Package ‘hpa’

July 4, 2021

Type Package
Title Distributions Hermite Polynomial Approximation
Version 1.2.1
Date 2021-07-04
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Description Multivariate conditional and marginal densities, moments, cumulative distribution functions as well as binary choice and sample selection models based on Hermite polynomial approximation which was proposed and described by A. Gallant and D. W. Nyचka (1987) <doi:10.2307/1913241>.
License GPL-3
Imports Rcpp (>= 1.0.4), RcppParallel (>= 5.0.0)
LinkingTo Rcpp, RcppArmadillo, RcppParallel
RoxygenNote 7.1.1
Encoding UTF-8
Suggests ggplot2, mvtnorm, titanic, sampleSelection, GA (>= 3.2)
NeedsCompilation yes
SystemRequirements GNU make
Repository CRAN
Date/Publication 2021-07-04 16:50:05 UTC

R topics documented:

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**bspline**

**B-splines generation, estimation and combination**

**Description**

Function `bsplineGenerate` generates a list of all basis splines with appropriate knots vector and degree. Function `bsplineComb` allows to get linear combinations of these b-splines with particular weights. Function `bsplineEstimate` estimates the spline at points x. The structure of this spline should be provided via m and knots arguments.

**Usage**

```r
bsplineGenerate(knots, degree, is_names = TRUE)
bsplineEstimate(x, m, knots)
bsplineComb(splines, weights)
```

**Arguments**

- **knots**
  sorted in ascending order numeric vector representing knots of the spline.
- **degree**
  positive integer representing degree of the spline.
- **is_names**
  logical; if TRUE (default) then rows and columns of the spline matrices will have a names. Set it to FALSE in order to get notable speed boost.
- **x**
  numeric vector representing the points at which the spline should be estimated.
- **m**
  numeric matrix which rows correspond to spline intervals while columns represent variables powers. Therefore the element in i-th row and j-th column represents the coefficient associated with the variable that 1) belongs to the i-th interval i.e. between i-th and (i + 1)-th knots 2) raised to the power of (j - 1).
- **splines**
  list being returned by the `bsplineGenerate` function or a manually constructed list with b-splines knots and matrices entries.
- **weights**
  numeric vector of the same length as splines.

**Details**

In contrast to bs function `bsplineGenerate` generates a splines basis in a form of a list containing information concerning these b-splines structure. In order to evaluate one of these b-splines at particular points `bsplineEstimate` function should be applied.

**Value**

Function `bsplineGenerate` returns a list. Each element of this list is a list containing the following information concerning b-spline structure:

- **knots** - knots vector of the b-spline.
• \( m \) - matrix representing polynomial coefficients for each interval of the spline in the same manner as for \( m \) argument (see this argument description above).
• \( \text{ind} \) - index of the b-spline.

Function `bsplineComb` returns a list with the following arguments:

- **knots** - knots vector of the splines.
- **\( m \)** - linear combination of the splines matrices; coefficients of this linear combination are given via \( \text{weights} \) argument.

Function `bsplineGenerate` returns a numeric vector of values being calculated at points \( x \) via splines with knots vector and matrix \( m \).

**Examples**

```r
# Let's generate all b-splines of degree 3 with knots
# vector (-2.1, 1.5, 1.5, 2.2, 3.7, 4.2, 5)
b <- bsplineGenerate(knots = c(-2.1, 1.5, 1.5, 2.2, 3.7, 4.2, 5),
                     degree = 3)

# Get the first of these b-splines
b[[1]]

# Take a linear combination of these splines with
# weights 1.6, -1.2 and 3.2.
b_comb <- bsplineComb(splines = b, weights = c(1.6, -1.2, 3.2))

# Estimate this spline value at points (-3, 0.7, 2.5, 3.8, 10)
b_values <- bsplineEstimate(x = c(-3, 0.7, 2.5, 3.8, 10),
                            knots = b_comb$knots,
                            m = b_comb$m)

# Visualize the spline
s <- seq(from = 0, to = 5, length = 1000)
b_values_s <- bsplineEstimate(x = s,
                             knots = b_comb$knots,
                             m = b_comb$m)
plot(s, b_values_s)
```

c. **hpaBinary**

###coef.hpaBinary

Extract coefficients from hpaBinary object

**Description**

Extract coefficients from hpaBinary object

**Usage**

```r
## S3 method for class 'hpaBinary'
coef(object, ...)
```
### coef.hpaML

**Arguments**

- **object**: Object of class "hpaBinary"
- **...**: further arguments (currently ignored)

**Description**

Extract coefficients from hpaML object

**Usage**

```r
## S3 method for class 'hpaML'
coef(object, ...)
```

**Arguments**

- **object**: Object of class "hpaML"
- **...**: further arguments (currently ignored)

### coef.hpaSelection

**Extract coefficients from hpaSelection object**

**Description**

Extract coefficients from hpaSelection object

**Usage**

```r
## S3 method for class 'hpaSelection'
coef(object, ..., type = "all")
```

**Arguments**

- **object**: Object of class "hpaSelection"
- **...**: further arguments (currently ignored)
- **type**: character; if "all" (default) then all estimated parameters values will be returned. If "selection" then selection equation coefficients estimates will be provided. If "outcome" then outcome equation coefficients estimates will be returned.
dnorm_parallel  
**Calculate normal pdf in parallel**

## Description

Calculate in parallel for each value from vector \( x \) density function of normal distribution with mean equal to \( \text{mean} \) and standard deviation equal to \( \text{sd} \).

## Usage

```
 dnorm_parallel(x, mean = 0, sd = 1, is_parallel = FALSE)
```

## Arguments

- **x**: numeric vector of quantiles.
- **mean**: double value.
- **sd**: double positive value.
- **is_parallel**: if TRUE then multiple cores will be used for some calculations. It usually provides speed advantage for large enough samples (about more than 1000 observations).

## Examples

```r
## Consider normal distribution with mean 3 and standard deviation 5.
## Calculate its density function at points 2 and 3.

# Create vector of points
my_points <- c(2, 3)

# Calculate pdf at these points
# (set is_parallel = TRUE in order # to turn on parallel computations)
dnorm_parallel(my_points, 3, 5,
               is_parallel = FALSE)
```

hpaBinary  
**Semi-nonparametric single index binary choice model estimation**

## Description

This function performs semi-nonparametric (SNP) maximum likelihood estimation of single index binary choice model using Hermite polynomial based approximating function proposed by Gallant and Nychka in 1987. Please, see dhpa 'Details' section to get more information concerning this approximating function.
Usage

hpaBinary(
  formula,
  data,
  K = 1L,
  mean_fixed = NA_real_,
  sd_fixed = NA_real_,
  constant_fixed = 0,
  coef_fixed = TRUE,
  is_x0_probit = TRUE,
  is_sequence = FALSE,
  x0 = numeric(0),
  cov_type = "sandwich",
  boot_iter = 100L,
  is_parallel = FALSE,
  opt_type = "optim",
  opt_control = NULL,
  is_validation = TRUE
)

Arguments

formula an object of class "formula" (or one that can be coerced to that class): a symbolic
description of the model to be fitted. All variables in formula should be numeric
vectors of the same length.

data data frame containing the variables in the model.

K non-negative integer representing polynomial degree (order).

mean_fixed numeric value for binary choice equation random error density mean parameter.
Set it to NA (default) if this parameter should be estimated rather than fixed.

sd_fixed numeric value for binary choice equation random error density sd parameter.
Set it to NA (default) if this parameter should be estimated rather than fixed.

constant_fixed numeric value for binary choice equation constant parameter. Set it to NA (de-
default) if this parameter should be estimated rather than fixed.

t coef_fixed logical value indicating whether binary equation first independent variable co-
efficient should be fixed (TRUE) or estimated (FALSE).

is_x0_probit logical; if TRUE (default) then initial points for optimization routine will be ob-
tained by probit model estimated via glm function.

is_sequence if TRUE then function calculates models with polynomial degrees from 0 to K
each time using initial values obtained from the previous step. In this case func-
tion will return the list of models where i-th list element correspond to model
calculated under K=(i-1).

t x0 numeric vector of optimization routine initial values. Note that x0 = c(pol_coefficients[-1],mean,sd)

t cov_type character determining the type of covariance matrix to be returned and used
for summary. If cov_type = "hessian" then negative inverse of Hessian ma-
trix will be applied. If cov_type = "gop" then inverse of Jacobian outer prod-
ucts will be used. If cov_type = "sandwich" (default) then sandwich covariance matrix estimator will be applied. If cov_type = "bootstrap" then bootstrap with boot_iter iterations will be used. If cov_type = "hessianFD" or cov_type = "sandwichFD" then (probably) more accurate but computationally demanding central difference Hessian approximation will be calculated for the inverse Hessian and sandwich estimators correspondingly. Central differences are computed via analytically provided gradient. This Hessian matrix estimation approach seems to be less accurate than BFGS approximation if polynomial order is high (usually greater then 5).

boot_iter the number of bootstrap iterations for cov_type = "bootstrap" covariance matrix estimator type.
is_parallel if TRUE then multiple cores will be used for some calculations. It usually provides speed advantage for large enough samples (about more than 1000 observations).

opt_type string value determining the type of the optimization routine to be applied. The default is "optim" meaning that BFGS method from the optim function will be applied. If opt_type = "GA" then ga function will be additionally applied.

opt_control a list containing arguments to be passed to the optimization routine depending on opt_type argument value. Please see details to get additional information.

is_validation logical value indicating whether function input arguments should be validated. Set it to FALSE for slight performance boost (default value is TRUE).

Details

Densities Hermite polynomial approximation approach has been proposed by A. Gallant and D. W. Nychka in 1987. The main idea is to approximate unknown distribution density with scaled Hermite polynomial. For more information please refer to the literature listed below.

Let’s use notations introduced in dhpa ’Details’ section. Function hpaBinary maximizes the following quasi log-likelihood function:

$$
\ln L(\gamma_0, \gamma, \alpha, \mu, \sigma; x) = \sum_{i: z_i = 1} \ln \left( F_\xi(-[\gamma_0 + \gamma x_i], \infty; \alpha, \mu, \sigma) \right) + \\
+ \sum_{i: z_i = 0} \ln \left( F_\xi(-\infty, -[\gamma_0 + x_i \gamma]; \alpha, \mu, \sigma) \right),
$$

where (in addition to previously defined notations):

$x_i$ - is row vector of regressors derived from data according to formula.

$\gamma$ - is column vector of regression coefficients.

$\gamma_0$ - constant.

$z_i$ - binary (0 or 1) dependent variable defined in formula.

Note that $\xi$ is one dimensional and $K$ corresponds to $K = K_1$.

The first polynomial coefficient (zero powers) set to 1 for identification purposes i.e. $\alpha_0 = 1$.

If coef_fixed is TRUE then the coefficient for the first independent variable in formula will be fixed to 1 i.e. $\gamma_1 = 1$. 
If `mean_fixed` is not NA then $\mu = \text{mean\_fixed}$.

If `sd_fixed` is not NA then $\sigma = \text{mean\_fixed}$. However if `is_x0_probit = TRUE` then parameter $\sigma$ will be scale adjusted in order to provide better initial point for optimization routine. Please, extract $\sigma$ adjusted value from the function’s output list. The same is for `mean_fixed`.

Rows in data corresponding to variables mentioned in `formula` which have at least one NA value will be ignored.

All variables mentioned in `formula` should be numeric vectors.

The function calculates standard errors via sandwich estimator and significance levels are reported taking into account quasi maximum likelihood estimator (QMLE) asymptotic normality. If one wants to switch from QMLE to semi-nonparametric estimator (SNPE) during hypothesis testing then covariance matrix should be estimated again using bootstrap.

This function maximizes (quasi) log-likelihood function via `optim` function setting its method argument to "BFGS". If `opt_type = "GA"` then genetic algorithm from `ga` function will be additionally (after `optim` putting its solution (par) into suggestions matrix) applied in order to perform global optimization. Note that global optimization takes much more time (usually minutes but sometimes hours or even days). The number of iterations and population size of the genetic algorithm will grow linearly along with the number of estimated parameters. If it seems that global maximum has not been found then it is possible to continue the search restarting the function setting its input argument $x_0$ to $x_1$ output value. Note that if `cov_type = "bootstrap"` then `ga` function will not be used for bootstrap iterations since it may be extremely time consuming.

If `opt_type = "GA"` then `opt_control` should be the list containing the values to be passed to `ga` function. It is possible to pass arguments lower, upper, popSize, pcrossover, pmutation, elitism, maxiter, suggestions, optim, optimArgs, seed and monitor. Note that it is possible to set population, selection, crossover and mutation arguments changing `ga` default parameters via `gaControl` function. These arguments information reported in `ga`. In order to provide manual values for lower and upper bounds please follow parameters ordering mentioned above for the $x_0$ argument. If these bounds are not provided manually then they (except those related to the polynomial coefficients) will depend on the estimates obtained by local optimization via `optim` function (this estimates will be in the middle between lower and upper). Specifically for each sd parameter lower (upper) bound is 5 times lower (higher) than this parameter `optim` estimate. For each mean and regression coefficient parameter its lower and upper bounds deviate from corresponding `optim` estimate by two absolute values of this estimate. Finally, lower and upper bounds for each polynomial coefficient are $-10$ and $10$ correspondingly (do not depend on their `optim` estimates).

The following arguments are differ from their defaults in `ga`:

- `pmutation = 0.2`,
- `optim = TRUE`,
- `optimArgs = list("method" = "Nelder-Mead","poptim" = 0.2,"pressel" = 0.5),`
- `seed = 8`,
- `elitism = 2 + round(popSize * 0.1)`.

Let’s denote by $n_{\text{reg}}$ the number of regressors included into the `formula`. The arguments `popSize` and `maxiter` of `ga` function have been set proportional to the number of estimated polynomial coefficients and independent variables:
hpaBinary

- popSize = 10 + 5 * (K + 1) + 2 * n_reg
- maxiter = 50 * (1 + K) + 10 * n_reg

Value

This function returns an object of class "hpaBinary".

