argument determines which of the four Negative Binomial distributions should
be constructed, this cannot be updated after construction. form should be one of "sbf" (successes
before failures), "tbf" (trials before failures), "fbs" (failures before successes) or "tbs" (trials before
successes). "fbs" is taken as default if none are supplied or an unrecognised form is given.

**Public Variables**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
</tbody>
</table>
NegativeBinomial

short_name  Id of distribution.
description Brief description of distribution.
package     The package d/p/q/r are implemented in.

Public Methods

Accessor Methods

render_decorators
render_traits
render_valueSupport
render_variateForm
render_type
render_properties
render_support
render_symmetry
render_sup
render_inf
render_dmax
render_dmin
render_skewnessType
render_kurtosisType

Statistical Methods

render_pdf(x1, \ldots, \log = \text{FALSE}, \text{simplify} = \text{TRUE})
render_cdf(x1, \ldots, \text{lower.tail} = \text{TRUE}, \log.p = \text{FALSE}, \text{simplify} = \text{TRUE})
render_quantile(p, \ldots, \text{lower.tail} = \text{TRUE}, \log.p = \text{FALSE}, \text{simplify} = \text{TRUE})
render_rand(n, \text{simplify} = \text{TRUE})
render_mean()
render_variance()
render_stdev()
render_prec()
render_cor()
render_skewness()
render_kurtosis(excess = \text{TRUE})
render_entropy(base = 2)
render_mgf(t)
render_cf(t)
render_pgf(z)
render_median()
render_iqr()
render_mode(which = "all")
**Parameter Methods**

- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(., lst = NULL, error = "warn")`

**Validation Methods**

- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

**Representation Methods**

- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

**References**


**See Also**

- `listDistributions` for all available distributions. `Binomial` for the Binomial distribution and `Geometric` for the Geometric distribution.

**Examples**

- # Different parameterisations
  - `NegativeBinomial$new(size = 5, prob = 0.2)`
  - `NegativeBinomial$new(size = 5, qprob = 0.2)`
  - `NegativeBinomial$new(size = 5, mean = 4)`
- # Different forms of the distribution
  - `NegativeBinomial$new(form = "fbs")`
  - `NegativeBinomial$new(form = "sbf")`
- # Use description to see which form is used
  - `NegativeBinomial$new(form = "tbf")`
  - `NegativeBinomial$new(form = "tbs")`
- `x <- NegativeBinomial$new()` # Default is size = 10, prob = 0.5 and failures before successes
- # Update parameters (form cannot be updated)
  - `x$setParameterValue(qprob = 0.2)` # When any parameter is updated, all others are too!
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)

---

Normal Distribution Class

**Description**
Mathematical and statistical functions for the Normal distribution, which is commonly used in significance testing, for representing models with a bell curve, and as a result of the central limit theorem.

**Details**
The Normal distribution parameterised with variance, $\sigma^2$, and mean, $\mu$, is defined by the pdf,

$$f(x) = \exp\left(-\frac{(x - \mu)^2}{2 \sigma^2}\right) / \sqrt{2\pi \sigma^2}$$

for $\mu \in \mathbb{R}$ and $\sigma^2 > 0$.

The distribution is supported on the Reals.

Also known as the Gaussian distribution.

**Value**
Returns an R6 object inheriting from class SDistribution.

**Constructor**

Normal$new(mean = 0, var = 1, sd = NULL, prec = NULL, decorators = NULL, verbose = FALSE)

**Constructor Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>mean</td>
<td>numeric</td>
<td>mean, location parameter.</td>
</tr>
<tr>
<td>var</td>
<td>numeric</td>
<td>variance, squared scale parameter.</td>
</tr>
<tr>
<td>sd</td>
<td>numeric</td>
<td>standard deviation, scale parameter.</td>
</tr>
<tr>
<td>prec</td>
<td>numeric</td>
<td>precision, inverse squared scale parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>
Constructor Details

The Normal distribution is parameterised with mean as a numeric, and either var, sd or prec as numerics. These are related via,

\[ sd = \sqrt{(var)} \]

\[ prec = 1/var \]

If prec is given then sd and var are ignored. If sd is given then var is ignored.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Link**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
Normal

\begin{itemize}
  \item \texttt{stddev()}
  \item \texttt{prec()}
  \item \texttt{cor()}
  \item \texttt{skewness()}
  \item \texttt{kurtosis(excess = TRUE)}
  \item \texttt{entropy(base = 2)}
  \item \texttt{mgf(t)}
  \item \texttt{cf(t)}
  \item \texttt{pgf(z)}
  \item \texttt{median()}
  \item \texttt{iqr()}
  \item \texttt{mode(which = "all")}
\end{itemize}

\textbf{Parameter Methods}

\begin{itemize}
  \item \texttt{parameters(id)}
  \item \texttt{getParameterValue(id, error = "warn")}
  \item \texttt{setParameterValue(\ldots, lst = NULL, error = "warn")}
\end{itemize}

\textbf{Validation Methods}

\begin{itemize}
  \item \texttt{liesInSupport(x, all = TRUE, bound = FALSE)}
  \item \texttt{liesInType(x, all = TRUE, bound = FALSE)}
\end{itemize}

\textbf{Representation Methods}

\begin{itemize}
  \item \texttt{strprint(n = 2)}
  \item \texttt{print(n = 2)}
  \item \texttt{summary(full = T)}
\end{itemize}

\textbf{References}


\textbf{See Also}

\texttt{listDistributions} for all available distributions.

\textbf{Examples}

\begin{verbatim}
# Different parameterisations
Normal$new(var = 1, mean = 1)
\end{verbatim}
Normal$new(prec = 2, mean = 1)
Normal$new(mean = 1, sd = 2)

x <- Normal$new(verbos = TRUE) # Standard normal default

# Update parameters
x$setParameterValue(var = 2)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)

---

NormalKernel Normal Kernel

Description

Mathematical and statistical functions for the NormalKernel kernel defined by the pdf,

\[ f(x) = \frac{\exp(-x^2/2)}{\sqrt{2\pi}} \]

over the support \( x \in \mathbb{R} \).

Details

We use the \texttt{erf} and \texttt{erfinv} error and inverse error functions from the Pracma package.

Value

Returns an R6 object inheriting from class Kernel.

Constructor

NormalKernel$new(decorators = NULL)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality.</td>
</tr>
</tbody>
</table>
Public Variables

<table>
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</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**d/p/q/r Methods**
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)

**Statistical Methods**
- squared2Norm()
- prec()
- stdev()
- mode(which = "all")
- mean()
- median()
- iqr()

| Link       | decorators
<table>
<thead>
<tr>
<th></th>
<th></th>
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</thead>
<tbody>
<tr>
<td></td>
<td>traits</td>
</tr>
<tr>
<td></td>
<td>valueSupport</td>
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<tr>
<td></td>
<td>variateForm</td>
</tr>
<tr>
<td></td>
<td>type</td>
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<td></td>
<td>properties</td>
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<td></td>
<td>support</td>
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<td></td>
<td>symmetry</td>
</tr>
<tr>
<td></td>
<td>sup</td>
</tr>
<tr>
<td></td>
<td>inf</td>
</tr>
<tr>
<td></td>
<td>dmax</td>
</tr>
<tr>
<td></td>
<td>dmin</td>
</tr>
<tr>
<td></td>
<td>skewnessType</td>
</tr>
<tr>
<td></td>
<td>kurtosisType</td>
</tr>
<tr>
<td></td>
<td>pdf</td>
</tr>
<tr>
<td></td>
<td>cdf</td>
</tr>
<tr>
<td></td>
<td>quantile.Distribution</td>
</tr>
<tr>
<td></td>
<td>rand</td>
</tr>
<tr>
<td></td>
<td>squared2Norm</td>
</tr>
<tr>
<td></td>
<td>prec</td>
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<tr>
<td></td>
<td>stdev</td>
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<tr>
<td></td>
<td>mode</td>
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<tr>
<td></td>
<td>mean.Distribution</td>
</tr>
<tr>
<td></td>
<td>median.Distribution</td>
</tr>
<tr>
<td></td>
<td>iqr</td>
</tr>
</tbody>
</table>
parameters

Parameters Accessor

Description

Returns some or all the parameters in a distribution.

Usage

parameters(object, id = NULL)

Arguments

object Distribution or ParameterSet.

id character, see details.

Details

If id is given and matches a parameter in the distribution, the parameter is returned with all details. If id is given but doesn’t match a parameter, an empty data.table is returned. Finally if id is not given, returns self.
ParameterSet

Value
An R6 object of class ParameterSet or a data.table.

R6 Usage
$parameters(id = NULL)

See Also
getParameterValue and setParameterValue

Description
ParameterSets are passed to a Distribution$new constructor when creating a custom probability distribution that takes parameters.

Value
An R6 object of class ParameterSet.

Constructor
ParameterSet$new(id, value, support, settable, updateFunc = NULL, description = NULL)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>id</td>
<td>character</td>
<td>unique one-word identifier.</td>
</tr>
<tr>
<td>value</td>
<td>numeric</td>
<td>initial parameter value.</td>
</tr>
<tr>
<td>support</td>
<td>numeric</td>
<td>range of values parameter can take.</td>
</tr>
<tr>
<td>settable</td>
<td>logical</td>
<td>if TRUE the parameter is printed. See Details.</td>
</tr>
<tr>
<td>updateFunc = NULL</td>
<td>function</td>
<td>evaluated to update parameter. See Details.</td>
</tr>
<tr>
<td>description = NULL</td>
<td>character</td>
<td>optional description of parameter.</td>
</tr>
</tbody>
</table>

Constructor Details
An R6 ParameterSet is required to construct a custom Probability Distribution that takes parameters. This constructor ensures that the correct format of parameters is supplied to the distribution.

Every argument can either be given as the type listed above or as a list of that type. If arguments are provided as a list, then each argument must be of the same length list, with values as NULL where appropriate. See examples for more.
Each parameter requires a unique one-word id that is used to get and set parameters after construction. The parameterisation of the distribution is determined by the parameters that have settable = TRUE, this is a slightly confusing term as it actually refers to a parameter being 'machine-settable'. Here it just means that the given parameter is used in construction and therefore will be included in a call to $print. updateFunc is used to update the parameters not used in the parameterisation. These should be given as a function that could be understood in the body of a Distribution and should start with function(self), see examples.

Internally after calling $setParameterValue, $update is called to update all parameters with a non-NA updateFunc.