An object of class "hpaBinary" is a list containing the following components:

- optim - optim function output. If opt_type = "GA" then it is the list containing optim and ga functions outputs.
- x1 - numeric vector of distribution parameters estimates.
- mean - mean (mu) parameter of density function estimate.
- sd - sd (sigma) parameter of density function estimate.
- pol_coefficients - polynomial coefficients estimates.
- pol_degrees - the same as K input parameter.
- coefficients - regression (single index) coefficients estimates.
- cov_mat - covariance matrix estimate.
- marginal_effects - marginal effects matrix where columns are variables and rows are observations.
- results - numeric matrix representing estimation results.
- log-likelihood - value of Log-Likelihood function.
- AIC - AIC value.
- errors_exp - random error expectation estimate.
- errors_var - random error variance estimate.
- dataframe - data frame containing variables mentioned in formula without NA values.
- model_lists - lists containing information about fixed parameters and parameters indexes in x1.
- n_obs - number of observations.
- z_latent - latent variable (single index) estimates.
- z_prob - probabilities of positive outcome (i.e. 1) estimates.

References


See Also

summary.hpaBinary, predict.hpaBinary, plot.hpaBinary, logLik.hpaBinary
Examples

## Estimate survival probability on Titanic

```r
library("titanic")

# Prepare data set converting
# all variables to numeric vectors
h <- data.frame("male" = as.numeric(titanic_train$Sex == "male"))
h$class_1 <- as.numeric(titanic_train$Pclass == 1)
h$class_2 <- as.numeric(titanic_train$Pclass == 2)
h$class_3 <- as.numeric(titanic_train$Pclass == 3)
h$sibl <- titanic_train$SibSp
h$survived <- titanic_train$Survived
h$age <- titanic_train$Age
h$parch <- titanic_train$Parch
h$fare <- titanic_train$Fare

# Estimate model parameters
model_hpa_1 <- hpaBinary(survived ~class_1 + class_2 +
male + age + sibl + parch + fare,
K = 3, data = h)
# get summary
summary(model_hpa_1)

# Get predicted probabilities
pred_hpa_1 <- predict(model_hpa_1)

# Calculate number of correct predictions
hpa_1_correct_0 <- sum((pred_hpa_1 < 0.5) &
                     (model_hpa_1$dataframe$survived == 0))
hpa_1_correct_1 <- sum((pred_hpa_1 >= 0.5) &
                     (model_hpa_1$dataframe$survived == 1))
hpa_1_correct <- hpa_1_correct_1 + hpa_1_correct_0

# Plot random errors density approximation
plot(model_hpa_1)
```

## Estimate parameters on data simulated from Student distribution

```r
library("mvtnorm")
set.seed(123)

# Simulate independent variables from normal distribution
n <- 5000
X <- rmvnorm(n=n, mean = c(0,0),
sigma = matrix(c(1,0.5,0.5,1), ncol=2))

# Simulate random errors from Student distribution
epsilon <- rt(n, 5) * (3 / sqrt(5))
```
# Calculate latent and observable variables values
z_star <- 1 + X[, 1] + X[, 2] + epsilon
z <- as.numeric((z_star > 0))

# Store the results into data frame
h <- as.data.frame(cbind(z, X))
names(h) <- c("z", "x1", "x2")

# Estimate model parameters
model <- hpaBinary(formula = z ~ x1 + x2, data=h, K = 3)
summary(model)

# Get predicted probabilities of 1 values
predict(model)

# Plot density function approximation
plot(model)

---

hpaDist  

**Probabilities and Moments Hermite Polynomial Approximation**

### Description

Approximation of truncated, marginal and conditional densities, moments and cumulative probabilities of multivariate distributions via Hermite polynomial based approach proposed by Gallant and Nychka in 1987.

Density approximating function is scale adjusted product of two terms. The first one is squared multivariate polynomial of `pol_degrees` degrees with `pol_coefficients` coefficients vector. The second is product of independent normal random variables’ densities with expected values and standard deviations given by `mean` and `sd` vectors correspondingly. Approximating function satisfies properties of density function thus generating a broad family of distributions. Characteristics of these distributions (moments, quantiles, probabilities and so on) may provide accurate approximations to characteristic of other distributions. Moreover it is usually possible to provide arbitrary close approximation by the means of polynomial degrees increase.

### Usage

```r
dhpa(  
  x,  
  pol_coefficients = numeric(0),  
  pol_degrees = numeric(0),  
  given_ind = numeric(0),  
  omit_ind = numeric(0),  
  mean = numeric(0),  
)```

\textbf{hpaDist}

\begin{verbatim}
  sd = numeric(0),
  is_parallel = FALSE,
  log = FALSE,
  is_validation = TRUE
)
\end{verbatim}

\begin{verbatim}
phpa(
  x,
  pol_coefficients = numeric(0),
  pol_degrees = numeric(0),
  given_ind = numeric(0),
  omit_ind = numeric(0),
  mean = numeric(0),
  sd = numeric(0),
  is_parallel = FALSE,
  log = FALSE,
  is_validation = TRUE
)
\end{verbatim}

\begin{verbatim}
ihpa(
  x_lower = numeric(0),
  x_upper = numeric(0),
  pol_coefficients = numeric(0),
  pol_degrees = numeric(0),
  given_ind = numeric(0),
  omit_ind = numeric(0),
  mean = numeric(0),
  sd = numeric(0),
  is_parallel = FALSE,
  log = FALSE,
  is_validation = TRUE
)
\end{verbatim}

\begin{verbatim}
ehpa(
  x = numeric(0),
  pol_coefficients = numeric(0),
  pol_degrees = numeric(0),
  given_ind = numeric(0),
  omit_ind = numeric(0),
  mean = numeric(0),
  sd = numeric(0),
  expectation_powers = numeric(0),
  is_parallel = FALSE,
  is_validation = TRUE
)
\end{verbatim}

\begin{verbatim}
etrhpap(}
  tr_left = numeric(0),
\end{verbatim}
tr_right = numeric(0),
pol_coefficients = numeric(0),
pol_degrees = numeric(0),
mean = numeric(0),
sd = numeric(0),
expectation_powers = numeric(0),
is_parallel = FALSE,
is_validation = TRUE
)

dtrhpa(
  x,
  tr_left = numeric(0),
  tr_right = numeric(0),
  pol_coefficients = numeric(0),
  pol_degrees = numeric(0),
given_ind = numeric(0),
  omit_ind = numeric(0),
  mean = numeric(0),
  sd = numeric(0),
  is_parallel = FALSE,
  log = FALSE,
  is_validation = TRUE
)

itrhpa(
  x_lower = numeric(0),
  x_upper = numeric(0),
  tr_left = numeric(0),
  tr_right = numeric(0),
  pol_coefficients = numeric(0),
  pol_degrees = numeric(0),
given_ind = numeric(0),
  omit_ind = numeric(0),
  mean = numeric(0),
  sd = numeric(0),
  is_parallel = FALSE,
  log = FALSE,
  is_validation = TRUE
)

dhpaDiff(
  x,
  pol_coefficients = numeric(0),
  pol_degrees = numeric(0),
given_ind = numeric(0),
  omit_ind = numeric(0),
  mean = numeric(0),
sd = numeric(0),
type = "pol_coefficients",
is_parallel = FALSE,
log = FALSE,
is_validation = TRUE
)

ehpaDiff(
  x = numeric(0),
pol_coefficients = numeric(0),
pol_degrees = numeric(0),
given_ind = numeric(0),
omit_ind = numeric(0),
mean = numeric(0),
sd = numeric(0),
expectation_powers = numeric(0),
type = "pol_coefficients",
is_parallel = FALSE,
log = FALSE,
is_validation = TRUE
)

ihpaDiff(
  x_lower = numeric(0),
x_upper = numeric(0),
pol_coefficients = numeric(0),
pol_degrees = numeric(0),
given_ind = numeric(0),
omit_ind = numeric(0),
mean = numeric(0),
sd = numeric(0),
type = "pol_coefficients",
is_parallel = FALSE,
log = FALSE,
is_validation = TRUE
)

qhpa(
  p,
  x = matrix(1, 1),
pol_coefficients = numeric(0),
pol_degrees = numeric(0),
given_ind = numeric(0),
omit_ind = numeric(0),
mean = numeric(0),
sd = numeric(0)
)
rhpa(
  n,
  pol_coefficients = numeric(0),
  pol_degrees = numeric(0),
  mean = numeric(0),
  sd = numeric(0)
)

Arguments

x               numeric matrix of function arguments and conditional values. Note that x rows are points (observations) while random vectors components (variables) are columns.

pol_coefficients numeric vector of polynomial coefficients.

pol_degrees    non-negative integer vector of polynomial degrees (orders).

given_ind      logical or numeric vector indicating whether corresponding random vector component is conditioned. By default it is a logical vector of FALSE values. If given_ind[i] equals TRUE or i then i-th column of x matrix will contain conditional values.

omit_ind       logical or numeric vector indicating whether corresponding random component is omitted. By default it is a logical vector of FALSE values. If omit_ind[i] equals TRUE or i then values in i-th column of x matrix will be ignored.

mean           numeric vector of expected values.

sd             positive numeric vector of standard deviations.

is_parallel    if TRUE then multiple cores will be used for some calculations. It usually provides speed advantage for large enough samples (about more than 1000 observations).

log            logical; if TRUE then probabilities p are given as log(p) or derivatives will be given respect to log(p).

is_validation  logical value indicating whether function input arguments should be validated. Set it to FALSE for slight performance boost (default value is TRUE).

x_lower        numeric matrix of lower integration limits. Note that x_lower rows are observations while variables are columns.

x_upper        numeric matrix of upper integration limits. Note that x_upper rows are observations while variables are columns.

expectation_powers integer vector of random vector components powers.

tr_left        numeric matrix of left (lower) truncation limits. Note that tr_left rows are observations while variables are columns. If tr_left and tr_right are single row matrices then the same truncation limits will be applied to all observations that are determined by the first rows of these matrices.

tr_right       numeric matrix of right (upper) truncation limits. Note that tr_right rows are observations while variables are columns. If tr_left and tr_right are single row matrices then the same truncation limits will be applied to all observations that are determined by the first rows of these matrices.
type  
determines the partial derivatives to be included into the gradient. If type="pol_coefficients" then gradient will contain partial derivatives respect to polynomial coefficients listed in the same order as pol_coefficients. Other available types are type = "mean" and type = "sd". For function dhpaDiff it is possible to take gradient respect to the x points setting type="x". For function ihpaDiff it is possible to take gradient respect to the x lower and upper points setting type = "x_lower" or type = "upper" correspondingly. In order to get full gradient please set type="all".

p  
numeric vector of probabilities

n  
positive integer representing the number of observations

Details

It is possible to approximate densities dhpa, cumulative probabilities phpa, ihpa, moments ehpapia as well as their truncated dtrhpa, itrhpa, etrhpapia forms and gradients dhpaDiff, ihpaDiff. Note that phpa is special of ihpa where x corresponds to x_upper while x_lower is matrix of negative infinity values. So phpa intended to approximate cumulative distribution functions while ihpa approximates probabilities that random vector components will be between values determined by rows of x_lower and x_upper matrices. Further details are given below.

Since density approximating function is non-negative and integrates to 1 it is density function for some m-variate random vector \( \xi \). Approximating function \( f_\xi(x) \) has the following form:

\[
f_\xi(x) = f_\xi(x; \mu, \sigma, \alpha) = \frac{1}{\psi} \prod_{i=1}^{m} \phi(x_i; \mu_i, \sigma_i) \left( \sum_{i_1=0}^{K_1} \cdots \sum_{i_m=0}^{K_m} \alpha(i_1, \ldots, i_m) \prod_{r=1}^{m} x_{r_0}^{i_r} \right)^2
\]

\[
\psi = \alpha(i_1, \ldots, i_m) \prod_{r=1}^{m} \mathcal{M}(i_r + j_r; \mu_r, \sigma_r),
\]

where:

- \( x = (x_1, \ldots, x_m) \) - is vector of arguments i.e. rows of x matrix in dhpa.
- \( \alpha(i_1, \ldots, i_m) \) - is polynomial coefficient corresponding to pol_coefficients[k] element. In order to investigate correspondence between k and \((i_1, \ldots, i_m)\) values please see 'Examples' section below or polynomialIndex function 'Details', 'Value' and 'Examples' sections. Note that if \( m = 1 \) then pol_coefficients[k] simply corresponds to \( \alpha_{k-1} \).
- \((K_1, \ldots, K_m)\) - are polynomial degrees (orders) provided via pol_degrees argument so pol_degrees[i] determines \( K_i \).
- \( \phi(\cdot; \mu_t, \sigma_t) \) - is normal random variable density function where \( \mu_t \) and \( \sigma_t \) are mean and standard deviation determined by mean[t] and sd[t] arguments values.
- \( \mathcal{M}(q; \mu_r, \sigma_r) \) - is \( q \)-th order moment of normal random variable with mean \( \mu_r \) and standard deviation \( \sigma_r \). Note that function normalMoment allows to calculate and differentiate normal random variable’s moments.
- \( \psi \) - constant term insuring that \( f_\xi(x) \) is density function.

Therefore dhpa allows to calculate \( f_\xi(x) \) values at points determined by rows of x matrix given polynomial degrees pol_degrees \((K)\) as well as mean \((\mu)\), sd \((\sigma)\) and pol_coefficients \((\alpha)\) parameters values. Note that mean, sd and pol_degrees are m-variate vectors while pol_coefficients has prod(pol_degrees + 1) elements.
Cumulative probabilities could be approximated as follows:

\[
P(\xi_1 \leq \xi_1 \leq \xi_1, \ldots, \xi_m \leq \xi_m) =
\]

\[
= F_\xi(\underline{\xi}, \overline{\xi}) = F_\xi(\underline{\xi}, \overline{\xi}; \mu, \sigma, \alpha) = \frac{1}{\psi} \prod_{t=1}^{m} (\Phi(\overline{\xi}_t; \mu_t, \sigma_t) - \Phi(\underline{\xi}_t; \mu_t, \sigma_t))
\]

\[
\sum_{i_1=0}^{K_1} \cdots \sum_{i_m=0}^{K_m} \sum_{j_1=0}^{K_1} \cdots \sum_{j_m=0}^{K_m} \alpha_{(i_1, \ldots, i_m)} \alpha_{(j_1, \ldots, j_m)} \prod_{r=1}^{m} \mathcal{M}_{TR}(i_r + j_r; \overline{\xi}_r, \mu_r, \sigma_r)
\]

where:

\(\Phi(\cdot; \mu, \sigma)\) - is normal random variable’s cumulative distribution function where \(\mu_t\) and \(\sigma_t\) are mean and standard deviation determined by \(\text{mean}[t]\) and \(\text{sd}[t]\) arguments values.

\(\mathcal{M}_{TR}(q; \underline{\xi}, \overline{\xi}, \mu_r, \sigma_r)\) - is q-th order moment of truncated (from above by \(\overline{\xi}_r\) and from below by \(\underline{\xi}_r\)) normal random variable with mean \(\mu_r\) and standard deviation \(\sigma_r\). Note that function truncatedNormalMoment allows to calculate and differentiate truncated normal random variable’s moments.

\(\overline{\xi} = (\overline{\xi}_1, \ldots, \overline{\xi}_m)\) - vector of upper integration limits i.e. rows of \(x_{\text{upper}}\) matrix in \text{ihpa}.

\(\underline{\xi} = (\underline{\xi}_1, \ldots, \underline{\xi}_m)\) - vector of lower integration limits i.e. rows of \(x_{\text{lower}}\) matrix in \text{ihpa}.

Therefore \text{ihpa} allows to calculate interval distribution function \(F_\xi(\underline{\xi}, \overline{\xi})\) values at points determined by rows of \(x_{\text{lower}}\) (\(\underline{\xi}\)) and \(x_{\text{upper}}\) (\(\overline{\xi}\)) matrices. The rest of the arguments are similar to \text{dhpa}.

Expected value powered product approximation is as follows:

\[
E\left(\prod_{t=1}^{m} \xi_t^{k_t}\right) = \frac{1}{\psi} \prod_{i_1=0}^{K_1} \sum_{i_m=0}^{K_m} \sum_{j_1=0}^{K_1} \cdots \sum_{j_m=0}^{K_m} \alpha_{(i_1, \ldots, i_m)} \alpha_{(j_1, \ldots, j_m)} \prod_{r=1}^{m} \mathcal{M}(i_r + j_r + k_t; \mu_r, \sigma_r)
\]

where \((k_1, \ldots, k_m)\) are integer powers determined by expectation_powers argument of \text{ehpa} so expectation_powers[t] assigns \(k_t\). Note that argument \(x\) in \text{ehpa} allows to determined conditional values.

Expanding polynomial degrees \((K_1, \ldots, K_m)\) it is possible to provide arbitrary close approximation to density of some \(m\)-variate random vector \(\xi_t^{\ast}\). So actually \(f_\xi(x)\) approximates \(f_\xi^{\ast}(x)\). Accurate approximation requires appropriate mean, sd and \text{pol_coefficients} values selection. In order to get sample estimates of these parameters please apply \text{hpaML} function.

In order to perform calculation for marginal distribution of some \(\xi\) components please provide omitted components via \text{omit_ind} argument. For examples if ones assume \(m = 5\)-variate distribution and wants to deal with 1-st, 3-rd, and 5-th components only i.e. \((\xi_1, \xi_3, \xi_5)\) then set \text{omit_ind} = \(c(\text{FALSE}, \text{TRUE}, \text{FALSE}, \text{TRUE}, \text{FALSE})\) indicating that \(\xi_2\) and \(\xi_4\) should be ‘omitted’ from \(\xi\) since 2-nd and 4-th values of \text{omit_ind} are \text{TRUE}. Then \(x\) still should be 5 column matrix but values in 2-nd and 4-th columns will not affect calculation results. Meanwhile note that marginal distribution of \(t\) components of \(\xi\) usually do not coincide with any marginal distribution generated by \(t\)-variate density approximating function.

In order to perform calculation for conditional distribution i.e. given fixed values for some \(\xi\) components please provide these components via \text{given_ind} argument. For example if ones assume \(m = 5\)-variate distribution and wants to deal with 1-st, 3-rd, and 5-th components given fixed values (suppose 8 and 10) for the other two components i.e. \((\xi|\xi_2 = 8, \xi_4 = 10)\) then set \text{given_ind}
\( = c(\text{FALSE, TRUE, FALSE, TRUE, FALSE}) \) and \( x[2] = 8, x[4] = 10 \) where for simplicity it is assumed that \( x \) is single row 5 column matrix; it is possible to provide different conditional values for the same components simply setting different values to different \( x \) rows.

Note that it is possible to combine \( \text{given}_\text{ind} \) and \( \text{omit}_\text{ind} \) arguments. However it is wrong to set both \( \text{given}_\text{ind}[i] \) and \( \text{omit}_\text{ind}[i] \) to \( \text{TRUE} \). Also at least one value should be \( \text{FALSE} \) both for \( \text{given}_\text{ind} \) and \( \text{omit}_\text{ind} \).

In order to consider truncated distribution of \( \xi \) i.e. \( (\xi | \pi_i \leq \xi_i \leq \nu_i, \cdots, \pi_m \leq \xi_m \leq \nu_m) \) please set lower (left) truncation points \( \pi \) and upper (right) truncation points \( \nu \) via \( \text{tr}_\text{left} \) and \( \text{tr}_\text{right} \) arguments correspondingly. Note that if lower truncation points are negative infinite and upper truncation points are positive infinite then \( \text{dtrhpa, itrhpa} \) and \( \text{etrhpa} \) are similar to \( \text{dhp}_\text{a}, \text{ihp}_\text{a} \) and \( \text{ehp}_\text{a} \) correspondingly.

In order to calculate Jacobian of \( f_\xi(x; \mu, \sigma, \alpha) \) and \( F_\xi(x, \bar{x}; \mu, \sigma, \alpha) \) w.r.t all ore some particular parameters please apply \( \text{dhpaDiff} \) and \( \text{ihpaDiff} \) functions correspondingly specifying parameters of interest via \( \text{type} \) argument. If \( x \) or \( x_{\text{lower}} \) and \( x_{\text{upper}} \) are single row matrices then gradients will be calculated.

For further information please see 'Examples' section. Note that examples are given separately for each function.

If \( \text{given}_\text{ind} \) and (or) \( \text{omit}_\text{ind} \) are numeric vectors then they are insensitive to the order of elements. For example \( \text{given}_\text{ind} = c(5,2,3) \) is similar to \( \text{given}_\text{ind} = c(2,3,5) \).

Densities Hermite polynomial approximation approach has been proposed by A. Gallant and D. W. Nychka in 1987. The main idea is to approximate unknown distribution density with scaled Hermite polynomial. For more information please refer to the literature listed below.

**Value**

Functions \( \text{dhpa}, \text{phpa} \) and \( \text{dtrhpa} \) return vector of probabilities of length \( \text{nrow}(x) \).

Functions \( \text{ihpa} \) and \( \text{itrhpa} \) return vector of probabilities of length \( \text{nrow}(x_{\text{upper}}) \).

If \( x \) argument has not been provided or is a single row matrix then function \( \text{ehpa} \) returns moment value. Otherwise it returns vector of length \( \text{nrow}(x) \) containing moments values.

If \( \text{tr}_\text{left} \) and \( \text{tr}_\text{right} \) arguments are single row matrices then function \( \text{etrhpa} \) returns moment value. Otherwise it returns vector of length \( \max(\text{nrow}(\text{tr}_\text{left}),\text{nrow}(\text{tr}_\text{right})) \) containing moments values.

Functions \( \text{dhpaDiff} \) and \( \text{ihpaDiff} \) return Jacobian matrix. The number of columns depends on \( \text{type} \) argument. The number of rows is \( \text{nrow}(x) \) for \( \text{dhpaDiff} \) and \( \text{nrow}(x_{\text{upper}}) \) for \( \text{ihpaDiff} \).

If \( \text{mean} \) or \( \text{sd} \) are not specified they assume the default values of \( m \)-dimensional vectors of 0 and 1, respectively. If \( x_{\text{lower}} \) is not specified then it is the matrix of the same size as \( x_{\text{upper}} \) containing negative infinity values only. If \( \text{expectation}_\text{powers} \) is not specified then it is \( m \)-dimensional vector of 0 values.

Please see 'Details' section for additional information.

**References**

Examples

## Example demonstrating dhpa function application.

## Let's approximate some three random variables (i.e. X1, X2 and X3)
## joint density function at points x = (0.1, 0.2, 0.3) and
## y = (0.5, 0.8, 0.6) with Hermite polynomial of (1, 2, 3) degrees which
## polynomial coefficients equal 1 except coefficient related to x1*(x^3)
## polynomial element which equals 2. Also suppose that normal density
## related mean vector equals (1.1, 1.2, 1.3) while standard deviations
## vector is (2.1, 2.2, 2.3).

# Prepare initial values
x <- matrix(c(0.1, 0.2, 0.3), nrow = 1)  # x point as a single row matrix
y <- matrix(c(0.5, 0.8, 0.6), nrow = 1)  # y point as a single row matrix
x_y <- rbind(x, y)                        # matrix which rows are x and y
mean <- c(1.1, 1.2, 1.3)
sd <- c(2.1, 2.2, 2.3)
pol_degrees <- c(1, 2, 3)

# Create polynomial powers and indexes correspondence matrix
pol_ind <- polynomialIndex(pol_degrees)
# Set all polynomial coefficients to 1
pol_coefficients <- rep(1, ncol(pol_ind))
pol_degrees_n <- length(pol_degrees)
# Assign coefficient 2 to the polynomial element (x1 ^ 1)*(x2 ^ 0)*(x3 ^ 2)
pol_coefficients[apply(pol_ind, 2, function(x) all(x == c(1, 0, 2)))] <- 2

# Visualize correspondence between polynomial elements and their coefficients
as.data.frame(rbind(pol_ind, pol_coefficients),
  row.names = c("x1 power", "x2 power", "x3 power", "coefficients"),
  optional = TRUE)
printPolynomial(pol_degrees, pol_coefficients)

# Calculate density approximation
# at point x (note that x should be a matrix)
dhpa(x = x,
  pol_coefficients = pol_coefficients,
  pol_degrees = pol_degrees,
  mean = mean, sd = sd)
# at points x and y
dhpa(x = x_y,
  pol_coefficients = pol_coefficients,
  pol_degrees = pol_degrees,
  mean = mean, sd = sd)

# Condition second component to be 0.5 i.e. X2 = 0.5.
# Substitute x and y second components with conditional value 0.5
x <- matrix(c(0.1, 0.5, 0.3), nrow = 1)  # or simply x[2] <- 0.5
y <- matrix(c(0.4, 0.5, 0.6), nrow = 1)  # or simply y[2] <- 0.5
x_y <- rbind(x, y)
# Set TRUE to the second component indicating that it is conditioned
given_ind <- c(FALSE, TRUE, FALSE)

# Calculate conditional (on X2 = 0.5) density approximation
# at point x
dhpa(x = x,
   pol_coefficients = pol_coefficients,
   pol_degrees = pol_degrees,
   mean = mean, sd = sd,
   given_ind = given_ind)
# at points x and y
dhpa(x = x_y,
   pol_coefficients = pol_coefficients,
   pol_degrees = pol_degrees,
   mean = mean, sd = sd,
   given_ind = given_ind)

# Consider third component marginal distribution conditioned on the
# second component 0.5 value i.e. (X3 | X2 = 0.5).
# Set TRUE to the first component indicating that it is omitted
omit_ind <- c(TRUE, FALSE, FALSE)

# Calculate conditional (on x2 = 0.5) marginal (for x3) density approximation
# at point x
dhpa(x = x,
   pol_coefficients = pol_coefficients,
   pol_degrees = pol_degrees,
   mean = mean, sd = sd,
   given_ind = given_ind,
   omit_ind = omit_ind)
# at points x and y
dhpa(x = x_y,
   pol_coefficients = pol_coefficients,
   pol_degrees = pol_degrees,
   mean = mean, sd = sd,
   given_ind = given_ind,
   omit_ind = omit_ind)

## Example demonstrating phpa function application.
## Let's approximate some three random variables (X1, X2, X3)
## joint cumulative distribution function (cdf) at point (0, 1, 0.2, 0.3)
## with Hermite polynomial of (1, 2, 3) degrees which polynomial
## coefficients equal 1 except coefficient related to x1*(x^3) polynomial
## element which equals 2. Also suppose that normal density related
## mean vector equals (1.1, 1.2, 1.3) while standard deviations
## vector is (2.1, 2.2, 2.3).

## Prepare initial values
x <- matrix(c(0.1, 0.2, 0.3), nrow = 1)
mean <- c(1.1, 1.2, 1.3)
sd <- c(2.1, 2.2, 2.3)
pol_degrees <- c(1, 2, 3)

# Create polynomial powers and indexes correspondence matrix
pol_ind <- polynomialIndex(pol_degrees)

# Set all polynomial coefficients to 1
pol_coefficients <- rep(1, ncol(pol_ind))
pol_degrees_n <- length(pol_degrees)

# Assign coefficient 2 to the polynomial element (x1 ^ 1)*(x2 ^ 0)*(x3 ^ 2)
pol_coefficients[apply(pol_ind, 2, function(x) all(x == c(1, 0, 2)))] <- 2

# Visualize correspondence between polynomial elements and their coefficients
as.data.frame(rbind(pol_ind, pol_coefficients),
              row.names = c("x1 power", "x2 power",
                              "x3 power", "coefficients"),
              optional = TRUE)
printPolynomial(pol_degrees, pol_coefficients)

# Calculate cdf approximation at point x
phpa(x = x,
      pol_coefficients = pol_coefficients,
      pol_degrees = pol_degrees,
      mean = mean, sd = sd)

# Condition second component to be 0.5
# Substitute x second component with conditional value 0.5
x <- matrix(c(0.1, 0.5, 0.3), nrow = 1) # or simply x[2] <- 0.5

given_ind <- c(FALSE, TRUE, FALSE)

# Calculate conditional (on X2 = 0.5) cdf approximation at point x
phpa(x = x,
      pol_coefficients = pol_coefficients,
      pol_degrees = pol_degrees,
      mean = mean, sd = sd,
      given_ind = given_ind)

# Consider third component marginal distribution
# conditioned on the second component 0.5 value

omit_ind <- c(TRUE, FALSE, FALSE)

# Calculate conditional (on X2 = 0.5) marginal (for X3) cdf
# approximation at point x
phpa(x = x,
      pol_coefficients = pol_coefficients,
      pol_degrees = pol_degrees,
      mean = mean, sd = sd,
      given_ind = given_ind,
      omit_ind = omit_ind)

## Example demonstrating ihpa function application.
## Let's approximate some three random variables (X1, X2, X3) joint interval distribution function (intdf) at lower and upper points (0.1, 0.2, 0.3) and (0.4, 0.5, 0.6) correspondingly with Hermite polynomial of (1, 2, 3) degrees which polynomial coefficients equal 1 except coefficient related to x1*(x^3) polynomial element which equals 2. Also suppose that normal density related mean vector equals (1.1, 1.2, 1.3) while standard deviations vector is (2.1, 2.2, 2.3).

### Prepare initial values