Public Methods

<table>
<thead>
<tr>
<th>Method</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>print(hide_cols = c(&quot;updateFunc&quot;, &quot;settable&quot;))</td>
<td>print.ParameterSet</td>
</tr>
<tr>
<td>update()</td>
<td>update.ParameterSet</td>
</tr>
<tr>
<td>parameters(id = NULL)</td>
<td>parameters</td>
</tr>
<tr>
<td>getParameterSupport(id, error = &quot;warn&quot;)</td>
<td>getParameterSupport</td>
</tr>
<tr>
<td>getParameterValue(id, error = &quot;warn&quot;)</td>
<td>getParameterValue</td>
</tr>
<tr>
<td>setParameterValue(..., lst = NULL, error = &quot;warn&quot;)</td>
<td>setParameterValue</td>
</tr>
<tr>
<td>merge(y, ...)</td>
<td>merge.ParameterSet</td>
</tr>
<tr>
<td>as.data.table()</td>
<td>as.data.table</td>
</tr>
</tbody>
</table>

See Also

Distribution

Examples

id = list("prob", "size")
value = list(0.2, 5)
support = list(set6::Interval$new(0,1), set6::PosNaturals$new())
settable = list(TRUE, TRUE)
description = list("Probability of success", NULL)
ps = ParameterSet$new(id, value, support, settable, description = description)
ps$parameters()
ps$getParameterValue("prob")
ps$getParameterSupport("prob")

id = list("rate", "scale")
value = list(1, 1)
support = list(set6::PosReals$new(), set6::PosReals$new())
settable = list(TRUE, FALSE)
updateFunc = list(NULL, function(self) 1/self$getParameterValue("rate")
                   1/self$getParameterValue("scale")
description = list("Arrival rate", "Scale parameter")
ps = ParameterSet$new(id, value, support, settable, 
    updateFunc, description)
ps$parameters(id = "rate")
ps$setParameterValue(rate = 2) # Automatically calls $update
ps$getParameterValue("scale") # Auto-updated to 1/2

---

Description

Mathematical and statistical functions for the Pareto distribution, which is commonly used in Economics to model the distribution of wealth and the 80-20 rule.

Details

The Pareto distribution parameterised with shape, $\alpha$, and scale, $\beta$, is defined by the pdf,

$$f(x) = \frac{\alpha \beta^\alpha}{x^{\alpha + 1}}$$

for $\alpha, \beta > 0$.

The distribution is supported on $[\beta, \infty)$.

cf is omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Pareto$new(shape = 1, scale = 1, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>shape</td>
<td>numeric</td>
<td>shape parameter.</td>
</tr>
<tr>
<td>scale</td>
<td>numeric</td>
<td>scale parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Pareto distribution is parameterised with shape and scale as positive numerics.
Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**Statistical Methods**
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
mode(which = "all")

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

References

See Also
listDistributions for all available distributions. CoreStatistics for numerical results.

Examples
x = Pareto$new(shape = 2, scale = 1)

# Update parameters
x$setParameterValue(scale = 5.1)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
Description

Returns the probability density/mass function for continuous/discrete (or mixture) distributions evaluated at a given point.

Usage

pdf(object, x1, ..., log = FALSE, simplify = TRUE)

Arguments

- **object**: Distribution.
- **x1**: vector of numerics to evaluate function at.
- **...**: additional arguments.
- **log**: logical; if TRUE, probabilities p are given as log(p).
- **simplify**: if TRUE (default) returns results in simplest form (vector or data.table) otherwise as data.table.

Details

For discrete distributions the probability mass function (pmf) is returned, defined as

\[ p_X(x) = P(X = x) \]

for continuous distributions the probability density function (pdf), \( f_X \), is returned

\[ f_X(x) = P(x < X \leq x + dx) \]

for some infinitesimally small \( dx \).

If available a pdf will be returned without warning using an analytic expression. Otherwise, if the distribution has not been decorated with FunctionImputation, NULL is returned. To impute the pdf, use decorate(distribution, FunctionImputation), this will provide a numeric calculation for the pdf with warning.

Additional named arguments can be passed, which are required for composite distributions such as ProductDistribution and ArrayDistribution.

Value

Probability density function evaluated at given points as either a numeric if simplify is TRUE or as a data.table.
pdfPNorm

R6 Usage

$pdf(x_1, ..., \log = \text{FALSE}, \text{simplify} = \text{TRUE})$

See Also

cdf, quantile, rand for other statistical functions. FunctionImputation, decorate for imputing missing functions.

pdfPNorm

Probability Density Function P-Norm

Description

The p-norm of the pdf evaluated between given limits or over the whole support.

Usage

pdfPNorm(object, p = 2, lower = NULL, upper = NULL)

Arguments

object
  Distribution.

p
  p-norm to calculate.

lower
  lower limit for integration, default is infimum.

upper
  upper limit for integration, default is supremum.

Details

The p-norm of the pdf is defined by

$$\left( \int_{a}^{b} |f_X|^{p}d\mu \right)^{1/p}$$

where X is the distribution, $f_X$ is the pdf and a,b are the limits of integration.

Returns NULL if distribution is not continuous.

Can only be used after decorating with ExoticStatistics.

Value

Given p-norm of pdf evaluated between limits as a numeric.

R6 Usage

$\text{pdfPNorm}(p = 2, \text{lower} = \text{NULL}, \text{upper} = \text{NULL})$

See Also

ExoticStatistics and decorate
Probability Generating Function

Description

Probability generating function of a distribution

Usage

pgf(object, z)

Arguments

object Distribution.

z integer to evaluate characteristic function at.

Details

The probability generating function is defined by

\[ pgf_X(z) = E_X [exp(z^X)] \]

where \( X \) is the distribution and \( E_X \) is the expectation of the distribution \( X \).

If an analytic expression isn’t available, returns error. To impute a numerical expression, use the CoreStatistics decorator.

Value

Probability generating function evaluated at \( z \) as a numeric if distribution is discrete, otherwise NaN.

R6 Usage

$pgf(z)$

See Also

CoreStatistics and decorate
plot.Distribution

Plot Distribution Functions for a distr6 Object

Description

Six plots, which can be selected with fun are available for discrete and continuous univariate distributions: pdf, cdf, quantile, survival, hazard and cumulative hazard. By default, the first two are plotted side by side.

Usage

```r
## S3 method for class 'Distribution'
plot(
x,
fun = c("pdf", "cdf"),
npoints = 3000,
plot = TRUE,
ask = FALSE,
arrange = TRUE,
...
)
```

Arguments

- **x**
  distr6 object.
- **fun**
  vector of functions to plot, one or more of: "pdf", "cdf", "quantile", "survival", "hazard", "cumhazard", and "all"; partial matching available.
- **npoints**
  number of evaluation points.
- **plot**
  logical; if TRUE (default), figures are displayed in the plot window; otherwise a data.table of points and calculated values is returned.
- **ask**
  logical; if TRUE, the user is asked before each plot, see par.
- **arrange**
  logical; if TRUE (default), margins are automatically adjusted with layout to accommodate all plotted functions.
- **...**
  graphical parameters, see details.

Details

The evaluation points are calculated using inverse transform on a uniform grid between 0 and 1 with length given by npoints. Therefore any distribution without an analytical quantile method will first need to be imputed with the FunctionImputation decorator.

The order that the functions are supplied to fun determines the order in which they are plotted, however this is ignored if ask is TRUE. If ask is TRUE then arrange is ignored. For maximum flexibility in plotting layouts, set arrange and ask to FALSE.

The graphical parameters passed to ... can either apply to all plots or selected plots. If parameters in par are prefixed with the plotted function name, then the parameter only applies to that function, otherwise it applies to them all. See examples for a clearer description.
Author(s)
Chengyang Gao, Runlong Yu and Shuhan Liu

See Also
lines.Distribution for superimposing a distr6 object and listDistributions for plottable distributions.

Examples

```r
# Plot pdf and cdf of Normal
plot(Normal$new())

# Colour both plots red
plot(Normal$new(), col = "red")

# Change the colours of individual plotted functions
plot(Normal$new(), pdf_col = "red", cdf_col = "green")

# Interactive plotting in order - par still works here
plot(Geometric$new(), fun = "all", ask = TRUE, pdf_col = "black",
     cdf_col = "red", quantile_col = "blue", survival_col = "purple",
     hazard_col = "brown", cumhazard_col = "yellow")

# Return plotting structure
x = plot(Gamma$new(), plot = FALSE)
```

plot.VectorDistribution

Plotting Distribution Functions for a VectorDistribution

Description
Helper function to more easily plot distributions inside a VectorDistribution.

Usage

```r
## S3 method for class 'VectorDistribution'
plot(x, fun = "pdf", topn, ind, cols, ...)
```

Arguments

- `x` VectorDistribution.
- `fun` function to plot, one of: "pdf", "cdf", "quantile", "survival", "hazard", "cumhazard".
- `topn` integer. First n distributions in the VectorDistribution to plot.
Poisson Distribution Class

Description

Mathematical and statistical functions for the Poisson distribution, which is commonly used to model the number of events occurring at a constant, independent rate over an interval of time or space.

Details

The Poisson distribution parameterised with arrival rate, $\lambda$, is defined by the pmf,

\[ f(x) = \frac{\lambda^x \cdot exp(-\lambda)}{x!} \]

for $\lambda > 0$.

The distribution is supported on the Naturals.

entropy is omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.

Value

Returns an R6 object inheriting from class SDistribution.
Constructor

Poisson$new(rate = 1, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>rate</td>
<td>numeric</td>
<td>arrival rate.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Poisson distribution is parameterised with rate as a positive numeric.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

Accessor Methods

<table>
<thead>
<tr>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
</tr>
<tr>
<td>properties</td>
</tr>
<tr>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
</tr>
<tr>
<td>sup</td>
</tr>
<tr>
<td>inf</td>
</tr>
<tr>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
</tr>
</tbody>
</table>

Statistical Methods

<table>
<thead>
<tr>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
</tr>
</tbody>
</table>
Poisson

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
- variance()
- stdev()
- prec()
- cor()
- skewness()
- kurtosis(excess = TRUE)
- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")

Parameter Methods
- parameters(id)
- getParameterValue(id, error = "warn")
- getParameterValue(..., lst = NULL, error = "warn")

Validation Methods
- liesInSupport(x, all = TRUE, bound = FALSE)
- liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
- strprint(n = 2)
- print(n = 2)
- summary(full = T)

References

See Also

`listDistributions` for all available distributions. `CoreStatistics` for numerical results.

Examples

```r
x = Poisson$new(rate = 2)

# Update parameters
x$setParameterValue(rate = 3)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)
```

prec

**Precision of a Distribution**

Description

Precision of a distribution assuming variance is provided.

Usage

```r
prec(object)
```

Arguments

- `object` Distribution.

Details

The precision is analytically computed as the reciprocal of the variance. If the variance is not found in the distribution (analytically or numerically), returns error.

Value

Reciprocal of variance as numeric.
Description

Prints a ParameterSet as a data.table with strprint variants of R6 classes.

Usage

## S3 method for class 'ParameterSet'
print(x, hide_cols = c("updateFunc", "settable"), ...)

Arguments

x ParameterSet

hide_cols string, if given the data.table is filtered to hide these columns

... ignored, added for S3 consistency

Details

If given the hide_cols argument can be used to hide specific columns from the data.table.