```r
x_lower <- matrix(c(0.1, 0.2, 0.3), nrow=1)
x_upper <- matrix(c(0.4, 0.5, 0.6), nrow=1)
mean <- c(1.1, 1.2, 1.3)
sd <- c(2.1, 2.2, 2.3)
pol_degrees <- c(1, 2, 3)
```

# Create polynomial powers and indexes correspondence matrix

```r
pol_ind <- polynomialIndex(pol_degrees)
```

# Set all polynomial coefficients to 1

```r
pol_coefficients <- rep(1, ncol(pol_ind))
pol_degrees_n <- length(pol_degrees)
```

# Assign coefficient 2 to the polynomial element (x1 ^ 1)*(x2 ^ 0)*(x3 ^ 2)

```r
pol_coefficients[apply(pol_ind, 2, function(x) all(x == c(1, 0, 2)))] <- 2
```

# Visualize correspondence between polynomial elements and their coefficients

```r
as.data.frame(rbind(pol_ind, pol_coefficients),
row.names = c("x1 power", "x2 power", "x3 power", "coefficients"),
optional = TRUE)
printPolynomial(pol_degrees, pol_coefficients)
```

# Calculate intdf approximation at points x_lower and x_upper

```r
ihpa(x_lower = x_lower, x_upper = x_upper,
pol_coefficients = pol_coefficients,
pol_degrees = pol_degrees,
mean = mean, sd = sd)
```

# Condition second component to be 0.7

```r
# Substitute x second component with conditional value 0.7
x_upper <- matrix(c(0.4, 0.7, 0.6), nrow = 1)
given_ind <- c(FALSE, TRUE, FALSE)
```

# Calculate conditional (on X2 = 0.5) intdf approximation