R6 Usage

$print(hide_cols = c("updateFunc","settable"))

See Also

ParameterSet
A wrapper for creating the joint distribution of multiple independent probability distributions.

Details

Exploits the following relationships of independent distributions

\[
f_P(X_1 = x_1, ..., X_N = x_N) = f_{X_1}(x_1) \ast ... \ast f_{X_N}(x_N)
\]

\[
F_P(X_1 = x_1, ..., X_N = x_N) = F_{X_1}(x_1) \ast ... \ast F_{X_N}(x_N)
\]

where \( f_P/F_P \) is the pdf/cdf of the joint (product) distribution \( P \) and \( X_1, ..., X_N \) are independent distributions.

ProductDistribution inherits all methods from Distribution and DistributionWrapper.

Value

Returns an R6 object of class ProductDistribution.

Constructor

ProductDistribution$new(distlist = NULL, distribution = NULL, params = NULL, name = NULL, short_name = NULL, description = NULL)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>distlist</td>
<td>list</td>
<td>List of distributions.</td>
</tr>
<tr>
<td>distribution</td>
<td>distribution</td>
<td>Distribution to wrap.</td>
</tr>
<tr>
<td>params</td>
<td>a R object</td>
<td>Either list of parameters or matrix-type frame, see examples.</td>
</tr>
<tr>
<td>name</td>
<td>list</td>
<td>Optional new name for distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>list</td>
<td>Optional new short_name for distribution.</td>
</tr>
<tr>
<td>description</td>
<td>list</td>
<td>Optional new description for distribution.</td>
</tr>
</tbody>
</table>

Constructor Details

A product distribution can either be constructed by a list of distributions passed to distlist or by passing the name of a distribution implemented in distr6 to distribution, as well as a list or table of parameters to params. The former case provides more flexibility in the ability to use multiple distributions but the latter is useful for quickly combining many distributions of the same type. See
Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**

- wrappedModels(model = NULL)
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**d/p/q/r Methods**

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)

**Statistical Methods**

- prec()
- stdev()
- median()
- iqr()
- cor()
**ProductDistribution**

**Parameter Methods**

parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

**Validation Methods**

liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

**Representation Methods**

strprint(n = 2)
print(n = 2)
summary(full = T)

See Also

`listWrappers` and `VectorDistribution`

Examples

```r
prodBin <- ProductDistribution$new(list(Binomial$new(prob = 0.5, size = 10), Normal$new(mean = 15)))
prodBin$pdf(x1 = 2, x2 = 3)
prodBin$cdf(1:5, 12:16)
prodBin$quantile(c(0.1, 0.2), c(0.3, 0.4))
prodBin$rand(10)

prodBin = ProductDistribution$new(distribution = Binomial, 
  params = list(list(prob = 0.1, size = 2), 
               list(prob = 0.6, size = 4), 
               list(prob = 0.2, size = 6)))
prodBin$pdf(x1 = 1, x2 = 2, x3 = 3)
prodBin$cdf(x1 = 1, x2 = 2, x3 = 3)
prodBin$rand(10)

# Equivalently
prodBin = ProductDistribution$new(distribution = Binomial, 
  params = data.table::data.table(prob = c(0.1, 0.6, 0.2), size = c(2, 4, 6)))
prodBin$pdf(x1 = 1, x2 = 2, x3 = 3)
prodBin$cdf(x1 = 1, x2 = 2, x3 = 3)
prodBin$rand(10)
```
properties

Properties Accessor

Description
Returns the properties of the distribution.

Usage
properties(object)

Arguments
object Distribution.

Value
List of distribution properties.

R6 Usage
$properties

qqplot
Quantile-Quantile Plots for distr6 Objects

Description
Quantile-quantile plots are used to compare a "theoretical" or empirical distribution to a reference distribution. They can also compare the quantiles of two reference distributions.

Usage
qqplot(x, y, npoints = 3000, idline = TRUE, plot = TRUE, ...)

Arguments

x distr6 object or numeric vector.
y distr6 object or numeric vector.
npoints number of evaluation points.
idline logical; if TRUE (default), the line $y = x$ is plotted
plot logical; if TRUE (default), figures are displayed in the plot window; otherwise a data.table of points and calculated values is returned.
...
graphical parameters.
Details

If `x` or `y` are given as numeric vectors then they are first passed to the `Empirical` distribution. The `Empirical` distribution is a discrete distribution so quantiles are equivalent to the the Type 1 method in `quantile`.

Author(s)

Chijing Zeng

See Also

`plot.Distribution` for plotting a distr6 object.

Examples

```r
qqplot(Normal$new(mean = 15, sd = sqrt(30)), ChiSquared$new(df = 15))
qqplot(rt(200, df = 5), rt(300, df = 5), main = "QQ-Plot", xlab = "t-200", ylab = "t-300")
qqplot(Normal$new(mean = 2), rnorm(100, mean = 3))
```

quantile.Distribution  Inverse Cumulative Distribution Function

Description

Returns the inverse cumulative distribution, aka quantile, function for a distribution evaluated at a given point between 0 and 1.

Usage

```r
## S3 method for class 'Distribution'
quantile(x, p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
```

Arguments

- `x` Distribution.
- `p` vector of probabilities to evaluate function at.
- `...` additional arguments.
- `lower.tail` logical; if TRUE, probabilities `p` are given as log(p).
- `log.p` logical; if TRUE then `q_X(exp(p))` is returned.
- `simplify` if TRUE (default) returns results in simplest form (vector or data.table) otherwise as data.table.
Details

The quantile function, $q_X$, is the inverse cdf, i.e.

$$q_X(p) = F_X^{-1}(p) = \inf\{x \in \mathbb{R} : F_X(x) \geq p\}$$

If `lower.tail` is FALSE then $q_X(1 - p)$ is returned.

If available a quantile will be returned without warning using an analytic expression. Otherwise, if the distribution has not been decorated with `FunctionImputation`, NULL is returned. To impute the quantile, use `decorate(distribution, FunctionImputation)`, this will provide a numeric calculation for the quantile with warning.

Additional named arguments can be passed, which are required for composite distributions such as `ProductDistribution` and `VectorDistribution`.

Value

Inverse cumulative distribution function evaluated at given points as either a numeric if `simplify` is TRUE or as a data.table.

R6 Usage

```r
$quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
```

See Also

`pdf`, `cdf`, `rand` for other statistical functions. `FunctionImputation`, `decorate` for imputing missing functions.

<table>
<thead>
<tr>
<th>Quartic</th>
<th>Quartic Kernel</th>
</tr>
</thead>
</table>

Description

Mathematical and statistical functions for the Quartic kernel defined by the pdf,

$$f(x) = \frac{15}{16}(1 - x^2)^2$$

over the support $x \in (-1, 1)$.

Details

Quantile is omitted as no closed form analytic expression could be found, decorate with `FunctionImputation` for numeric results.

Value

Returns an R6 object inheriting from class `Kernel`. 
Constructor

Quartic$new(decorators = NULL)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality.</td>
</tr>
</tbody>
</table>

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

Accessor Methods

<table>
<thead>
<tr>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
</tr>
<tr>
<td>properties</td>
</tr>
<tr>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
</tr>
<tr>
<td>sup</td>
</tr>
<tr>
<td>inf</td>
</tr>
<tr>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
</tr>
</tbody>
</table>

d/p/q/r Methods

<table>
<thead>
<tr>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>pdf</td>
</tr>
<tr>
<td>cdf</td>
</tr>
<tr>
<td>quantile.Distribution</td>
</tr>
<tr>
<td>rand</td>
</tr>
</tbody>
</table>
**Statistical Methods**
- squared2Norm()
- prec()
- stdev()
- mode(which = "all")
- mean()
- median()
- iqr()
- correlation()

**Parameter Methods**
- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")

**Validation Methods**
- liesInSupport(x, all = TRUE, bound = FALSE)
- liesInType(x, all = TRUE, bound = FALSE)

**Representation Methods**
- strprint(n = 2)
- print(n = 2)
- summary(full = T)

---

**rand**

*Random Simulation Function*

**Description**

Returns a given number of points sampled from the distribution.

**Usage**

```r
rang(object, n, simplify = TRUE)
```
Arguments

object Distribution.
n number of observations. If length(n) > 1, the length is taken to be the number required.
simplify if TRUE (default) returns results in simplest form (vector or data.table) otherwise as data.table.

Details

If available a rand will be returned without warning using an analytic expression. Otherwise, if the distribution has not been decorated with FunctionImputation, NULL is returned. To impute the rand, use decorate(distribution, FunctionImputation), this will provide a numeric calculation for the rand with warning.

Additional named arguments can be passed, which are required for composite distributions such as ProductDistribution and ArrayDistribution.

Value

Simulated draws from the distribution as either a numeric if simplify is TRUE or as a data.table.

R6 Usage

$rand(n, simplify = TRUE)

See Also

pdf, cdf, quantile for other statistical functions. FunctionImputation, decorate for imputing missing functions.

Rayleigh Distribution Class

Description

Mathematical and statistical functions for the Rayleigh distribution, which is commonly used to model random complex numbers.

Details

The Rayleigh distribution parameterised with mode (or scale), $\alpha$, is defined by the pdf,

$$f(x) = \frac{x}{\alpha^2} e^{x^2/(2\alpha^2)}$$

for $\alpha > 0$.

The distribution is supported on $[0, \infty)$.

cf and mgf are omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.
Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Rayleigh$new(mode = 1, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>mode</td>
<td>numeric</td>
<td>mode, scale parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Rayleigh distribution is parameterised with mode as a non-negative numeric.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

<table>
<thead>
<tr>
<th>Accessor Methods</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
<td>type</td>
</tr>
<tr>
<td>properties</td>
<td>properties</td>
</tr>
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<td>support</td>
<td>support</td>
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<td>symmetry</td>
<td>symmetry</td>
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<td>sup</td>
<td>sup</td>
</tr>
<tr>
<td>inf</td>
<td>inf</td>
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<tr>
<td>dmax</td>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
<td>kurtosisType</td>
</tr>
</tbody>
</table>
Statistical Methods

pdf(x1, ..., log = FALSE, simplify = TRUE)
cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
rand(n, simplify = TRUE)
mean()
variance()
stddev()
prec()
cor()
skewness()
kurtosis(excess = TRUE)
entropy(base = 2)
mgf(t)
cf(t)
pgf(z)
median()
iqr()
mode(which = "all")

Parameter Methods

parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods

liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods

strprint(n = 2)
print(n = 2)
summary(full = T)
SDistribution

References


See Also

listDistributions for all available distributions. CoreStatistics for numerical results.

Examples

```r
x <- Rayleigh$new(mode = 2)

# Update parameters
x$setParameterValue(mode = 4)
print(x$parameters())

# d/p/q/r
x$pdf(1:4)
x$cdf(2)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)
```

SDistribution  

Abstract Special Distribution Class

Description

Abstract class that cannot be constructed directly.

Value

Returns error. Abstract classes cannot be constructed directly.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>
Public Methods

Accessor Methods

decorators
traits
valueSupport
variateForm
type
properties
support
symmetry
sup
inf
dmax
dmin
skewnessType
kurtosisType

Statistical Methods

pdf(x1, ..., log = FALSE, simplify = TRUE)
cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
rand(n, simplify = TRUE)
mean()
variance()
prec()
cor()
skewness()
kurtosis(excess = TRUE)
entropy(base = 2)
mgf(t)
cf(t)
pgf(z)
median()
iqr()
mode(which = "all")

Parameter Methods

parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Link

decorators
traits
valueSupport
variateForm
type
properties
support
symmetry
sup
inf
dmax
dmin
skewnessType
kurtosisType
pdf
cdf
quantile.Distribution
rand
mean.Distribution
variance
prec
cor
skewness
kurtosis
entropy
mgf
cf
pgf
median.Distribution
iqr
mode
parameters
getParameterValue
setParameterValue
setParameterValue

**Validation Methods**
- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

**Representation Methods**
- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

**Active Bindings**

<table>
<thead>
<tr>
<th>Active Binding</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>isPdf</code></td>
<td><code>isPdf</code></td>
</tr>
<tr>
<td><code>isCdf</code></td>
<td><code>isCdf</code></td>
</tr>
<tr>
<td><code>isQuantile</code></td>
<td><code>isQuantile</code></td>
</tr>
<tr>
<td><code>isRand</code></td>
<td><code>isRand</code></td>
</tr>
</tbody>
</table>

---

setParameterValue  Parameter Value Setter

**Description**
Sets the value of the given parameter.

**Usage**

```
setParameterValue(object, ..., lst = NULL, error = "warn")
```

**Arguments**

- **object**
  Distribution or ParameterSet.
- **...**
  named parameters and values to update, see details.
- **lst**
  optional list, see details.
- **error**
  character, value to pass to `stopwarn`.
Details
Parameters can be updated in one of two ways, either by passing the parameters to update as named arguments or as a list with the the list names are parameter IDs and the list values are the respective values to set the parameters. Using a list may be preferred for parameters that take multiple values. See examples. If lst is given then any additional arguments are ignored.

stopwarn either breaks the code with an error if "error" is given or returns NULL with warning otherwise.

Value
An R6 object of class ParameterSet.

R6 Usage
$setParameterValue(..., lst = NULL, error = "warn")

See Also
parameters and setParameterValue

Examples
ps <- Normal$new()$parameters()
ps$setParameterValue(mean = 2, var = 5)$print()

ps <- MultivariateNormal$new()$parameters()
ps$setParameterValue(lst = list(mean = c(1,1)))$print()

Sigmoid Sigmoid Kernel

Description
Mathematical and statistical functions for the Sigmoid kernel defined by the pdf,

\[ f(x) = \frac{2}{\pi} \frac{1}{e^{x} + e^{-x}} \]

over the support \( x \in \mathbb{R} \).

Details
The cdf and quantile functions are omitted as no closed form analytic expressions could be found, decorate with FunctionImputation for numeric results.

Value
Returns an R6 object inheriting from class Kernel.
Constructor

Sigmoid$new(decorators = NULL)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
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</table>

Public Variables

<table>
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</tr>
</thead>
<tbody>
<tr>
<td>name</td>
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</tr>
<tr>
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<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**d/p/q/r Methods**

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
Silverman

Silverman Kernel

Description

Mathematical and statistical functions for the Silverman kernel defined by the pdf,

\[ f(x) = \exp(-|x|/\sqrt{2})/2 \ast \sin(|x|/\sqrt{2} + \pi/4) \]

over the support \( x \in \mathbb{R} \).
Details

The cdf and quantile functions are omitted as no closed form analytic expressions could be found, decorate with FunctionImputation for numeric results.

Value

Returns an R6 object inheriting from class Kernel.

Constructor

Silverman$new(decorators = NULL)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
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Public Methods

**Accessor Methods**

<table>
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<td>valueSupport</td>
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<td>variateForm</td>
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<td>type</td>
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<td>properties</td>
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<td>dmax</td>
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<td>dmin</td>
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<td>skewnessType</td>
<td>skewnessType</td>
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<tr>
<td>kurtosisType</td>
<td>kurtosisType</td>
</tr>
</tbody>
</table>
### Statistical Methods

- `squared2Norm()`
- `prec()`
- `stdev()`
- `mode(which = "all")`
- `mean()`
- `median()`
- `iqr()`
- `correlation()`

### Parameter Methods

- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(..., lst = NULL, error = "warn")`

### Validation Methods

- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

### Representation Methods

- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

---

```
simulateEmpiricalDistribution

Sample Empirical Distribution Without Replacement
```
Description

Function to sample Distributions of class Empirical without replacement, as opposed to the rand method which samples with replacement.

Usage

simulateEmpiricalDistribution(EmpiricalDist, n, seed = NULL)

Arguments

EmpiricalDist  Empirical Distribution
n            Number of samples to generate. See Details.
seed         Numeric passed to set.seed. See Details.

Details

This function can only be used to sample from the Empirical distribution without replacement, and will return an error for other distributions.

The seed param ensures that the same samples can be reproduced and is more convenient than using the set.seed function each time before use. If set.seed is NULL then the seed is left unchanged (NULL is not passed to the set.seed function).

If n is of length greater than one, then n is taken to be the length of n. If n is greater than the number of observations in the Empirical distribution, then n is taken to be the number of observations in the distribution.

Value

A vector of length n with elements drawn without replacement from the given Empirical distribution.

See Also

set.seed, rand, and Empirical

---

skewness  Distribution Skewness

Description

Skewness of a distribution

Usage

skewness(object)
skewnessType

Arguments

object  Distribution.

Details

The skewness of a distribution is defined by the third standardised moment of the distribution,

\[ sk_X = E_X \left[ \frac{x - \mu}{\sigma}^3 \right] \]

where \( E_X \) is the expectation of distribution \( X \), \( \mu \) is the mean of the distribution and \( \sigma \) is the standard deviation of the distribution.

If an analytic expression isn’t available, returns error. To impute a numerical expression, use the CoreStatistics decorator.

Value

Skewness as a numeric.

R6 Usage

`$skewness()`

See Also

CoreStatistics and decorate

<table>
<thead>
<tr>
<th>skewnessType</th>
<th>Type of Skewness Accessor</th>
</tr>
</thead>
</table>

Description

Returns the type of skewness.

Usage

`skewnessType(object)`

Arguments

object  Distribution.

Value

If the distribution skewness is present in properties, returns one of "negative skew", "no skew", "positive skew", otherwise returns NULL.
**R6 Usage**

\$skewnessType

**See Also**

skewness, properties and kurtosisType

---

<table>
<thead>
<tr>
<th>skewType</th>
<th>Skewness Type</th>
</tr>
</thead>
</table>

**Description**

Gets the type of skewness

**Usage**

skewType(skew)

**Arguments**

| skew | numeric. |

**Details**

Skewness is a measure of asymmetry of a distribution.

A distribution can either have negative skew, no skew or positive skew. A symmetric distribution will always have no skew but the reverse relationship does not always hold.

**Value**

Returns one of 'negative skew', 'no skew' or 'positive skew'.

**See Also**

skewness, exkurtosisType

**Examples**

skewType(1)
skewType(0)
skewType(-1)
**squared2Norm**

**Squared Probability Density Function 2-Norm**

**Description**

The squared 2-norm of the pdf evaluated over the whole support by default or given limits.

**Usage**

```r
squared2Norm(object, lower = NULL, upper = NULL)
```

**Arguments**

- `object`: Distribution.
- `lower`: lower limit for integration, default is infimum.
- `upper`: upper limit for integration, default is supremum.

**Details**

The squared 2-norm of the pdf is defined by

\[ \int (f_X(u))^2 du \]

where \( X \) is the Distribution and \( f_X \) is its pdf.

If an analytic expression isn’t available, returns error. To impute a numerical expression, use the `ExoticStatistics` decorator.

**Value**

Squared 2-norm of pdf evaluated between limits as a numeric.

**R6 Usage**

```r
$squared2Norm(lower = NULL, upper = NULL)
```

**See Also**

- `ExoticStatistics` and `decorate`
**stdev**

*Standard Deviation of a Distribution*

**Description**
Standard deviation of a distribution assuming variance is provided.

**Usage**
```
stdev(object)
```

**Arguments**
- **object** Distribution.

**Details**
The standard deviation is analytically computed as the square root of the variance. If the variance is not found in the distribution (analytically or numerically), returns error.

**Value**
Square-root of variance as a numeric.

**R6 Usage**
```
$stdev()
```

**See Also**
- `variance`

---

**strprint**

*String Representation of Print*

**Description**
Parsable string to be supplied to `print`, `data.frame`, etc.

**Usage**
```
strprint(object, n = 2)
```

**Arguments**
- **object** R6 object
- **n** Number of parameters to display before & after ellipsis
Details

strprint is a suggested method that should be included in all R6 classes to be passed to methods such as cat, summary and print. Additionally can be used to easily parse R6 objects into data-frames, see examples.

Value

String representation of the distribution.

Examples

Triangular$new()$strprint()
Triangular$new()$strprint(1)

Description

Mathematical and statistical functions for the Student’s T distribution, which is commonly used to estimate the mean of populations with unknown variance from a small sample size, as well as in t-testing for difference of means and regression analysis.

Details

The Student’s T distribution parameterised with degrees of freedom, \( \nu \), is defined by the pdf,

\[
f(x) = \frac{\Gamma((\nu + 1)/2)/(\sqrt{\nu \pi})\Gamma(\nu/2))}{(1 + (x^2)/\nu)^{(\nu + 1)/2} - (\nu + 1)/2}
\]

for \( \nu > 0 \).

The distribution is supported on the Reals.

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

StudentT$new(df = 1, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>df</td>
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<td>degrees of freedom.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>
Constructor Details

The Student’s T distribution is parameterised with \( \text{df} \) as a positive numeric.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
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<td>package</td>
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</tbody>
</table>

Public Methods

### Accessor Methods

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<tr>
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<tbody>
<tr>
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<td>skewnessType</td>
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<td>kurtosisType</td>
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### Statistical Methods

<table>
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<th>Link</th>
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<tbody>
<tr>
<td>pdf</td>
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<tr>
<td>cdf</td>
</tr>
<tr>
<td>quantile.Distribution</td>
</tr>
<tr>
<td>rand</td>
</tr>
<tr>
<td>mean</td>
</tr>
<tr>
<td>variance</td>
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<tr>
<td>stdev</td>
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<td>prec</td>
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<td>cor</td>
</tr>
<tr>
<td>skewness</td>
</tr>
<tr>
<td>kurtosis</td>
</tr>
</tbody>
</table>
entropy(base = 2)
mgf(t)
cf(t)
pgf(z)
median()
iqr()
mode(which = "all")

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

Author(s)
Chijing Zeng

References

See Also
listDistributions for all available distributions. Normal for the Normal distribution, StudentTNoncentral for the noncentral Student’s T distribution.