```r
ihpa(x_lower = x_lower, x_upper = x_upper,
pol_coefficients = pol_coefficients,
pol_degrees = pol_degrees,
mean = mean, sd = sd,
given_ind = given_ind)
```
# Consider third component marginal distribution
# conditioned on the second component 0.7 value
# Set TRUE to the first component indicating that it is omitted
omit_ind <- c(TRUE, FALSE, FALSE)

# Calculate conditional (on X2 = 0.5) marginal (for X3)
# intdf approximation at points x_lower and x_upper
ihpa(x_lower = x_lower, x_upper = x_upper,
      pol_coefficients = pol_coefficients,
      pol_degrees = pol_degrees,
      mean = mean, sd = sd,
      given_ind = given_ind, omit_ind = omit_ind)

## Example demonstrating ehpa function application.
## Let 's approximate some three random variables (X1, X2, X3) powered product
## expectation for powers (3, 2, 1) with Hermite polynomial of (1, 2, 3)
## degrees which polynomial coefficients equal 1 except coefficient
## related to x1*(x^3) polynomial element which equals 2.
## Also suppose that normal density related mean vector equals
## (1.1, 1.2, 1.3) while standard deviations vector is (2.1, 2.2, 2.3).

# Prepare initial values
expectation_powers = c(3,2,1)
mean <- c(1.1, 1.2, 1.3)
ds <- c(2.1, 2.2, 2.3)
pol_degrees <- c(1, 2, 3)

# Create polynomial powers and indexes correspondence matrix
pol_ind <- polynomialIndex(pol_degrees)

# Set all polynomial coefficients to 1
pol_coefficients <- rep(1, ncol(pol_ind))
pol_degrees_n <- length(pol_degrees)

#Assign coefficient 2 to the polynomial element (x1 ^ 1)*(x2 ^ 0)*(x3 ^ 2)
pol_coefficients[apply(pol_ind, 2, function(x) all(x == c(1, 0, 2)))] <- 2

# Visualize correspondence between polynomial elements and their coefficients
as.data.frame(rbind(pol_ind, pol_coefficients),
              row.names = c("x1 power", "x2 power",
                            "x3 power", "coefficients"),
              optional = TRUE)
printPolynomial(pol_degrees, pol_coefficients)

# Calculate expected powered product approximation
ehpa(pol_coefficients = pol_coefficients,
      pol_degrees = pol_degrees,
      mean = mean, sd = sd,
      expectation_powers = expectation_powers)

# Condition second component to be 0.5
# Substitute x second component with conditional value 0.5
x <- matrix(c(NA, 0.5, NA), nrow = 1)
# Set TRUE to the second component indicating that it is conditioned
given_ind <- c(FALSE, TRUE, FALSE)

# Calculate conditional (on X2 = 0.5) expected powered product approximation
ehpa(x = x,
   pol_coefficients = pol_coefficients,
   pol_degrees = pol_degrees,
   mean = mean, sd = sd,
   expectation_powers = expectation_powers,
   given_ind = given_ind)

# Consider third component marginal distribution
# conditioned on the second component 0.5 value
# Set TRUE to the first component indicating that it is omitted
omit_ind <- c(TRUE, FALSE, FALSE)
# Calculate conditional (on X2 = 0.5) marginal (for X3) expected powered
# product approximation at points x_lower and x_upper
ehpa(x = x,
   pol_coefficients = pol_coefficients,
   pol_degrees = pol_degrees,
   mean = mean, sd = sd,
   expectation_powers = expectation_powers,
   given_ind = given_ind,
   omit_ind = omit_ind)

## Example demonstrating etrhpa function application.
## Let's approximate some three truncated random variables (X1, X2, X3)
## powered product expectation for powers (3, 2, 1) with Hermite polynomial
## of (1,2,3) degrees which polynomial coefficients equal 1 except
## coefficient related to x1*(x^3) polynomial element which equals 2. Also
## suppose that normal density related mean vector equals (1.1, 1.2, 1.3)
## while standard deviations vector is (2.1, 2.2, 2.3). Suppose that lower
## and upper truncation points are (-1.1,-1.2,-1.3) and (1.1,1.2,1.3)
## correspondingly.

# Prepare initial values
expectation_powers = c(3,2,1)
tr_left = matrix(c(-1.1,-1.2,-1.3), nrow = 1)
tr_right = matrix(c(1.1,1.2,1.3), nrow = 1)
mean <- c(1.1, 1.2, 1.3)
sd <- c(2.1, 2.2, 2.3)
pol_degrees <- c(1, 2, 3)

# Create polynomial powers and indexes correspondence matrix
pol_ind <- polynomialIndex(pol_degrees)
# Set all polynomial coefficients to 1
pol_coefficients <- rep(1, ncol(pol_ind))
pol_degrees_n <- length(pol_degrees)

# Assign coefficient 2 to the polynomial element (x1 ^ 1)*(x2 ^ 0)*(x3 ^ 2)
pol_coefficients[apply(pol_ind, 2, function(x) all(x == c(1, 0, 2)))] <- 2
# Visualize correspondence between polynomial elements and their coefficients as.data.frame(rbind(pol_ind, pol_coefficients),
  row.names = c("x1 power", "x2 power",
  "x3 power", "coefficients"),
  optional = TRUE)
printPolynomial(pol_degrees, pol_coefficients)

# Calculate expected powered product approximation for truncated distribution
etrhpa(pol_coefficients = pol_coefficients,
  pol_degrees = pol_degrees,
  mean = mean, sd = sd,
  expectation_powers = expectation_powers,
  tr_left = tr_left, tr_right = tr_right)

## Example demonstrating dtrhpa function application.
## Let 'Vars' approximate some three random variables (X1, X2, X3) joint density function at point (0,1, 0.2, 0.3) with Hermite polynomial of (1,2,3) degrees which polynomial coefficients equal 1 except coefficient related to x1*(x^2) polynomial element which equals 2. Also suppose that normal density related mean vector equals (1.1, 1.2, 1.3) while standard deviations vector is (2.1, 2.2, 2.3). Suppose that lower and upper truncation points are (-1.1,-1.2,-1.3) and (1.1,1.2,1.3) correspondingly.

# Prepare initial values
x <- matrix(c(0.1, 0.2, 0.3), nrow=1)
tr_left = matrix(c(-1.1,-1.2,-1.3), nrow = 1)
tr_right = matrix(c(1.1,1.2,1.3), nrow = 1)
mean <- c(1.1, 1.2, 1.3)
sd <- c(2.1, 2.2, 2.3)
pol_degrees <- c(1, 2, 3)

# Create polynomial powers and indexes correspondence matrix
pol_ind <- polynomialIndex(pol_degrees)

# Set all polynomial coefficients to 1
pol_coefficients <- rep(1, ncol(pol_ind))
pol_degrees_n <- length(pol_degrees)

# Assign coefficient 2 to the polynomial element (x1 ^ 1)*(x2 ^ 0)*(x3 ^ 2)
pol_coefficients[apply(pol_ind, 2, function(x) all(x == c(1, 0, 2)))] <- 2

# Visualize correspondence between polynomial elements and their coefficients as.data.frame(rbind(pol_ind, pol_coefficients),
  row.names = c("x1 power", "x2 power",
  "x3 power", "coefficients"),
  optional = TRUE)
printPolynomial(pol_degrees, pol_coefficients)

# Calculate density approximation at point x
dtrhpa(x = x,
  pol_coefficients = pol_coefficients,
  pol_degrees = pol_degrees,
mean = mean, sd = sd,
tr_left = tr_left,
tr_right = tr_right)

# Condition second component to be 0.5
# Substitute x second component with conditional value 0.5
x <- matrix(c(0.1, 0.5, 0.3), nrow = 1)
# Set TRUE to the second component indicating that it is conditioned
given_ind <- c(FALSE, TRUE, FALSE)
# Calculate conditional (on x2 = 0.5) density approximation at point x
dtrhpa(x = x,
    pol_coefficients = pol_coefficients,
    pol_degrees = pol_degrees,
    mean = mean, sd = sd,
    given_ind = given_ind,
    tr_left = tr_left, tr_right = tr_right)

# Consider third component marginal distribution
# conditioned on the second component 0.5 value
# Set TRUE to the first component indicating that it is omitted
omit_ind <- c(TRUE, FALSE, FALSE)
# Calculate conditional (on X2 = 0.5) marginal (for X3)
# density approximation at point x
dtrhpa(x = x,
    pol_coefficients = pol_coefficients,
    pol_degrees = pol_degrees,
    mean = mean, sd = sd,
    given_ind = given_ind, omit_ind = omit_ind,
    tr_left = tr_left, tr_right = tr_right)

## Example demonstrating itrhpa function application.
## Let Var approximates some three truncated random variables (X1, X2, X3) joint
## interval distribution function at lower and upper points (0,1, 0.2, 0.3)
## and (0,4, 0.5, 0.6) correspondingly with Hermite polynomial of (1 ,2, 3)
## degrees which polynomial coefficients equal 1 except coefficient
## related to x1*(x^3) polynomial element which equals 2. Also suppose
## that normal density related mean vector equals (1.1, 1.2, 1.3) while
## standard deviations vector is (2.1, 2.2, 2.3). Suppose that lower and
## upper truncation are (-1.1,-1.2,-1.3) and (1.1,1.2,1.3) correspondingly.

# Prepare initial values
x_lower <- matrix(c(0.1, 0.2, 0.3), nrow=1)
x_upper <- matrix(c(0.4, 0.5, 0.6), nrow=1)
tr_left = matrix(c(-1.1,-1.2,-1.3), nrow = 1)
tr_right = matrix(c(1.1,1.2,1.3), nrow = 1)
mean <- c(1.1, 1.2, 1.3)
sd <- c(2.1, 2.2, 2.3)
pol_degrees <- c(1, 2, 3)

# Create polynomial powers and indexes correspondence matrix
pol_ind <- polynomialIndex(pol_degrees)
# Set all polynomial coefficients to 1
pol_coefficients <- rep(1, ncol(pol_ind))
pol_degrees_n <- length(pol_degrees)

# Assign coefficient 2 to the polynomial element \((x_1 ^ 1)*(x_2 ^ 0)*(x_3 ^ 2)\)
pol_coefficients[apply(pol_ind, 2, function(x) all(x == c(1, 0, 2)))] <- 2
# Visualize correspondence between polynomial elements and their coefficients
as.data.frame(rbind(pol_ind, pol_coefficients),
               row.names = c("x1 power", "x2 power", "x3 power", "coefficients"),
               optional = TRUE)
printPolynomial(pol_degrees, pol_coefficients)

# Calculate intdf approximation at points x_lower and x_upper
itrhpa(x_lower = x_lower, x_upper = x_upper,
        pol_coefficients = pol_coefficients,
        pol_degrees = pol_degrees,
        mean = mean, sd = sd,
        tr_left = tr_left, tr_right = tr_right)

# Condition second component to be 0.7
# Substitute x second component with conditional value 0.7
x_upper <- matrix(c(0.4, 0.7, 0.6), nrow = 1)
# Set TRUE to the second component indicating that it is conditioned
given_ind <- c(FALSE, TRUE, FALSE)

# Calculate conditional (on X2 = 0.5) intdf
# approximation at points x_lower and x_upper
itrhpa(x_lower = x_lower, x_upper = x_upper,
        pol_coefficients = pol_coefficients,
        pol_degrees = pol_degrees,
        mean = mean, sd = sd,
        given_ind = given_ind,
        tr_left = tr_left, tr_right = tr_right)

# Consider third component marginal distribution
# conditioned on the second component 0.7 value
# Set TRUE to the first component indicating that it is omitted
omit_ind <- c(TRUE, FALSE, FALSE)

# Calculate conditional (on X2 = 0.5) marginal (for X3) intdf
# approximation at points x_lower and x_upper
itrhpa(x_lower = x_lower, x_upper = x_upper,
        pol_coefficients = pol_coefficients,
        pol_degrees = pol_degrees,
        mean = mean, sd = sd,
        given_ind = given_ind, omit_ind = omit_ind,
        tr_left = tr_left, tr_right = tr_right)

## Example demonstrating dhpaDiff function application.
## Let's approximate some three random variables (X1, X2, X3) joint density
## function at point (0, 1, 0.2, 0.3) with Hermite polynomial of (1,2,3)
## degrees which polynomial coefficients equal 1 except coefficient related
to \(x_1(x^3)\) polynomial element which equals 2. Also suppose that normal
density related mean vector equals \((1.1, 1.2, 1.3)\) while standard
deviations vector is \((2.1, 2.2, 2.3)\). In this example let's calculate
density approximating function's gradient respect to various parameters

# Prepare initial values
x <- matrix(c(0.1, 0.2, 0.3), nrow = 1)
mean <- c(1.1, 1.2, 1.3)
sd <- c(2.1, 2.2, 2.3)
pol_degrees <- c(1, 2, 3)

# Create polynomial powers and indexes correspondence matrix
pol_ind <- polynomialIndex(pol_degrees)
# Set all polynomial coefficients to 1
pol_coefficients <- rep(1, ncol(pol_ind))

# Assign coefficient 2 to the polynomial element \((x_1 ^ 1)\cdot (x_2 ^ 0)\cdot (x_3 ^ 2)\)
pol_coefficients[apply(pol_ind, 2, function(x) all(x == c(1, 0, 2)))] <- 2

# Visualize correspondence between polynomial
# elements and their coefficients
as.data.frame(rbind(pol_ind, pol_coefficients),
  row.names = c("x1 power", "x2 power",
                "x3 power", "coefficients"),
  optional = TRUE)
printPolynomial(pol_degrees, pol_coefficients)

# Calculate density approximation gradient
# respect to polynomial coefficients at point x
dhpaDiff(x = x,
  pol_coefficients = pol_coefficients,
  pol_degrees = pol_degrees,
  mean = mean, sd = sd)

# Condition second component to be 0.5
# Substitute x second component with conditional value 0.5
x <- matrix(c(0.1, 0.5, 0.3), nrow = 1)
# Set TRUE to the second component indicating that it is conditioned
given_ind <- c(FALSE, TRUE, FALSE)

# Calculate conditional (on \(x_2 = 0.5\)) density approximation's
# gradient respect to polynomial coefficients at point x
dhpaDiff(x = x,
  pol_coefficients = pol_coefficients,
  pol_degrees = pol_degrees,
  mean = mean, sd = sd,
  given_ind = given_ind)

# Consider third component marginal distribution
# conditioned on the second component 0.5 value
# Set TRUE to the first component indicating that it is omitted
omit_ind <- c(TRUE, FALSE, FALSE)
# Calculate conditional (on X2 = 0.5) marginal (for X3) density
# approximation's gradient respect to:
# polynomial coefficients
dhpaDiff(x = x,
    pol_coefficients = pol_coefficients,
    pol_degrees = pol_degrees,
    mean = mean, sd = sd,
    given_ind = given_ind,
    omit_ind = omit_ind)

# mean
dhpaDiff(x = x,
    pol_coefficients = pol_coefficients,
    pol_degrees = pol_degrees,
    mean = mean, sd = sd,
    given_ind = given_ind,
    omit_ind = omit_ind,
    type = "mean")

# sd
dhpaDiff(x = x,
    pol_coefficients = pol_coefficients,
    pol_degrees = pol_degrees,
    mean = mean, sd = sd,
    given_ind = given_ind,
    omit_ind = omit_ind,
    type = "sd")

# x
dhpaDiff(x = x,
    pol_coefficients = pol_coefficients,
    pol_degrees = pol_degrees,
    mean = mean, sd = sd,
    given_ind = given_ind,
    omit_ind = omit_ind,
    type = "x")

## Example demonstrating ehpaDiff function application.
## Let's approximate some three random variables (X1, X2, X3) expectation
## of the form E((X1 ^ 3) * (x2 ^ 1) * (X3 ^ 2)) and calculate the gradient

# Distribution parameters
mean <- c(1.1, 1.2, 1.3)
sd <- c(2.1, 2.2, 2.3)
pol_degrees <- c(1, 2, 3)
pol_coefficients_n <- prod(pol_degrees + 1)
pol_coefficients <- rep(1, pol_coefficients_n)

# Set powers for expectation
expectation_powers <- c(3, 1, 2)

# Calculate expectation approximation gradient
# respect to all parameters
ehpaDiff(pol_coefficients = pol_coefficients,
    pol_degrees = pol_degrees,
hpaDist

mean = mean, sd = sd,
expectation_powers = expectation_powers,
type = "all")

# Let's calculate gradient of E(X1 ^ 3 | (X2 = 1, X3 = 2))
x <- c(0, 1, 2) # x[1] may be arbitrary (not NA) values
expectation_powers <- c(3, 0, 0) # expectation_powers[2:3] may be
  # arbitrary (not NA) values
given_ind <- c(2, 3)
ehpaDiff(x = x,
pol_coefficients = pol_coefficients,
pol_degrees = pol_degrees,
mean = mean, sd = sd,
given_ind = given_ind,
expectation_powers = expectation_powers,
type = "all")

## Example demonstrating ihpaDiff function application.
## Let's approximate some three random variables (X1, X2, X3) joint interval
distribution function (intdf) at lower and upper points (0, 1, 0.2, 0.3)
and (0, 4, 0.5, 0.6) correspondingly with Hermite polynomial of (1, 2, 3)
degrees which polynomial coefficients equal 1 except coefficient
related to x1*(x^3) polynomial element which equals 2.
## Also suppose that normal density related mean vector equals
(1.1, 1.2, 1.3) while standard deviations vector is (2.1, 2.2, 2.3).
## In this example let's calculate interval distribution approximating
## function gradient respect to polynomial coefficients.

# Prepare initial values
x_lower <- matrix(c(0.1, 0.2, 0.3), nrow=1)
x_upper <- matrix(c(0.4, 0.5, 0.6), nrow=1)
mean <- c(1.1, 1.2, 1.3)
sd <- c(2.1, 2.2, 2.3)
pol_degrees <- c(1, 2, 3)

# Create polynomial powers and indexes correspondence matrix
pol_ind <- polynomialIndex(pol_degrees)

# Set all polynomial coefficients to 1
pol_coefficients <- rep(1, ncol(pol_ind))
pol_degrees_n <- length(pol_degrees)

# Assign coefficient 2 to the polynomial element (x1 ^ 1)*(x2 ^ 0)*(x3 ^ 2)
pol_coefficients[apply(pol_ind, 2, function(x) all(x == c(1, 0, 2)))] <- 2

# Visualize correspondence between polynomial
# elements and their coefficients
as.data.frame(rbind(pol_ind, pol_coefficients),
  row.names = c("x1 power", "x2 power",
               "x3 power", "coefficients"),
  optional = TRUE)
printPolynomial(pol_degrees, pol_coefficients)

# Calculate intdf approximation gradient respect to
# polynomial coefficients at points x_lower and x_upper
ihpaDiff(x_lower = x_lower, x_upper = x_upper,
    pol_coefficients = pol_coefficients,
    pol_degrees = pol_degrees,
    mean = mean, sd = sd)

# Condition second component to be 0.7
# Substitute x second component with conditional value 0.7
x_upper <- matrix(c(0.4, 0.7, 0.6), nrow = 1)

# Set TRUE to the second component indicating that it is conditioned
given_ind <- c(FALSE, TRUE, FALSE)

# Calculate conditional (on X2 = 0.5) intdf approximation
# respect to polynomial coefficients at points x_lower and x_upper
ihpaDiff(x_lower = x_lower, x_upper = x_upper,
    pol_coefficients = pol_coefficients,
    pol_degrees = pol_degrees,
    mean = mean, sd = sd,
    given_ind = given_ind)

# Consider third component marginal distribution
# conditioned on the second component 0.7 value
# Set TRUE to the first component indicating that it is omitted
omit_ind <- c(TRUE, FALSE, FALSE)

# Calculate conditional (on X2 = 0.5) marginal (for X3) intdf approximation
# respect to:
# polynomial coefficients
ihpaDiff(x_lower = x_lower, x_upper = x_upper,
    pol_coefficients = pol_coefficients,
    pol_degrees = pol_degrees,
    mean = mean, sd = sd,
    given_ind = given_ind, omit_ind = omit_ind)

# mean
ihpaDiff(x_lower = x_lower, x_upper = x_upper,
    pol_coefficients = pol_coefficients,
    pol_degrees = pol_degrees,
    mean = mean, sd = sd,
    given_ind = given_ind, omit_ind = omit_ind,
    type = "mean")

# sd
ihpaDiff(x_lower = x_lower, x_upper = x_upper,
    pol_coefficients = pol_coefficients,
    pol_degrees = pol_degrees,
    mean = mean, sd = sd,
    given_ind = given_ind, omit_ind = omit_ind,
    type = "sd")

# x_lower
ihpaDiff(x_lower = x_lower, x_upper = x_upper,
    pol_coefficients = pol_coefficients,
    pol_degrees = pol_degrees,
    mean = mean, sd = sd,
## Examples demonstrating qhpa function application.

### Sub-example 1 - univariate distribution
### Consider random variable X

# Distribution parameters
mean <- 1
sd <- 2
pol_degrees <- 2
pol_coefficients <- c(1, 0.1, -0.01)

# The level of quantile
p <- 0.7

# Calculate quantile of X
qhpa(p = p,
      pol_coefficients = pol_coefficients,
      pol_degrees = pol_degrees,
      mean = mean, sd = sd)

### Sub-example 2 - marginal distribution
### Consider random vector (X1, X2) and quantile of X1

# Distribution parameters
mean <- c(1, 1.2)
sd <- c(2, 3)
pol_degrees <- c(2, 2)
pol_coefficients <- c(1, 0.1, -0.01, 0.2, 0.012, 0.0013, 0.0042, 0.00025, 0)

# The level of quantile
p <- 0.7

# Calculate quantile of X1
qhpa(p = p,
      pol_coefficients = pol_coefficients,
      pol_degrees = pol_degrees,
      mean = mean, sd = sd,
      omit_ind = 2) # set omitted variable index

### Sub-example 3 - marginal and conditional distribution
### Consider random vector (X1, X2, X3) and
# quantiles of X1|X3 and X1|(X2,X3)
mean <- c(1, 1.2, 0.9)
ds <- c(2, 3, 2.5)
pol_degrees <- c(1, 1, 1)
pol_coefficients <- c(1, 0.1, -0.01, 0.2, 0.012,
                    0.0013, 0.0042, 0.00025)

# The level of quantile
p <- 0.7

# Calculate quantile of X1|X3 = 0.2
qhpa(p = p,
     x = matrix(c(NA, NA, 0.2), nrow = 1), # set any values to
     unconditioned and
     pol_coefficients = pol_coefficients,
     pol_degrees = pol_degrees,
     mean = mean, sd = sd,
     omit_ind = 2, # set omitted variable index
     given_ind = 3) # set conditioned variable index

# Calculate quantile of X1|(X2 = 0.5, X3 = 0.2)
qhpa(p = p,
     x = matrix(c(NA, 0.5, 0.2), nrow = 1), # set any values to
     unconditioned and
     pol_coefficients = pol_coefficients,
     pol_degrees = pol_degrees,
     mean = mean, sd = sd,
     given_ind = c(2, 3)) # set conditioned variables indexes

## Examples demonstrating rhpa function application.

# Set seed for reproducibility
set.seed(123)

# Distribution parameters
mean <- 1
sd <- 2
pol_degrees <- 2
pol_coefficients <- c(1, 0.1, -0.01)

# Simulate two observations from this distribution
rhpa(n = 2,
     pol_coefficients = pol_coefficients,
     pol_degrees = pol_degrees,
     mean = mean, sd = sd)
Description

This function performs semi-nonparametric (SNP) maximum likelihood estimation of unknown (possibly truncated) multivariate density using Hermite polynomial based approximating function proposed by Gallant and Nychka in 1987. Please, see \texttt{dhpa} ’Details’ section to get more information concerning this approximating function.

Usage

\begin{verbatim}
"hpaML"(  
data,  
pol_degrees = numeric(0),  
tr_left = numeric(0),  
tr_right = numeric(0),  
given_ind = numeric(0),  
omit_ind = numeric(0),  
x0 = numeric(0),  
cov_type = \"sandwich\",  
boot_iter = 100L,  
is_parallel = FALSE,  
opt_type = \"optim\",  
opt_control = NULL,  
is_validation = TRUE  
)
\end{verbatim}

Arguments

\begin{itemize}
\item \texttt{data} numeric matrix which rows are realizations of independent identically distributed random vectors while columns correspond to variables.
\item \texttt{pol_degrees} non-negative integer vector of polynomial degrees (orders).
\item \texttt{tr_left} numeric vector of left (lower) truncation limits.
\item \texttt{tr_right} numeric vector of right (upper) truncation limits.
\item \texttt{given_ind} logical or numeric vector indicating whether corresponding random vector component is conditioned. By default it is a logical vector of FALSE values. If \texttt{given\_ind[i]} equals TRUE or i then i-th column of x matrix will contain conditional values.
\item \texttt{omit_ind} logical or numeric vector indicating whether corresponding random component is omitted. By default it is a logical vector of FALSE values. If \texttt{omit\_ind[i]} equals TRUE or i then values in i-th column of x matrix will be ignored.
\item \texttt{x0} numeric vector of optimization routine initial values. Note that \texttt{x0=c(pol\_coefficients[-1],mean,sd)} for \texttt{pol\_coefficients,mean and sd documentation see dhpa function}.
\item \texttt{cov_type} character determining the type of covariance matrix to be returned and used for summary. If \texttt{cov\_type = \"hessian\"} then negative inverse of Hessian matrix will be applied. If \texttt{cov\_type = \"gop\"} then inverse of Jacobian outer products will be used. If \texttt{cov\_type = \"sandwich\"} (default) then sandwich covariance matrix estimator will be applied. If \texttt{cov\_type = \"bootstrap\"} then bootstrap with boot_iter iterations will be used. If \texttt{cov\_type = \"hessianFD\"} or
\end{itemize}
cov_type = "sandwichFD" then (probably) more accurate but computationally demanding central difference Hessian approximation will be calculated for the inverse Hessian and sandwich estimators correspondingly. Central differences are computed via analytically provided gradient. This Hessian matrix estimation approach seems to be less accurate than BFGS approximation if polynomial order is high (usually greater then 5).

boot_iter the number of bootstrap iterations for cov_type = "bootstrap" covariance matrix estimator type.

is_parallel if TRUE then multiple cores will be used for some calculations. It usually provides speed advantage for large enough samples (about more than 1000 observations).

opt_type string value determining the type of the optimization routine to be applied. The default is "optim" meaning that BFGS method from the optim function will be applied. If opt_type = "GA" then ga function will be additionally applied.

opt_control a list containing arguments to be passed to the optimization routine depending on opt_type argument value. Please see details to get additional information.

is_validation logical value indicating whether function input arguments should be validated. Set it to FALSE for slight performance boost (default value is TRUE).

Details

Densities Hermite polynomial approximation approach has been proposed by A. Gallant and D. W. Nychka in 1987. The main idea is to approximate unknown distribution density with scaled Hermite polynomial. For more information please refer to the literature listed below.

Let’s use notations introduced in dhpa ‘Details’ section. Function hpaML maximizes the following quasi log-likelihood function:

$$\ln{L(\alpha, \mu, \sigma; x)} = \sum_{i=1}^{n} \ln{f_\xi(x_i; \alpha, \mu, \sigma)},$$

where (in addition to previously defined notations):

$x_i$ - are observations i.e. data matrix rows.

$n$ - is sample size i.e. the number of data matrix rows.

Arguments pol_degrees, tr_left, tr_right, given_ind and omit_ind affect the form of $f_\xi(x_i; \alpha, \mu, \sigma)$ in a way described in dhpa 'Details' section. Note that change of given_ind and omit_ind values may result in estimator which statistical properties has not been rigorously investigated yet.

The first polynomial coefficient (zero powers) set to 1 for identification purposes i.e. $\alpha(0, \ldots, 0) = 1$.

All NA and NaN values will be removed from data matrix.

The function calculates standard errors via sandwich estimator and significance levels are reported taking into account quasi maximum likelihood estimator (QMLE) asymptotic normality. If one wants to switch from QMLE to semi-nonparametric estimator (SNPE) during hypothesis testing then covariance matrix should be estimated again using bootstrap.

This function maximizes (quasi) log-likelihood function via optim function setting its method argument to "BFGS". If opt_type = "GA" then genetic algorithm from ga function will be additionally
(after optim putting its solution (par) into suggestions matrix) applied in order to perform global optimization. Note that global optimization takes much more time (usually minutes but sometimes hours or even days). The number of iterations and population size of the genetic algorithm will grow linearly along with the number of estimated parameters. If it seems that global maximum has not been found then it is possible to continue the search restarting the function setting its input argument x0 to x1 output value. Note that if cov_type = "bootstrap" then ga function will not be used for bootstrap iterations since it may be extremely time consuming.

If opt_type = "GA" then opt_control should be the list containing the values to be passed to ga function. It is possible to pass arguments lower, upper, popSize, pcrossover, pmutation, elitism, maxiter, suggestions, optim, optimArgs, seed and monitor. Note that it is possible to set population, selection, crossover and mutation arguments changing ga default parameters via gaControl function. These arguments information reported in ga. In order to provide manual values for lower and upper bounds please follow parameters ordering mentioned above for the x0 argument. If these bounds are not provided manually then they (except those related to the polynomial coefficients) will depend on the estimates obtained by local optimization via optim function (this estimates will be in the middle between lower and upper). Specifically for each sd parameter lower (upper) bound is 5 times lower (higher) than this parameter optim estimate. For each mean and regression coefficient parameter its lower and upper bounds deviate from corresponding optim estimate by two absolute values of this estimate. Finally, lower and upper bounds for each polynomial coefficient are -10 and 10 correspondingly (do not depend on their optim estimates).

The following arguments are differ from their defaults in ga:

- pmutation = 0.2,
- optim = TRUE,
- optimArgs = list("method" = "Nelder-Mead","poptim" = 0.2,"pressel" = 0.5),
- seed = 8,
- elitism = 2 + round(popSize * 0.1).

The arguments popSize and maxiter of ga function have been set proportional to the number of estimated polynomial coefficients:

- popSize = 10 + (prod(pol_degrees + 1) -1) * 2.
- maxiter = 50 * (prod(pol_degrees + 1))

Value

This function returns an object of class "hpaML".

An object of class "hpaML" is a list containing the following components:

- optim - optim function output. If opt_type = "GA" then it is the list containing optim and ga functions outputs.
- x1 - numeric vector of distribution parameters estimates.
- mean - density function mean vector estimate.
- sd - density function sd vector estimate.
- pol_coefficients - polynomial coefficients estimates.
• tr_left - the same as tr_left input parameter.
• tr_right - the same as tr_right input parameter.
• omit_ind - the same as omit_ind input parameter.
• given_ind - the same as given_ind input parameter.
• cov_mat - covariance matrix estimate.
• results - numeric matrix representing estimation results.
• log-likelihood - value of Log-Likelihood function.
• AIC - AIC value.
• data - the same as data input parameter but without NA observations.
• n_obs - number of observations.
• bootstrap - list where bootstrap estimation results are stored.

References

See Also
summary.hpaML, predict.hpaML, logLik.hpaML, plot.hpaML

Examples

## Approximate Student (t) distribution

# Set seed for reproducibility
set.seed(123)

# Simulate 5000 realizations of Student distribution
# with 5 degrees of freedom
n <- 5000
df <- 5
x <- matrix(rt(n, df), ncol = 1)
pol_degrees <- c(4)

# Apply pseudo maximum likelihood routine
ml_result <- hpa::hpaML(data = x, pol_degrees = pol_degrees)
summary(ml_result)

# Get predicted probabilities (density values) approximations
predict(ml_result)

# Plot density approximation
plot(ml_result)

## Approximate chi-squared distribution

# Set seed for reproducibility
```
set.seed(123)

# Simulate 5000 realizations of chi-squared distribution
# with 5 degrees of freedom
n <- 5000
df <- 5
x <- matrix(rchisq(n, df), ncol = 1)
pol_degrees <- c(5)

# Apply pseudo maximum likelihood routine
ml_result <- hpaML(data = x, pol_degrees = as.vector(pol_degrees),
tr_left = 0)
summary(ml_result)

# Get predicted probabilities (density values) approximations
predict(ml_result)

# Plot density approximation
plot(ml_result)

## Approximate multivariate Student (t) distribution
## Note that calculations may take up to a minute

# Set seed for reproducibility
set.seed(123)

# Simulate 5000 realizations of three dimensional Student distribution
# with 5 degrees of freedom
library("mvtnorm")
cov_mat <- matrix(c(1, 0.5, -0.5, 0.5, 1, 0.5, -0.5, 0.5, 1), ncol = 3)
x <- rmvt(n = 5000, sigma = cov_mat, df = 5)

# Estimate approximating joint distribution parameters
ml_result <- hpaML(data = x, pol_degrees = c(1, 1, 1))

# Get summary
summary(ml_result)

# Get predicted values for joint density function
predict(ml_result)

# Plot density approximation for the
# second random variable
plot(ml_result, ind = 2)

# Plot density approximation for the
# second random variable conditioning
# on x1 = 1
plot(ml_result, ind = 2, given = c(1, NA, NA))

## Approximate Student (t) distribution and plot densities approximated
## under different hermite polynomial degrees against
```
```r
## true density (of Student distribution)

# Simulate 5000 realizations of t-distribution with 5 degrees of freedom
n <- 5000
df <- 5
x <- matrix(rt(n, df), ncol=1)

# Apply pseudo maximum likelihood routine
# Create matrix of lists where i-th element contains hpaML results for K=i
ml_result <- matrix(list(), 4, 1)
for(i in 1:4)
{
  ml_result[[i]] <- hpa::hpaML(data = x, pol_degrees = i)
}

# Generate test values
test_values <- seq(qt(0.001, df), qt(0.999, df), 0.001)
n0 <- length(test_values)

# t-distribution density function at test values points
true_pred <- dt(test_values, df)

# Create matrix of lists where i-th element contains
densities predictions for K=i
PGN_pred <- matrix(list(), 4, 1)
for(i in 1:4)
{
  PGN_pred[[i]] <- predict(object = ml_result[[i]],
                           newdata = matrix(test_values, ncol=1))
}

# Plot the result
library("ggplot2")

# prepare the data
h <- data.frame("values" = rep(test_values,5),
                 "predictions" = c(PGN_pred[[1]], PGN_pred[[2]],
                                    PGN_pred[[3]], PGN_pred[[4]],
                                    true_pred),
                 "Density" = c(
                   rep("K=1", n0), rep("K=2", n0),
                   rep("K=3", n0), rep("K=4", n0),
                   rep("t-distribution", n0)))

# build the plot
ggplot(h, aes(values, predictions)) + geom_point(aes(color = Density)) +
theme_minimal() + theme(legend.position = "top",
                           text = element_text(size=26),
                           legend.title=element_text(size=20),
                           legend.text=element_text(size=28)) +
guides(colour = guide_legend(override.aes = list(size=10))
)```
# Get informative estimates summary for K=4
summary(ml_result[[4]])

## hpaSelection

**Perform semi-nonparametric selection model estimation**

### Description

This function performs semi-nonparametric (SNP) maximum likelihood estimation of sample selection model using Hermite polynomial based approximating function proposed by Gallant and Nychka in 1987. Please, see `dhpa` 'Details' section to get more information concerning this approximating function.

### Usage

```r
hpaSelection(
  selection,  
  outcome,    
  data,       
  selection_K = 1L,  
  outcome_K = 1L,    
  pol_elements = 3L, 
  is_Newey = FALSE, 
  x0 = numeric(0), 
  is_Newey_loocv = FALSE, 
  cov_type = "sandwich", 
  boot_iter = 100L,  
  is_parallel = FALSE, 
  opt_type = "optim", 
  opt_control = NULL, 
  is_validation = TRUE
)
```

### Arguments

- **selection**: an object of class "formula" (or one that can be coerced to that class): a symbolic description of the selection equation form. All variables in selection should be numeric vectors of the same length.
- **outcome**: an object of class "formula" (or one that can be coerced to that class): a symbolic description of the outcome equation form. All variables in outcome should be numeric vectors of the same length.
- **data**: data frame containing the variables in the model.
- **selection_K**: non-negative integer representing polynomial degree related to selection equation.
outcome_K  

non-negative integer representing polynomial degree related to outcome equation.

pol_elements  

denotes the number of conditional expectation approximating terms for Newey's method. If is_Newey_loocv is TRUE then determines maximum number of these terms during leave-one-out cross-validation.

is_Newey  

logical; if TRUE then returns only Newey’s method estimation results (default value is FALSE).

x0  

numeric vector of optimization routine initial values. Note that $x0 = c(pol\_coefficients[-1], mean, sd, z\_coef, y\_coef)$.

is_Newey_loocv  

logical; if TRUE then number of conditional expectation approximating terms for Newey’s method will be selected based on leave-one-out cross-validation criteria iterating through 0 to pol_elements number of these terms.

cov_type  

character determining the type of covariance matrix to be returned and used for summary. If cov_type = "hessian" then negative inverse of Hessian matrix will be applied. If cov_type = "gop" then inverse of Jacobian outer products will be used. If cov_type = "sandwich" (default) then sandwich covariance matrix estimator will be applied. If cov_type = "bootstrap" then bootstrap with boot_iter iterations will be used. If cov_type = "hessianFD" or cov_type = "sandwichFD" then (probably) more accurate but computationally demanding central difference Hessian approximation will be calculated for the inverse Hessian and sandwich estimators correspondingly. Central differences are computed via analytically provided gradient. This Hessian matrix estimation approach seems to be less accurate than BFGS approximation if polynomial order is high (usually greater than 5).

boot_iter  

the number of bootstrap iterations for cov_type = "bootstrap" covariance matrix estimator type.

is_parallel  

if TRUE then multiple cores will be used for some calculations. It usually provides speed advantage for large enough samples (about more than 1000 observations).

opt_type  

string value determining the type of the optimization routine to be applied. The default is "optim" meaning that BFGS method from the optim function will be applied. If opt_type = "GA" then ga function will be additionally applied.

opt_control  

a list containing arguments to be passed to the optimization routine depending on opt_type argument value. Please see details to get additional information.

is_validation  

logical value indicating whether function input arguments should be validated. Set it to FALSE for slight performance boost (default value is TRUE).