Examples
x = StudentT$new(df = 2)
# Update parameters
x$setParameterValue(df = 3)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()
summary(x)

---

**StudentTNoncentral**

**Noncentral Student’s T Distribution Class**

**Description**

Mathematical and statistical functions for the Noncentral Student’s T distribution, which is commonly used to estimate the mean of populations with unknown variance from a small sample size, as well as in t-testing for difference of means and regression analysis.

**Details**

The Noncentral Student’s T distribution parameterised with degrees of freedom, \( \nu \) and location, \( \lambda \), is defined by the pdf,

\[
f(x) = \frac{\nu^{\nu/2} \exp(-n \lambda^2/(2(x^2 + \nu)))}{(\sqrt{\pi} \Gamma(\nu/2))2^{(\nu+1)/2}(x^2 + \nu)^{(\nu+1)/2}} \int_0^\infty y^{\nu} \exp((-1/2(y-x \lambda / \sqrt{x^2 + \nu}))^{2})
\]

for \( \nu > 0, \lambda \in \mathbb{R} \).

The distribution is supported on the Reals.

skewness, kurtosis, mode, entropy, pgf, mgf and cf are omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.

**Value**

Returns an R6 object inheriting from class SDistribution.

**Constructor**

StudentTNoncentral$new(df = 1, location = 0, decorators = NULL, verbose = FALSE)

**Constructor Arguments**
### Argument Details

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>df</td>
<td>numeric</td>
<td>degrees of freedom.</td>
</tr>
<tr>
<td>location</td>
<td>numeric</td>
<td>location (ncp in rstats).</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

### Constructor Details

The Noncentral Student’s T distribution is parameterised with df as positive numeric and location as real numeric.

### Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
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</tr>
</thead>
<tbody>
<tr>
<td>name</td>
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### Public Methods

#### Accessor Methods

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

#### Statistical Methods

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
mean()
variance()
stddev()
prec()
cor()
skewness()
kurtosis(excess = TRUE)
entropy(base = 2)
mgf(t)
cf(t)
pgf(z)
median()
iqr()
mode(which = "all")

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

Author(s)
Jordan Deenichin

References
See Also

listDistributions for all available distributions. Normal for the Normal distribution, StudentT for the central Student’s T distribution. CoreStatistics for numerical results.

Examples

```r
x = StudentTNoncentral$new(df = 2, location = 3)

# Update parameters
x$setParameterValue(df = 3)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)
```

---

**summary.Distribution**  
*Distribution Summary*

**Description**

Summary method for distribution objects (and all child classes).

**Usage**

```r
## S3 method for class 'Distribution'
summary(object, full = TRUE, ...)
```

**Arguments**

- `object`  
  Distribution.
- `full`  
  logical; if TRUE (default), gives an extended summary, otherwise brief.
- `...`  
  additional arguments.

**Value**

Printed summary of the distribution.
sup

R6 Usage

$summary(full = TRUE)

See Also

Distribution

sup

Supremum Accessor

Description

Returns the distribution supremum as the supremum of the support.

Usage

sup(object)

Arguments

object Distribution.

Value

Supremum as a numeric.

R6 Usage

$sup

See Also

support, dmax, dmin, inf
support  

**Support Accessor**

**Description**

Returns the support of the distribution.

**Usage**

```r
support(object)
```

**Arguments**

- `object`  
  Distribution.

**Details**

The support of a probability distribution is defined as the interval where the pmf/pdf is greater than zero,

\[
\text{Supp}(X) = \{ x \in \mathbb{R} : f_X(x) > 0 \}
\]

where \( f_X \) is the pmf if distribution \( X \) is discrete, otherwise the pdf.

**Value**

An R6 object of class `set6::Set`.

**R6 Usage**

```r
$support
```

**See Also**

- `set6::Set` and `properties`

---

survival  

**Survival Function**

**Description**

The survival function of a probability distribution is the probability of surviving after a point \( x \).

**Usage**

```r
survival(object, x1, log = FALSE)
```
survival

Arguments

- **object**: Distribution.
- **x1**: Point to evaluate the survival function at.
- **log**: logical, if TRUE then the (natural) logarithm of the survival function is returned.

Details

The survival function is defined by

\[ S_X(x) = P(X \geq x) = 1 - F_X(x) = \int_x^{\infty} f_X(x) \, dx \]

where \( X \) is the distribution, \( S_X \) is the survival function, \( F_X \) is the cdf and \( f_X \) is the pdf. Can only be used after decorating with `ExoticStatistics`.

Value

Survival function as a numeric, natural logarithm returned if \( \log \) is TRUE.

R6 Usage

$\text{survival}(x, \log = \text{FALSE})$

See Also

`ExoticStatistics` and `decorate`

Description

The anti-derivative of the survival function between given limits or over the full support.

Usage

`survivalAntiDeriv(object, lower = \text{NULL}, upper = \text{NULL})`

Arguments

- **object**: Distribution.
- **lower**: lower limit for integration, default is infimum.
- **upper**: upper limit for integration, default is supremum.
The survival anti-derivative is defined by

\[ as(a, b) = \int_a^b S_X(x) \, dx \]

where \( X \) is the distribution, \( S_X \) is the survival function of the distribution \( X \) and \( a, b \) are the limits of integration.

Can only be used after decorating with \texttt{ExoticStatistics}.

Value

Antiderivative of the survival function evaluated between limits as a numeric.

R6 Usage

\$\text{survivalAntiDeriv}(lower = \text{NULL}, upper = \text{NULL})$

See Also

\texttt{ExoticStatistics} and \texttt{decorate}

---

The \( p \)-norm of the survival function evaluated between given limits or over the whole support.

Usage

\texttt{survivalPNorm(object, p = 2, lower = \text{NULL}, upper = \text{NULL})}

Arguments

- \texttt{object}: Distribution.
- \texttt{p}: \( p \)-norm to calculate.
- \texttt{lower}: lower limit for integration, default is infimum.
- \texttt{upper}: upper limit for integration, default is supremum.

Details

The \( p \)-norm of the survival function is defined by

\[ (\int_a^b |S_X|^p \, d\mu)^{1/p} \]

where \( X \) is the distribution, \( S_X \) is the survival function and \( a, b \) are the limits of integration.

Returns \text{NULL} if distribution is not continuous.

Can only be used after decorating with \texttt{ExoticStatistics}.
symmetry

Value

Given p-norm of survival function evaluated between limits as a numeric.

R6 Usage

$survivalPNorm(object, p = 2, lower = NULL, upper = NULL)

See Also

ExoticStatistics and decorate

Description

Returns the distribution symmetry.

Usage

symmetry(object)

Arguments

object Distribution.

Value

One of "symmetric" or "asymmetric".

R6 Usage

$symmetry

See Also

properties
Description

Validation checks to test if Distribution is continuous.

Usage

testContinuous(
  object,
  errmsg = paste(object$short_name, "is not continuous")
)

checkContinuous(
  object,
  errmsg = paste(object$short_name, "is not continuous")
)

assertContinuous(
  object,
  errmsg = paste(object$short_name, "is not continuous")
)

Arguments

object Distribution
errormsg custom error message to return if assert/check fails

Value

If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

Examples

testContinuous(Binomial$new()) # FALSE
**testDiscrete**

Description
Validation checks to test if Distribution is discrete.

Usage

```r
testDiscrete(object, errormsg = paste(object$short_name, "is not discrete"))
checkDiscrete(object, errormsg = paste(object$short_name, "is not discrete"))
assertDiscrete(object, errormsg = paste(object$short_name, "is not discrete"))
```

Arguments

- **object**: Distribution
- **errormsg**: custom error message to return if assert/check fails

Value
If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

Examples

```r
testDiscrete(Binomial$new()) # FALSE
```

**testDistribution**

Description
Validation checks to test if a given object is an R6 Distribution.

Usage

```r
testDistribution(
  object,
  errormsg = paste(object, "is not an R6 Distribution object")
)
```

```r
checkDistribution(
  object,
```

```r
```
errmsg = paste(object, "is not an R6 Distribution object")
)

assertDistribution(
    object,
    errmsg = paste(object, "is not an R6 Distribution object")
)

### Arguments

- **object**: object to test
- **errmsg**: custom error message to return if assert/check fails

### Value

If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

### Examples

```r
testDistribution(5) # FALSE
testDistribution(Binomial$new()) # TRUE
```

---

**Description**

Validation checks to test if a given object is a list of R6 Distributions.

**Usage**

```r
testDistributionList(
    object,
    errmsg = "One or more items in the list are not Distributions"
)

checkDistributionList(
    object,
    errmsg = "One or more items in the list are not Distributions"
)

assertDistributionList(
    object,
    errmsg = "One or more items in the list are not Distributions"
)
```
Arguments

object object to test
erromsg custom error message to return if assert/check fails

Value

If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

Examples

testDistributionList(list(Binomial$new(),5)) # FALSE
testDistributionList(list(Binomial$new(),Exponential$new())) # TRUE

Description

Validation checks to test if Distribution is leptokurtic.

Usage

testLeptokurtic(
  object,
  erroormsg = paste(object$short_name, "is not leptokurtic")
)

checkLeptokurtic(
  object,
  erroormsg = paste(object$short_name, "is not leptokurtic")
)

assertLeptokurtic(
  object,
  erroormsg = paste(object$short_name, "is not leptokurtic")
)

Arguments

object Distribution
erroormsg custom error message to return if assert/check fails

Value

If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.
Examples

testLeptokurtic(Binomial$new())

testMatrixvariate(Binomial$new()) # FALSE

Description

Validation checks to test if Distribution is matrixvariate.

Usage

testMatrixvariate(
  object,
  errormsg = paste(object$short_name, "is not matrixvariate")
)

checkMatrixvariate(
  object,
  errormsg = paste(object$short_name, "is not matrixvariate")
)

assertMatrixvariate(
  object,
  errormsg = paste(object$short_name, "is not matrixvariate")
)

Arguments

object Distribution
errormsg custom error message to return if assert/check fails

Value

If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

Examples

testMatrixvariate(Binomial$new()) # FALSE
Description

Validation checks to test if Distribution is mesokurtic.

Usage

testMesokurtic(
    object,
    errmsg = paste(object$short_name, "is not mesokurtic")
)

checkMesokurtic(
    object,
    errmsg = paste(object$short_name, "is not mesokurtic")
)

assertMesokurtic(
    object,
    errmsg = paste(object$short_name, "is not mesokurtic")
)

Arguments

object Distribution

errmsg custom error message to return if assert/check fails

Value

If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

Examples

testMesokurtic(Binomial$new())
Description

Validation checks to test if Distribution is mixture.

Usage

testMixture(object, errormsg = paste(object$short_name, "is not mixture"))

checkMixture(object, errormsg = paste(object$short_name, "is not mixture"))

Arguments

object Distribution
errormsg custom error message to return if assert/check fails

Value

If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

Examples

testMixture(Binomial$new()) # FALSE

Description

Validation checks to test if Distribution is multivariate.

Usage

testMultivariate(
    object,
    errmsg = paste(object$short_name, "is not multivariate")
)

checkMultivariate(
    object,
errmsg = paste(object$short_name, "is not multivariate")

assertMultivariate(
    object,
    errmsg = paste(object$short_name, "is not multivariate")
)

Arguments

object    Distribution
errmsg    custom error message to return if assert/check fails

Value

If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

Examples

testMultivariate(Binomial$new()) # FALSE

description

Validation checks to test if Distribution is negative skew.

Usage

testNegativeSkew(
    object,
    errmsg = paste(object$short_name, "is not negative skew")
)

checkNegativeSkew(
    object,
    errmsg = paste(object$short_name, "is not negative skew")
)

assertNegativeSkew(
    object,
    errmsg = paste(object$short_name, "is not negative skew")
)
Arguments

object  Distribution
errmsg  custom error message to return if assert/check fails

Value

If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

Examples

testNegativeSkew(Binomial$new())

Description

Validation checks to test if Distribution is no skew.

Usage

testNoSkew(object, errmsg = paste(object$short_name, "is not no skew"))
checkNoSkew(object, errmsg = paste(object$short_name, "is not no skew"))
assertNoSkew(object, errmsg = paste(object$short_name, "is not no skew"))

Arguments

object  Distribution
errmsg  custom error message to return if assert/check fails

Value

If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

Examples

testNoSkew(Binomial$new())
Description

Validation checks to test if Distribution is platykurtic.

Usage

testPlatykurtic(
  object,
  errormsg = paste(object$short_name, "is not platykurtic")
)

checkPlatykurtic(
  object,
  errormsg = paste(object$short_name, "is not platykurtic")
)

assertPlatykurtic(
  object,
  errormsg = paste(object$short_name, "is not platykurtic")
)

Arguments

object          Distribution
errormsg        custom error message to return if assert/check fails

Value

If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

Examples

testPlatykurtic(Binomial$new())
testPositiveSkew

Description

Validation checks to test if Distribution is positive skew.

Usage

testPositiveSkew(
    object,
    errmsg = paste(object$short_name, "is not positive skew")
)

checkPositiveSkew(
    object,
    errmsg = paste(object$short_name, "is not positive skew")
)

assertPositiveSkew(
    object,
    errmsg = paste(object$short_name, "is not positive skew")
)

Arguments

object Distribution
errmsg custom error message to return if assert/check fails

Value

If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

Examples

testPositiveSkew(Binomial$new())
testSymmetric

Description
Validation checks to test if Distribution is symmetric.

Usage
testSymmetric(object, errmsg = paste(object$short_name, "is not symmetric"))
checkSymmetric(object, errmsg = paste(object$short_name, "is not symmetric"))
assertSymmetric(
  object,
  errmsg = paste(object$short_name, "is not symmetric")
)

Arguments
object Distribution
errmsg custom error message to return if assert/check fails

Value
If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

Examples
testSymmetric(Binomial$new()) # FALSE

testUnivariate

Description
Validation checks to test if Distribution is univariate.
Usage

```r
testUnivariate(
  object,
  errmsg = paste(object$short_name, "is not univariate")
)
```

```r
checkUnivariate(
  object,
  errmsg = paste(object$short_name, "is not univariate")
)
```

```r
assertUnivariate(
  object,
  errmsg = paste(object$short_name, "is not univariate")
)
```

Arguments

- `object`  Distribution
- `errmsg`  custom error message to return if assert/check fails

Value

If check passes then assert returns invisibly and test/check return TRUE. If check fails, assert stops code with error, check returns an error message as string, test returns FALSE.

Examples

```r
testUnivariate(Binomial$new()) # TRUE
```

---

### traits

**Traits Accessor**

**Description**

Returns the traits of the distribution.

**Usage**

```r
traits(object)
```

**Arguments**

- `object`  Distribution.
**Value**

List of traits.

**R6 Usage**

$\text{traits}$

---

**Triangular Distribution Class**

**Description**

Mathematical and statistical functions for the Triangular distribution, which is commonly used to model population data where only the minimum, mode and maximum are known (or can be reliably estimated), also to model the sum of standard uniform distributions.

**Details**

The Triangular distribution parameterised with lower limit, $a$, upper limit, $b$, and mode, $c$, is defined by the pdf.

\[
\begin{align*}
    f(x) &= 0, \quad x < a \\
    f(x) &= \frac{2(x - a)}{(b - a)(c - a)}, \quad a \leq x < c \\
    f(x) &= \frac{2}{b - a}, \quad x = c \\
    f(x) &= \frac{2(b - x)}{(b - a)(b - c)}, \quad c < x \leq b \\
    f(x) &= 0, \quad x > b
\end{align*}
\]

The distribution is supported on $[a, b]$.

**Value**

Returns an R6 object inheriting from class SDistribution.

**Constructor**

`Triangular$new(lower = 0, upper = 1, mode = 0.5, symmetric = FALSE, decorators = NULL, verbose = FALSE)`

**Constructor Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>lower</td>
<td>numeric</td>
<td>lower limit.</td>
</tr>
<tr>
<td>upper</td>
<td>numeric</td>
<td>upper limit.</td>
</tr>
<tr>
<td>mode</td>
<td>numeric</td>
<td>mode.</td>
</tr>
<tr>
<td>symmetric</td>
<td>logical</td>
<td>see details.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>
Constructor Details

The Triangular distribution is parameterised with lower, upper and mode as numerics. If symmetric = TRUE then the mode parameter is determined automatically and is defined by

\[ mode = (lower + upper)/2 \]

this cannot be changed after construction. If symmetric = FALSE (default) then mode can be updated after construction.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

Accessor Methods
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

Statistical Methods
- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)
- mean()
Triangular

\begin{verbatim}
variance()
stdev()
prec()
cor()
skewness()
kurtosis(excess = TRUE)
entropy(base = 2)
mgf(t)
cf(t)
pgf(z)
median()
iqr()
mode(which = "all")
\end{verbatim}

Parameter Methods

\begin{verbatim}
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")
\end{verbatim}

Validation Methods

\begin{verbatim}
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)
\end{verbatim}

Representation Methods

\begin{verbatim}
strprint(n = 2)
print(n = 2)
summary(full = T)
\end{verbatim}

References

Michael P. McLaughlin.

See Also

listDistributions for all available distributions. Uniform for the Uniform distribution.

Examples

Triangular$new(lower = 2, upper = 5, symmetric = TRUE)
Triangular$new(lower = 2, upper = 5, symmetric = FALSE) # Note mode defaults to a symmetric shape
Triangular$new(lower = 2, upper = 5, mode = 4)

# You can view the type of Triangular distribution with $description
Triangular$new(lower = 2, upper = 5, symmetric = TRUE)$description
Triangular$new(lower = 2, upper = 5, symmetric = FALSE)$description

x = Triangular$new(lower = -1, upper = 1)

# Update parameters
x$setParameterValue(lower = 2, upper = 7)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)

---

**Triangular Kernel**

**Description**

Mathematical and statistical functions for the Triangular kernel defined by the pdf,

\[ f(x) = 1 - |x| \]

over the support \( x \in (-1, 1) \).

**Value**

Returns an R6 object inheriting from class Kernel.

**Constructor**

TriangularKernel$new(decorators = NULL)

**Constructor Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality.</td>
</tr>
</tbody>
</table>
Public Variables

<table>
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<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**d/p/q/r Methods**

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)

**Statistical Methods**

- squared2Norm()
- prec()
- stdev()
- mode(which = "all")
- mean()
- median()
- iqr()
correlation()

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

---

**Tricube**

**Tricube Kernel**

**Description**
Mathematical and statistical functions for the Tricube kernel defined by the pdf,

\[ f(x) = \frac{70}{81}(1 - |x|^3)^3 \]

over the support \( x \in (-1, 1) \).

**Details**
The cdf and quantile functions are omitted as no closed form analytic expressions could be found, decorate with FunctionImputation for numeric results.

**Value**
Returns an R6 object inheriting from class Kernel.

**Constructor**
Tricube$new(decorators = NULL)
Tricube

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality.</td>
</tr>
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</table>

Public Variables

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<tr>
<td>short_name</td>
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<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
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</tbody>
</table>

Public Methods

Accessor Methods

- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

d/p/q/r Methods

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)

Statistical Methods

- Link
  - pdf
  - cdf
  - quantile.Distribution
  - rand
Triweight Kernel

**Description**

Mathematical and statistical functions for the Triweight kernel defined by the pdf,
\[ f(x) = \frac{35}{32}(1 - x^2)^3 \]
over the support \( x \in (-1, 1) \).

**Details**

The quantile function is omitted as no closed form analytic expression could be found, decorate with FunctionImputation for numeric results.
Triweight

Value
Returns an R6 object inheriting from class Kernel.

Constructor
Triweight$new(decorators = NULL)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality.</td>
</tr>
</tbody>
</table>

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**

decorators
traits
valueSupport
variateForm
type
properties
support
symmetry
sup
inf
dmax
dmin
skewnessType
kurtosisType

**d/p/q/r Methods**
pdf(x1, ..., log = FALSE, simplify = TRUE)
Truncate a Distribution

Description

S3 functionality to truncate an R6 distribution.
TruncatedDistribution

Usage

```r
truncate(x, lower = NULL, upper = NULL)
```

Arguments

- **x**: Distribution.
- **lower**: lower limit for truncation.
- **upper**: upper limit for truncation.

See Also

- `TruncatedDistribution`

---

**TruncatedDistribution** Distribution Truncation Wrapper

Description

A wrapper for truncating any probability distribution at given limits.

Details

Truncates a distribution at lower and upper limits, using the formulae

\[
f_T(x) = f_X(x)/(F_X(upper) - F_X(lower))
\]

\[
F_T(x) = (F_X(x) - F_X(lower))/(F_X(upper) - F_X(lower))
\]

where \(f_T/F_T\) is the pdf/cdf of the truncated distribution \(T = \text{Truncate}(X, \text{lower}, \text{upper})\) and \(f_X, F_X\) is the pdf/cdf of the original distribution.

If lower or upper are `NULL` they are taken to be `self$inf` and `self$sup` respectively. The support of the new distribution is the interval of points between lower and upper.

The pdf and cdf of the distribution are required for this wrapper, if unavailable decorate with `FunctionImputation` first.

Value

Returns an R6 object of class `TruncatedDistribution`.