**Details**

Densities Hermite polynomial approximation approach has been proposed by A. Gallant and D. W. Nychka in 1987. The main idea is to approximate unknown distribution density with scaled Hermite polynomial. For more information please refer to the literature listed below.

Let’s use notations introduced in dhpa ‘Details’ section. Function hpaSelection maximizes the following quasi log-likelihood function:

$$
\ln L(\gamma, \beta, \alpha, \mu, \sigma; x) = \sum_{i, z_i = 1} \ln \left( \frac{F(\xi_i \mid \xi_2 = y_i - x_i^\gamma, 0)}{\alpha, \mu, \sigma} \right) f_{\xi_2}(y_i - x_i^\gamma, \beta) +
$$
\[ + \sum_{i: z_i = 0} \ln \left( \mathcal{F}_\xi(-\infty, -x_i^s \gamma; \alpha, \mu, \sigma) \right), \]

where (in addition to previously defined notations):

- \( x_i^s \) - is row vector of selection equation regressors derived from data according to selection formula.
- \( x_i^o \) - is row vector of outcome equation regressors derived from data according to outcome formula.
- \( \gamma \) - is column vector of selection equation regression coefficients (constant will not be added by default).
- \( \beta \) - is column vector of outcome equation regression coefficients (constant will not be added by default).
- \( z_i \) - binary (0 or 1) dependent variable defined in selection formula.
- \( y_i \) - continuous dependent variable defined in outcome formula.

Note that \( \xi \) is two dimensional and selection\_K corresponds to \( K_1 \) while outcome\_K determines \( K_2 \).

The first polynomial coefficient (zero powers) set to 1 for identification purposes i.e. \( \alpha_0 = 1 \).

Rows in data corresponding to variables mentioned in selection and outcome formulas which have at least one NA value will be ignored. The exception is continues dependent variable \( y \) which may have NA values for observation where \( z_i = 0 \).

Note that coefficient for the first independent variable in selection will be fixed to 1 i.e. \( \gamma_1 = 1 \).

All variables mentioned in selection and outcome should be numeric vectors.

The function calculates standard errors via sandwich estimator and significance levels are reported taking into account quasi maximum likelihood estimator (QMLE) asymptotic normality. If one wants to switch from QMLE to semi-nonparametric estimator (SNPE) during hypothesis testing then covariance matrix should be estimated again using bootstrap.

Initial values for optimization routine are obtained by Newey’s method (see the reference below). In order to obtain initial values via least squares please, set pol\_elements = 0. Initial values for the outcome equation are obtained via hpaBinary function setting K to selection\_K.

Note that selection equation dependent variables should have exactly two levels (0 and 1) where "0" states for the selection results which leads to unobservable values of dependent variable in outcome equation.

This function maximizes (quasi) log-likelihood function via optim function setting its method argument to "BFGS". If opt\_type = "GA" then genetic algorithm from ga function will be additionally (after optim putting its solution (par) into suggestions matrix) applied in order to perform global optimization. Note that global optimization takes much more time (usually minutes but sometimes hours or even days). The number of iterations and population size of the genetic algorithm will grow linearly along with the number of estimated parameters. If it seems that global maximum has not been found then it is possible to continue the search restarting the function setting its input argument x0 to x1 output value. Note that if cov\_type = "bootstrap" then ga function will not be used for bootstrap iterations since it may be extremely time consuming.

If opt\_type = "GA" then opt\_control should be the list containing the values to be passed to ga function. It is possible to pass arguments lower, upper, popSize, pcrossover, pmutation, elitism, maxiter, suggestions, optim, optimArgs, seed and monitor. Note that it is possible
to set population, selection, crossover and mutation arguments changing \texttt{ga} default parameters via \texttt{gaControl} function. These arguments information reported in \texttt{ga}. In order to provide manual values for lower and upper bounds please follow parameters ordering mentioned above for the \texttt{x0} argument. If these bounds are not provided manually then they (except those related to the polynomial coefficients) will depend on the estimates obtained by local optimization via \texttt{optim} function (this estimates will be in the middle between lower and upper). Specifically for each sd parameter lower (upper) bound is 5 times lower (higher) than this parameter \texttt{optim} estimate. For each mean and regression coefficient parameter its lower and upper bounds deviate from corresponding \texttt{optim} estimate by two absolute values of this estimate. Finally, lower and upper bounds for each polynomial coefficient are \(-10\) and \(10\) correspondingly (do not depend on their \texttt{optim} estimates).

The following arguments are differ from their defaults in \texttt{ga}:

- \texttt{pmutation = 0.2},
- \texttt{optim = TRUE},
- \texttt{optimArgs = list("method" = "Nelder-Mead","poptim" = 0.2,"pressel" = 0.5)},
- \texttt{seed = 8},
- \texttt{elitism = 2 + round(popSize * 0.1)}.

Let’s denote by \(n\_reg\) the number of regressors included into the selection and outcome formulas.

The arguments \texttt{popSize} and \texttt{maxiter} of \texttt{ga} function have been set proportional to the number of estimated polynomial coefficients and independent variables:

- \texttt{popSize = 10 + 5 * (z\_K + 1) * (y\_K + 1) + 2 * n\_reg}
- \texttt{maxiter = 50 * (z\_K + 1) * (y\_K + 1) + 10 * n\_reg}

\textbf{Value}

This function returns an object of class "\texttt{hpaSelection}".

An object of class "\texttt{hpaSelection}" is a list containing the following components:

- \texttt{optim - optim} function output. If \texttt{opt_type = "GA"} then it is the list containing \texttt{optim} and \texttt{ga} functions outputs.
- \texttt{x1 - numeric vector of distribution parameters estimates.}
- \texttt{Newey - list containing information concerning Newey’s method estimation results.}
- \texttt{selection\_mean - estimate of the hermite polynomial mean parameter related to selection equation random error marginal distribution.}
- \texttt{outcome\_mean - estimate of the hermite polynomial mean parameter related to outcome equation random error marginal distribution.}
- \texttt{selection\_sd - estimate of sd parameter related to selection equation random error marginal distribution.}
- \texttt{outcome\_sd - estimate of the hermite polynomial sd parameter related to outcome equation random error marginal distribution.}
- \texttt{pol\_coefficients - polynomial coefficients estimates.}
- \texttt{pol\_degrees - numeric vector which first element is selection\_K and the second is outcome\_K.}
- **selection_coef** - selection equation regression coefficients estimates.
- **outcome_coef** - outcome equation regression coefficients estimates.
- **cov_mat** - covariance matrix estimate.
- **results** - numeric matrix representing estimation results.
- **log-likelihood** - value of Log-Likelihood function.
- **re_moments** - list which contains information about random errors expectations, variances and correlation.
- **data_List** - list containing model variables and their partition according to outcome and selection equations.
- **n_obs** - number of observations.
- **ind_List** - list which contains information about parameters indexes in $x_1$.
- **selection_formula** - the same as `selection` input parameter.
- **outcome_formula** - the same as `outcome` input parameter.

Abovementioned list Newey has class "hpaNewey" and contains the following components:

- **outcome_coef** - regression coefficients estimates (except constant term which is part of conditional expectation approximating polynomial).
- **selection_coef** - regression coefficients estimates related to selection equation.
- **constant_biased** - biased estimate of constant term.
- **inv_mills** - inverse mills ratios estimates and their powers (including constant).
- **inv_mills_coef** - coefficients related to `inv_mills`.
- **pol_elements** - the same as `pol_elements` input parameter. However if `is_Newey_loocv` is TRUE then it will equal to the number of conditional expectation approximating terms for Newey’s method which minimize leave-one-out cross-validation criteria.
- **outcome_exp_cond** - dependent variable conditional expectation estimates.
- **selection_exp** - selection equation random error expectation estimate.
- **selection_var** - selection equation random error variance estimate.
- **hpaBinaryModel** - object of class "hpaBinary" which contains selection equation estimation results.

Abovementioned list `re_moments` contains the following components:

- **selection_exp** - selection equation random errors expectation estimate.
- **selection_var** - selection equation random errors variance estimate.
- **outcome_exp** - outcome equation random errors expectation estimate.
- **outcome_var** - outcome equation random errors variance estimate.
- **errors_covariance** - outcome and selection equation random errors covariance estimate.
- **rho** - outcome and selection equation random errors correlation estimate.
- **rho_std** - outcome and selection equation random errors correlation estimator standard error estimate.
References


See Also

summary.hpaSelection, predict.hpaSelection, plot.hpaSelection, logLik.hpaSelection

Examples

## Let's estimate wage equation accounting for non-random selection.  
## See the reference to Mroz TA (1987) to get additional details about  
## the data this examples use

# Prepare data
library("sampleSelection")
data("Mroz87")
h = data.frame("kids" = as.numeric(Mroz87$kids5 + Mroz87$kids618 > 0),  
"age" = as.numeric(Mroz87$age),
"faminc" = as.numeric(Mroz87$faminc),
"educ" = as.numeric(Mroz87$educ),
"exper" = as.numeric(Mroz87$exper),
"city" = as.numeric(Mroz87$city),
"wage" = as.numeric(Mroz87$wage),
"lfp" = as.numeric(Mroz87$lfp))

# Estimate model parameters
model <- hpaSelection(selection = lfp ~ educ + age + I(age ^ 2) +  
kids + log(faminc),
outcome = log(wage) ~ exper + I(exper ^ 2) +
educ + city,
selection_K = 2, outcome_K = 3,
data = h,
pol_elements = 3, is_Newey_loocv = TRUE)

summary(model)

# Plot outcome equation random errors density
plot(model, type = "outcome")
# Plot selection equation random errors density
plot(model, type = "selection")

## Estimate semi-nonparametric sample selection model  
## parameters on simulated data given chi-squared random errors

set.seed(100)
library("mvtnorm")
# Sample size

n <- 1000

# Simulate independent variables
X_rho <- 0.5
X_sigma <- matrix(c(1, X_rho, X_rho,
                    X_rho, 1, X_rho,
                    X_rho, X_rho, 1),
                   ncol=3)
X <- rmvnorm(n=n, mean = c(0,0,0),
             sigma = X_sigma)

# Simulate random errors
epsilon <- matrix(0, n, 2)
epsilon_z_y <- rchisq(n, 5)
epsilon[, 1] <- (rchisq(n, 5) + epsilon_z_y) * (sqrt(3/20)) - 3.8736
epsilon[, 2] <- (rchisq(n, 5) + epsilon_z_y) * (sqrt(3/20)) - 3.8736

# Simulate selection equation
z_star <- 1 + 1 * X[,1] + 1 * X[,2] + epsilon[,1]
z <- as.numeric((z_star > 0))

# Simulate outcome equation
y_star <- 1 + 1 * X[,1] + 1 * X[,3] + epsilon[,2]
y <- y_star
y[z==0] <- NA
h <- as.data.frame(cbind(z, y, X))
names(h) <- c("z", "y", "x1", "x2", "x3")

# Estimate parameters
model <- hpaSelection(selection = z ~ x1 + x2,
                        outcome = y ~ x1 + x3,
                        data = h,
                        selection_K = 1, outcome_K = 3)
summary(model)

# Get conditional predictions for outcome equation
model_pred_c <- predict(model, is_cond = TRUE)
# Conditional predictions y|z=1
model_pred_c$y_1
# Conditional predictions y|z=0
model_pred_c$y_0

# Get unconditional predictions for outcome equation
model_pred_u <- predict(model, is_cond = FALSE)
model_pred_u$y

# Get conditional predictions for selection equation
# Note that for z=0 these predictions are NA
predict(model, is_cond = TRUE, type = "selection")
# Get unconditional predictions for selection equation
predict(model, is_cond = FALSE, type = "selection")
Description

The set of functions similar to dhpa-like functions. The difference is that instead of polynomial these functions utilize spline.

Usage

dhsa(x, m, knots, mean = 0, sd = 1, log = FALSE)
ehsa(m, knots, mean = 0, sd = 1, power = 1)

Arguments

- **x**: numeric vector of values for which the function should be estimated.
- **m**: numeric matrix which rows correspond to spline intervals while columns represent variables powers. Therefore the element in i-th row and j-th column represents the coefficient associated with the variable that 1) belongs to the i-th interval i.e. between i-th and (i + 1)-th knots 2) raised to the power of (j - 1).
- **knots**: sorted in ascending order numeric vector representing knots of the spline.
- **mean**: expected value of a normal distribution.
- **sd**: standard deviation of a normal distribution.
- **log**: logical; if TRUE then probabilities p are given as log(p) or derivatives will be given respect to log(p).
- **power**: non-negative integer representing the power of the expected value i.e. E(X ^ power) will be estimated.

Details

In contrast to dhpa-like functions these functions may deal with univariate distributions only. In future this functions will be generalized to work with multivariate distributions. The main idea of these functions is to use squared spline instead of squared polynomial in order to provide greater numeric stability and approximation accuracy. To provide spline parameters please use m and knots arguments (i.e. instead of pol_degrees and pol_coefficients arguments that where used to specify the polynomial for dhpa-like functions).