Constructor

```r
TruncatedDistribution$new(distribution, lower = NULL, upper = NULL)
```

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>distribution</td>
<td>distribution</td>
<td>Distribution to truncate.</td>
</tr>
<tr>
<td>lower</td>
<td>numeric</td>
<td>Lower limit for truncation.</td>
</tr>
<tr>
<td>upper</td>
<td>numeric</td>
<td>Upper limit for truncation.</td>
</tr>
</tbody>
</table>
Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

### Accessor Methods

- wrappedModels(model = NULL)
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

### d/p/q/r Methods

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)

### Statistical Methods

- prec()
- stdev()
- median()
- iqr()
- cor()
Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

See Also
listWrappers, FunctionImputation, truncate

Examples
truncBin <- TruncatedDistribution$new(
  Binomial$new(prob = 0.5, size = 10),
  lower = 2, upper = 4)
truncBin$getParameterValue("prob")

---

**type**

*Type Accessor*

**Description**

Returns the scientific type of the distribution.

**Usage**

type(object)
Arguments

object Distribution.

Value

An R6 object of class set6::Set.

R6 Usage

$type

See Also

set6::Set

---

**Uniform Distribution Class**

Description

Mathematical and statistical functions for the Uniform distribution, which is commonly used to model continuous events occurring with equal probability, as an uninformed prior in Bayesian modelling, and for inverse transform sampling.

Details

The Uniform distribution parameterised with lower, \(a\), and upper, \(b\), limits is defined by the pdf,

\[ f(x) = \frac{1}{b - a} \]

for \(-\infty < a < b < \infty\).

The distribution is supported on \([a, b]\).

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

Uniform$new(lower = 0, upper = 1, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>lower</td>
<td>integer</td>
<td>lower distribution limit.</td>
</tr>
<tr>
<td>upper</td>
<td>integer</td>
<td>upper distribution limit.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>
**Constructor Details**

The Uniform distribution is parameterised with `lower` and `upper` as numerics.

**Public Variables**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

**Public Methods**

**Accessor Methods**

<table>
<thead>
<tr>
<th>Accessor Methods</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
<td>type</td>
</tr>
<tr>
<td>properties</td>
<td>properties</td>
</tr>
<tr>
<td>support</td>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
<td>symmetry</td>
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<tr>
<td>sup</td>
<td>sup</td>
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<tr>
<td>inf</td>
<td>inf</td>
</tr>
<tr>
<td>dmax</td>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
<td>kurtosisType</td>
</tr>
</tbody>
</table>

**Statistical Methods**

<table>
<thead>
<tr>
<th>Statistical Methods</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>pdf</td>
<td>pdf</td>
</tr>
<tr>
<td>cdf</td>
<td>cdf</td>
</tr>
<tr>
<td>quantile.Distribution</td>
<td>quantile.Distribution</td>
</tr>
<tr>
<td>rand</td>
<td>rand</td>
</tr>
<tr>
<td>mean()</td>
<td>mean.Distribution</td>
</tr>
<tr>
<td>variance()</td>
<td>variance</td>
</tr>
<tr>
<td>stdev()</td>
<td>stdev</td>
</tr>
<tr>
<td>prec()</td>
<td>prec</td>
</tr>
<tr>
<td>cor()</td>
<td>cor</td>
</tr>
<tr>
<td>skewness()</td>
<td>skewness</td>
</tr>
<tr>
<td>kurtosis(excess = TRUE)</td>
<td>kurtosis(excess = TRUE)</td>
</tr>
</tbody>
</table>
### Uniform

- entropy(base = 2)
- mgf(t)
- cf(t)
- pgf(z)
- median()
- iqr()
- mode(which = "all")

#### Parameter Methods
- parameters(id)
- getParameterValue(id, error = "warn")
- setParameterValue(..., lst = NULL, error = "warn")

#### Validation Methods
- liesInSupport(x, all = TRUE, bound = FALSE)
- liesInType(x, all = TRUE, bound = FALSE)

#### Representation Methods
- strprint(n = 2)
- print(n = 2)
- summary(full = T)

### Author(s)

Yumi Zhou

### References


### See Also

- `listDistributions` for all available distributions.

### Examples

```r
x <- Uniform$new(lower = -10, upper = 5)
# Update parameters
```
Mathematical and statistical functions for the Uniform kernel defined by the pdf,

\[ f(x) = \frac{1}{2} \]

over the support \( x \in (-1, 1) \).

Value

Returns an R6 object inheriting from class Kernel.

Constructor

UniformKernel$new(decorators = NULL)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality.</td>
</tr>
</tbody>
</table>

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
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</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
</tbody>
</table>
description  Brief description of distribution.
package     The package d/p/q/r are implemented in.

Public Methods

Accessor Methods
decorators
traits
valueSupport
variateForm
type
properties
support
symmetry
sup
inf
dmax
dmin
skewnessType
kurtosisType

Link
decorators
traits
valueSupport
variateForm
type
properties
support
symmetry
sup
inf
dmax
dmin
skewnessType
kurtosisType

d/p/q/r Methods
pdf(x1, ..., log = FALSE, simplify = TRUE)
cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
rand(n, simplify = TRUE)

Link
pdf
cdf
quantile.Distribution
rand

Statistical Methods
squared2Norm()
prec()
stdev()
mode(which = "all")
mean()
median()
iqr()
correlation()

Link
squared2Norm
prec
stdev
mode
mean.Distribution
median.Distribution
iqr
correlation

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")

Link
parameters
getParameterValue
**Description**

Updates parameter in a ParameterSet using `updateFuncs`.

**Usage**

```r
## S3 method for class 'ParameterSet'
update(object, ...)
```

**Arguments**

- `object`: ParameterSet
- `...`: ignored, added for S3 consistency

**Details**

In general this method should never need to be called manually by the user as it is internally called in `setParameterValue`.

The method works by cycling through parameters in a ParameterSet that have non-NA `updateFuncs` and parses these as expressions, thereby updating their values.

**Value**

An R6 object of class ParameterSet.
valueSupport  Value Support Accessor

Description
Returns the valueSupport of the distribution.

Usage
valueSupport(object)

Arguments
object  Distribution.

Value
One of "discrete"/"continuous"/"mixture".

R6 Usage
$valueSupport

variance  Distribution Variance

Description
The variance or covariance of a distribution, either calculated analytically or estimated numerically.

Usage
variance(object)

Arguments
object  Distribution.
The variance of a distribution is defined by the formula

\[ \text{var}_X = E[X^2] - E[X]^2 \]

where \( E_X \) is the expectation of distribution \( X \). If the distribution is multivariate the covariance matrix is returned.

If an analytic expression isn’t available, returns error. To impute a numerical expression, use the \texttt{CoreStatistics} decorator.

\textbf{Value}

Variance as a numeric.

\textbf{R6 Usage}

\$\text{variance}()$

\textbf{See Also}

\texttt{CoreStatistics}, \texttt{decorate} and \texttt{genExp}.

---

\textbf{variateForm} \hspace{1cm} \textit{Variate Form Accessor}

\textbf{Description}

Returns the variateForm of the distribution.

\textbf{Usage}

\texttt{variateForm(object)}

\textbf{Arguments}

- \texttt{object} Distribution.

\textbf{Value}

One of "univariate"/"multivariate"/"matrixvariate".

\textbf{R6 Usage}

\$\text{variateForm}$
VectorDistribution  Vectorise Distributions

Description
A wrapper for creating a vector of distributions.

Details
A vector distribution is intended to vectorize distributions more efficiently than storing a list of distributions. To improve speed and reduce memory usage, distributions are only constructed when methods (e.g. d/p/q/r) are called. Whilst it is recommended to first extract distributions using \[ \] before querying them for results, all common methods are available in VectorDistribution as they are wrapped in \texttt{apply}.

Value
Returns an \texttt{R6} object of class \texttt{VectorDistribution}.

Constructor

\texttt{VectorDistribution$new(distlist = NULL, distribution = NULL, params = NULL, name = NULL, short\_name = NULL, description = NULL, decorators = NULL)}

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>\texttt{distlist}</td>
<td>\texttt{list}</td>
<td>List of distributions.</td>
</tr>
<tr>
<td>\texttt{distribution}</td>
<td>\texttt{character}</td>
<td>Distribution to wrap.</td>
</tr>
<tr>
<td>\texttt{params}</td>
<td>\texttt{a R object}</td>
<td>Either list of parameters or matrix-type frame, see examples.</td>
</tr>
<tr>
<td>\texttt{shared_params}</td>
<td>\texttt{a R object}</td>
<td>Either list of shared parameters or matrix-type frame, see examples.</td>
</tr>
<tr>
<td>\texttt{name}</td>
<td>\texttt{list}</td>
<td>Optional new name for distribution.</td>
</tr>
<tr>
<td>\texttt{short_name}</td>
<td>\texttt{list}</td>
<td>Optional new short_name for distribution.</td>
</tr>
<tr>
<td>\texttt{description}</td>
<td>\texttt{list}</td>
<td>Optional new description for distribution.</td>
</tr>
<tr>
<td>\texttt{decorators}</td>
<td>\texttt{list}</td>
<td>Decorators to pass to wrapped distributions on construction.</td>
</tr>
</tbody>
</table>

Constructor Details
A vector distribution can either be constructed by a list of distributions passed to \texttt{distlist} or by passing the name of one or more distributions implemented in \texttt{distr6} to \texttt{distribution}, as well as a list or table of parameters to \texttt{params}. The former case provides more flexibility in the ability to use wrapped distributions but the latter is vastly faster for distributions of class \texttt{SDistribution} or custom distributions. The \texttt{shared\_params} parameter decreases memory usage and improves speed by storing any parameters shared between distributions only once (instead of repeated in a list).
Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

**Accessor Methods**

- wrappedModels(model = NULL)
- decorators
- traits
- valueSupport
- variateForm
- type
- properties
- support
- symmetry
- sup
- inf
- dmax
- dmin
- skewnessType
- kurtosisType

**d/p/q/r Methods**

- pdf(x1, ..., log = FALSE, simplify = TRUE)
- cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
- rand(n, simplify = TRUE)

**Statistical Methods**

- prec()
- stdev()
- median()
- iqr()
- cor()
**Parameter Methods**

parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

**Validation Methods**

liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

**Representation Methods**

strprint(n = 2)
print(n = 2)
summary(full = T)

**See Also**

listWrappers and ProductDistribution

**Examples**

```r
# not run to save time
## Not run:
vecDist <- VectorDistribution$new(list(Binomial$new(prob = 0.5, size = 10), Normal$new(mean = 15)))
vecDist$pdf(x1 = 2, x2 = 3)
# Equivalently
# Or to evaluate every distribution at the same point
vecDist$pdf(1)

# Same wrapping for statistical functions
vecDist$mean()
vecDist$entropy()
vecDist$cdf(1:5, 12:16)
vecDist$rand(10)

vecBin = VectorDistribution$new(distribution = "Binomial",
    params = list(list(prob = 0.1, size = 2),
        list(prob = 0.6, size = 4),
        list(prob = 0.2, size = 6)))
```
vecBin$pdf(x1=1,x2=2,x3=3)
vecBin$cdf(x1=1,x2=2,x3=3)
vecBin$rand(10)

# Equivalently
vecBin = VectorDistribution$new(distribution = "Binomial",
   params = data.table::data.table(prob = c(0.1,0.6,0.2), size = c(2,4,6)))
vecBin$pdf(x1=1,x2=2,x3=3)
vecBin$cdf(x1=1,x2=2,x3=3)
vecBin$rand(10)

# sharedparams is very useful for vectorized custom distributions
shared_params = list(name = "A Distribution", short_name = "Dist", type = Reals$new())
params = list(list(pdf = function(x) return(1)), list(pdf = function(x) return(2)))
vecdist = VectorDistribution$new(distribution = "Distribution", params = params,
   shared_params = shared_params)
vecdist$pdf(1)

## End(Not run)

---

**Wald Distribution Class**

**Description**

Mathematical and statistical functions for the Wald distribution, which is commonly used for modelling the first passage time for Brownian motion.

**Details**

The Wald distribution parameterised with mean, \( \mu \), and shape, \( \lambda \), is defined by the pdf,

\[
f(x) = \left(\frac{\lambda}{(2x^3 \pi)^{1/2}}\right) \exp\left( -\frac{\lambda(x - \mu)^2}{2\mu^2x} \right)
\]

for \( \lambda > 0 \) and \( \mu > 0 \).

The distribution is supported on the Positive Reals.

Entropy is omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results. Quantile is omitted as no closed form analytic expression could be found, decorate with FunctionImputation for a numerical imputation.

Also known as the Inverse Normal distribution. Sampling is performed as per Michael, Schucany, Haas (1976).

**Value**

Returns an R6 object inheriting from class SDistribution.

**Constructor**

Wald$new(mean = 1, shape = 1, decorators = NULL, verbose = FALSE)
Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>mean</td>
<td>numeric</td>
<td>location parameter.</td>
</tr>
<tr>
<td>shape</td>
<td>numeric</td>
<td>shape parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The Wald distribution is parameterised with mean and shape as positive numerics.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

Accessor Methods

<table>
<thead>
<tr>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
</tr>
<tr>
<td>properties</td>
</tr>
<tr>
<td>support</td>
</tr>
<tr>
<td>symmetry</td>
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<tr>
<td>sup</td>
</tr>
<tr>
<td>inf</td>
</tr>
<tr>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
</tr>
</tbody>
</table>

Statistical Methods

<table>
<thead>
<tr>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>pdf</td>
</tr>
<tr>
<td>cdf</td>
</tr>
</tbody>
</table>
quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
rand(n, simplify = TRUE)
mean()
variance()
prec()
cor()
skewness()
kurtosis(excess = TRUE)
entropy(base = 2)
mgf(t)
cf(t)
pgf(z)
median()
iqr()
mode(which = "all")

Parameter Methods
parameters(id)
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

References

Weibull Distribution Class

Description

Mathematical and statistical functions for the Weibull distribution, which is commonly used in survival analysis as it satisfies both PH and AFT requirements.

Details

The Weibull distribution parameterised with shape, \( \alpha \), and scale, \( \beta \), is defined by the pdf,

\[
f(x) = \frac{\alpha}{\beta} \left(\frac{x}{\beta}\right)^{\alpha-1} exp\left(-\frac{x}{\beta}\right)^{\alpha}
\]

for \( \alpha, \beta > 0 \).

The distribution is supported on the Positive Reals.

mgf and cf are omitted as no closed form analytic expression could be found, decorate with CoreStatistics for numerical results.

Value

Returns an R6 object inheriting from class SDistribution.
**Constructor**

Weibull$new(shape = 1, scale = 1, altscale = NULL, decorators = NULL, verbose = FALSE)

**Constructor Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>shape</td>
<td>numeric</td>
<td>shape parameter.</td>
</tr>
<tr>
<td>scale</td>
<td>numeric</td>
<td>scale parameter.</td>
</tr>
<tr>
<td>altscale</td>
<td>numeric</td>
<td>alternative scale parameter.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

**Constructor Details**

The Weibull distribution is parameterised with shape, scale, and altscale as positive numerics.

**Public Variables**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
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**Public Methods**

**Accessor Methods**

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<tr>
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<td>sup</td>
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<td>inf</td>
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<tr>
<td>dmax</td>
</tr>
<tr>
<td>dmin</td>
</tr>
<tr>
<td>skewnessType</td>
</tr>
<tr>
<td>kurtosisType</td>
</tr>
</tbody>
</table>
Weibull

Statistical Methods
pdf(x1, ..., log = FALSE, simplify = TRUE)
cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)
rand(n, simplify = TRUE)
mean()
variance()
stdev()
prec()
cor()
skewness()
kurtosis(excess = TRUE)
entropy(base = 2)
mgf(t)
 cf(t)
pgf(z)
median()
iqr()
mode(which = "all")

Parameter Methods
parameters(id)
getParameterValue(id, error = "warn")
setParameterValue(..., lst = NULL, error = "warn")

Validation Methods
liesInSupport(x, all = TRUE, bound = FALSE)
liesInType(x, all = TRUE, bound = FALSE)

Representation Methods
strprint(n = 2)
print(n = 2)
summary(full = T)

References
See Also

`listDistributions` for all available distributions. `Frechet` and `Gumbel` for other special cases of the generalized extreme value distribution. `CoreStatistics` for numerical results.

Examples

```
# Different parameterisations
Weibull$new(shape = 1, scale = 2)
Weibull$new(shape = 2, altscale = 2)

x <- Weibull$new(shape = 2, scale = 3)

# Update parameters
x$setParameterValue(scale = 1)
x$parameters()

# d/p/q/r
x$pdf(5)
x$cdf(5)
x$quantile(0.42)
x$rand(4)

# Statistics
x$mean()
x$variance()

summary(x)
```

WeightedDiscrete

WeightedDiscrete Distribution Class

Description

Mathematical and statistical functions for the WeightedDiscrete distribution, which is commonly used in empirical estimators such as Kaplan-Meier.

Details

The WeightedDiscrete distribution is defined by the pmf,

\[ f(x_i) = p_i \]

for \( p_i, i = 1, \ldots, k; \sum p_i = 1. \)

The distribution is supported on \( x_1, \ldots, x_k. \)

Sampling from this distribution is performed with the `sample` function with the elements given as the x values and the pdf as the probabilities. The cdf and quantile assumes that the elements are supplied in an indexed order (otherwise the results are meaningless).
WeightedDiscrete

Value

Returns an R6 object inheriting from class SDistribution.

Constructor

WeightedDiscrete$new(data, decorators = NULL, verbose = FALSE)

Constructor Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Type</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>data</td>
<td>data.frame</td>
<td>matrix-style object of observations and probabilities. See details.</td>
</tr>
<tr>
<td>decorators</td>
<td>Decorator</td>
<td>decorators to add functionality. See details.</td>
</tr>
<tr>
<td>verbose</td>
<td>logical</td>
<td>if TRUE parameterisation messages produced.</td>
</tr>
</tbody>
</table>

Constructor Details

The WeightedDiscrete distribution is parameterised with an object that can be coerced to a data.frame containing columns ‘sample’ and at least one of ‘pdf’ and ‘cdf’, see examples.

Public Variables

<table>
<thead>
<tr>
<th>Variable</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>Name of distribution.</td>
</tr>
<tr>
<td>short_name</td>
<td>Id of distribution.</td>
</tr>
<tr>
<td>description</td>
<td>Brief description of distribution.</td>
</tr>
<tr>
<td>package</td>
<td>The package d/p/q/r are implemented in.</td>
</tr>
</tbody>
</table>

Public Methods

<table>
<thead>
<tr>
<th>Accessor Methods</th>
<th>Link</th>
</tr>
</thead>
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<tr>
<td>decorators</td>
<td>decorators</td>
</tr>
<tr>
<td>traits</td>
<td>traits</td>
</tr>
<tr>
<td>valueSupport</td>
<td>valueSupport</td>
</tr>
<tr>
<td>variateForm</td>
<td>variateForm</td>
</tr>
<tr>
<td>type</td>
<td>type</td>
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WeightedDiscrete

kurtosisType

**Statistical Methods**

- `pdf(x1, ..., log = FALSE, simplify = TRUE)`
- `cdf(x1, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)`
- `quantile(p, ..., lower.tail = TRUE, log.p = FALSE, simplify = TRUE)`
- `rand(n, simplify = TRUE)`
- `mean()`
- `variance()`
- `stdev()`
- `prec()`
- `cor()`
- `skewness()`
- `kurtosis(excess = TRUE)`
- `entropy(base = 2)`
- `mgf(t)`
- `cf(t)`
- `pgf(z)`
- `median()`
- `iqr()`
- `mode(which = "all")`

**Parameter Methods**

- `parameters(id)`
- `getParameterValue(id, error = "warn")`
- `setParameterValue(..., lst = NULL, error = "warn")`

**Validation Methods**

- `liesInSupport(x, all = TRUE, bound = FALSE)`
- `liesInType(x, all = TRUE, bound = FALSE)`

**Representation Methods**

- `strprint(n = 2)`
- `print(n = 2)`
- `summary(full = T)`

**Link**

- `pdf`
- `cdf`
- `quantile.Distribution`
- `rand`
- `mean.Distribution`
- `variance`
- `stdev`
- `prec`
- `skewness`
- `kurtosis`
- `entropy`
- `mgf`
- `cf`
- `pgf`
- `median.Distribution`
- `iqr`
- `mode`

- `parameters`
- `setParameterValue`
- `liesInSupport`
- `liesInType`
- `strprint`
- `print`
- `summary.Distribution`
References


See Also

listDistributions for all available distributions. sample for the sampling function and Empirical for the closely related Empirical distribution.

Examples

x = WeightedDiscrete$new(data = data.frame(x = 1:3, pdf = c(1/5, 3/5, 1/5)))
WeightedDiscrete$new(data = data.frame(x = 1:3, cdf = c(1/5, 4/5, 1))) # equivalently

# d/p/q/r
x$pdf(1:5)
x$cdf(1:5) # Assumes ordered in construction
x$quantile(0.42) # Assumes ordered in construction
x$rand(10)

# Statistics
x$mean()
x$variance()

summary(x)

wrappedModels

Gets Internally Wrapped Models

Description

Returns either a list of all the wrapped models or the models named by parameters.

Usage

wrappedModels(object, model = NULL)

Arguments

object Distribution.
model character, see details.

Details

Accessor for internally wrapped models. If the model parameter is matched by a single named wrapped model, this model is returned. If a vector is supplied to model parameter then a list of internal models is returned if matched, otherwise a list of all internal models is returned. If model is NULL (default) then a list of all internal models are returned.
Value

If `model` is NULL then returns list of models that are wrapped by the wrapper. Otherwise returns model given in `model`.

R6 Usage

```r
$wrappedModels(model = NULL)
```

See Also

`DistributionWrapper`
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