Value

Function dhsa returns vector of probabilities of the same length as x. Function ehsa returns moment value.
See Also
dhpa, bsplineGenerate

Examples

## Examples demonstrating dhsa and ehsa functions application.

# Generate a b-splines
b <- bsplineGenerate(knots = c(-2.1, 1.5, 1.5, 2.2, 3.7, 4.2, 5),
                    degree = 3)

# Combine b-splines into a spline
spline <- bsplineComb(splines = b, weights = c(1.6, -1.2, 3.2))

# Assign parameters using the spline created above
knots <- spline$knots
m <- spline$m
mean <- 1
sd <- 2

# Estimate the density at particular points
x <- c(2, 3.7, 8)
dhsa(x,
     m = m, knots = knots,
     mean = mean, sd = sd)

# Calculate expected value
ehsa(m = m, knots = knots,
     mean = mean, sd = sd,
     power = 1)

# Evaluate the third moment
ehsa(m = m, knots = knots,
     mean = mean, sd = sd,
     power = 3)

logLik.hpaBinary

Calculates log-likelihood for "hpaBinary" object

Description

This function calculates log-likelihood for "hpaBinary" object

Usage

## S3 method for class 'hpaBinary'
logLik(object, ...)
Arguments

object Object of class "hpaBinary"
...

Description

This function calculates log-likelihood for "hpaML" object

Usage

## S3 method for class 'hpaML'
logLik(object, ...)

Arguments

object Object of class "hpaML"
...

Description

This function calculates log-likelihood for "hpaSelection" object

Usage

## S3 method for class 'hpaSelection'
logLik(object, ...)

Arguments

object Object of class "hpaSelection"
...

Calculates log-likelihood for "hpaML" object

Calculates log-likelihood for "hpaSelection" object
**logLik_hpaBinary**

*Calculates log-likelihood for "hpaBinary" object*

**Description**

This function calculates log-likelihood for "hpaBinary" object

**Usage**

`logLik_hpaBinary(object)`

**Arguments**

- `object` Object of class "hpaBinary"

**logLik_hpaML**

*Calculates log-likelihood for "hpaML" object*

**Description**

This function calculates log-likelihood for "hpaML" object

**Usage**

`logLik_hpaML(object)`

**Arguments**

- `object` Object of class "hpaML"

**logLik_hpaSelection**

*Calculates log-likelihood for "hpaSelection" object*

**Description**

This function calculates log-likelihood for "hpaSelection" object

**Usage**

`logLik_hpaSelection(object)`

**Arguments**

- `object` Object of class "hpaSelection"
mecdf  \hspace{1cm} Calculates multivariate empirical cumulative distribution function

\textbf{Description}
This function calculates multivariate empirical cumulative distribution function at each point of the sample

\textbf{Usage}
mecdf(x)

\textbf{Arguments}
x \hspace{1cm} numeric matrix which rows are observations

normalMoment  \hspace{1cm} Calculate k-th order moment of normal distribution

\textbf{Description}
This function recursively calculates k-th order moment of normal distribution.

\textbf{Usage}
normalMoment(
  k = 0L,
  mean = 0,
  sd = 1,
  return_all_moments = FALSE,
  is_validation = TRUE,
  is_central = FALSE,
  diff_type = "NO"
)

\textbf{Arguments}
k \hspace{1cm} non-negative integer moment order.
mean \hspace{1cm} numeric expected value.
sd \hspace{1cm} positive numeric standard deviation.
return_all_moments \hspace{1cm} logical; if TRUE, function returns (k+1)-dimensional numeric vector of moments of normally distributed random variable with mean = mean and standard deviation = sd. Note that i-th vector's component value corresponds to the (i-1)-th moment.
plot.hpaBinary

is_validation  logical value indicating whether function input arguments should be validated. Set it to FALSE for slight performance boost (default value is TRUE).

is_central    logical; if TRUE, then central moments will be calculated.

diff_type     string value indicating the type of the argument the moment should be differentiated respect to. Default value is "NO" so the moments itself will be returned. Alternative values are "mean" and "sd". Also "x_lower" and "x_upper" values are available for truncatedNormalMoment.

Details

This function estimates k-th order moment of normal distribution which mean equals to mean and standard deviation equals to sd.

Note that parameter k value automatically converts to integer. So passing non-integer k value will not cause any errors but the calculations will be performed for rounded k value only.

Value

This function returns k-th order moment of normal distribution which mean equals to mean and standard deviation is sd. If return_all_moments is TRUE then see this argument description above for output details.

Examples

## Calculate 5-th order moment of normal random variable which mean equals to 3 and standard deviation is 5.

# 5-th moment
normalMoment(k = 5, mean = 3, sd = 5)

# (0-5)-th moments
normalMoment(k = 5, mean = 3, sd = 5, return_all_moments = TRUE)

# 5-th moment derivative respect to mean
normalMoment(k = 5, mean = 3, sd = 5, diff_type = "mean")

# 5-th moment derivative respect to sd
normalMoment(k = 5, mean = 3, sd = 5, diff_type = "sd")

plot.hpaBinary  

Plot hpaBinary random errors approximated density

Description

Plot hpaBinary random errors approximated density
plot.hpaML

Usage

## S3 method for class 'hpaBinary'
plot(x, y = NULL, ...)

Arguments

x Object of class "hpaBinary"
y this parameter currently ignored
...
... further arguments to be passed to plot function.

plot.hpaML

Plot approximated marginal density using hpaML output

Description

Plot approximated marginal density using hpaML output

Usage

## S3 method for class 'hpaML'
plot(x, y = NULL, ..., ind = 1, given = NULL)

Arguments

x Object of class "hpaML"
y this parameter currently ignored
...
... further arguments to be passed to plot function.
ind index of random variable for which approximation to marginal density should be plotted
given numeric vector of the same length as given_ind from x. Determines conditional values for the corresponding components. NA values in given vector indicate that corresponding random variable is not conditioned. By default all given components are NA so unconditional marginal density will be plotted for the ind-th random variable.
Description

Plot hpaSelection random errors approximated density

Usage

```r
## S3 method for class 'hpaSelection'
plot(x, y = NULL, ..., type = "outcome")
```

Arguments

- `x`: Object of class "hpaSelection"
- `y`: this parameter currently ignored
- `...`: further arguments to be passed to `plot` function.
- `type`: character; if "outcome" then function plots the graph for outcome equation random errors, if "selection" then plot for selection equation random errors will be generated.

Description

Calculate in parallel for each value from vector x distribution function of normal distribution with mean equal to `mean` and standard deviation equal to `sd`.

Usage

```r
pnorm_parallel(x, mean = 0, sd = 1, is_parallel = FALSE)
```

Arguments

- `x`: vector of quantiles: should be numeric vector, not just double value.
- `mean`: double value.
- `sd`: double positive value.
- `is_parallel`: if TRUE then multiple cores will be used for some calculations. It usually provides speed advantage for large enough samples (about more than 1000 observations).
polynomialIndex

Multivariate Polynomial Representation

Description

Function `polynomialIndex` provides matrix which allows to iterate through the elements of multivariate polynomial being aware of these elements powers. So (i, j)-th element of the matrix is power of j-th variable in i-th multivariate polynomial element.

Function `printPolynomial` prints multivariate polynomial given its degrees (`pol_degrees`) and coefficients (`pol_coefficients`) vectors.

Usage

```r
polynomialIndex(pol_degrees = numeric(0), is_validation = TRUE)

printPolynomial(pol_degrees, pol_coefficients, is_validation = TRUE)
```

Arguments

- `pol_degrees` non-negative integer vector of polynomial degrees (orders).
- `is_validation` logical value indicating whether function input arguments should be validated. Set it to FALSE for slight performance boost (default value is TRUE).
- `pol_coefficients` numeric vector of polynomial coefficients.

Details

Multivariate polynomial of degrees \((K_1, \ldots, K_m)\) \((pol\_degrees)\) has the form:

\[
a(0, \ldots, 0)x_1^{0} \ast \ldots \ast x_m^{0} + \ldots + a(K_1, \ldots, K_m)x_1^{K_1} \ast \ldots \ast x_m^{K_m},
\]

where \(a(i_1, \ldots, i_m)\) are polynomial coefficients, while polynomial elements are:

\[
a(i_1, \ldots, i_m)x_1^{i_1} \ast \ldots \ast x_m^{i_m},
\]

where \((i_1, \ldots, i_m)\) are polynomial element’s powers corresponding to variables \((x_1, \ldots, x_m)\) respectively. Note that \(i_j \in \{0, \ldots, K_j\}\).

Function `printPolynomial` removes polynomial elements which coefficients are zero and variables which powers are zero. Output may contain long coefficients representation as they are not rounded.

Value

Function `polynomialIndex` returns matrix which rows are responsible for variables while columns are related to powers. So \((i, j)\)-th element of this matrix corresponds to the power \(i_j\) of the \(x_j\) variable in \(i\)-th polynomial element. Therefore \(i\)-th column of this matrix contains vector of powers \((i_1, \ldots, i_m)\) for the \(i\)-th polynomial element. So the function transforms \(m\)-dimensional elements indexing to one-dimensional.

Function `printPolynomial` returns the string which contains polynomial symbolic representation.
## Examples

```r
## Get polynomial indexes matrix for the polynomial
## which degrees are (1, 3, 5)

polynomialIndex(c(1, 3, 5))

## Consider multivariate polynomial of degrees (2, 1) such that coefficients
## for elements which powers sum is even are 2 and for those which powers sum
## is odd are 5. So the polynomial is 2+5x2+5x1+2x1x2+2x1^2+5x1^2x2 where
## x1 and x2 are polynomial variables.

# Create variable to store polynomial degrees
pol_degrees <- c(2, 1)

# Let's represent its powers (not coefficients) in a matrix form
pol_matrix <- polynomialIndex(pol_degrees)

# Calculate polynomial elements' powers sums
pol_powers_sum <- pol_matrix[1, ] + pol_matrix[2, ]

# Let's create polynomial coefficients vector filling it
# with NA values

# Now let's fill coefficients vector with correct values
pol_coefficients[pol_powers_sum %% 2 == 0] <- 2
pol_coefficients[pol_powers_sum %% 2 != 0] <- 5

# Finally, let's check that correspondence is correct
printPolynomial(pol_degrees, pol_coefficients)
```

## Let's represent polynomial 0.3+0.5x2-x2^2+2x1+1.5x1x2+x1x2^2

```r
pol_degrees <- c(1, 2)
pol_coefficients <- c(0.3, 0.5, -1, 2, 1.5, 1)

printPolynomial(pol_degrees, pol_coefficients)
```

---

### predict.hpaBinary

**Predict method for hpaBinary**

#### Description

Predict method for hpaBinary

#### Usage

```r
## S3 method for class 'hpaBinary'
predict(object, ..., newdata = NULL, is_prob = TRUE)
```
Arguments

- **object**: Object of class "hpaBinary"
- **...**: further arguments (currently ignored)
- **newdata**: An optional data frame (for hpaBinary and hpaSelection) or numeric matrix (for hpaML) in which to look for variables with which to predict. If omitted, the original data frame (matrix) used.
- **is_prob**: logical; if TRUE (default) then function returns predicted probabilities. Otherwise latent variable (single index) estimates will be returned.

Value

This function returns predicted probabilities based on hpaBinary estimation results.

predict.hpaML

Predict method for hpaML

Description

Predict method for hpaML

Usage

```r
## S3 method for class 'hpaML'
predict(object, ..., newdata = matrix(c(0)))
```

Arguments

- **object**: Object of class "hpaML"
- **...**: further arguments (currently ignored)
- **newdata**: An optional data frame (for hpaBinary and hpaSelection) or numeric matrix (for hpaML) in which to look for variables with which to predict. If omitted, the original data frame (matrix) used.

Value

This function returns predictions based on hpaML estimation results.
predict.hpaSelection

Predict outcome and selection equation values from hpaSelection model

Description

This function predicts outcome and selection equation values from hpaSelection model.

Usage

## S3 method for class 'hpaSelection'
predict(
  object,
  ...,
  newdata = NULL,
  method = "HPA",
  is_cond = TRUE,
  type = "outcome"
)

Arguments

- **object**: Object of class "hpaSelection"
- **...**: further arguments (currently ignored)
- **newdata**: An optional data frame (for hpaBinary and hpaSelection) or numeric matrix (for hpaML) in which to look for variables with which to predict. If omitted, the original data frame (matrix) used.
- **method**: string value indicating prediction method based on hermite polynomial approximation "HPA" or Newey method "Newey".
- **is_cond**: logical; if TRUE (default) then conditional predictions will be estimated. Otherwise unconditional predictions will be returned.
- **type**: character; if "outcome" (default) then predictions for selection equation will be estimated according to method. If "selection" then selection equation predictions (probabilities) will be returned.

Details

Note that Newey method can’t predict conditional outcomes for zero selection equation value. Conditional probabilities for selection equation could be estimated only when dependent variable from outcome equation is observable.

Value

This function returns the list which structure depends on method, is_probit and is_outcome values.
predict_hpaBinary  Predict method for hpaBinary

Description

Predict method for hpaBinary

Usage

predict_hpaBinary(object, newdata = NULL, is_prob = TRUE)

Arguments

object  Object of class "hpaBinary"
newdata  An optional data frame (for hpaBinary and hpaSelection) or numeric matrix (for hpaML) in which to look for variables with which to predict. If omitted, the original data frame (matrix) used.
is_prob  logical; if TRUE (default) then function returns predicted probabilities. Otherwise latent variable (single index) estimates will be returned.

Value

This function returns predicted probabilities based on hpaBinary estimation results.

predict_hpaML  Predict method for hpaML

Description

Predict method for hpaML

Usage

predict_hpaML(object, newdata = matrix(1, 1))

Arguments

object  Object of class "hpaML"
newdata  An optional data frame (for hpaBinary and hpaSelection) or numeric matrix (for hpaML) in which to look for variables with which to predict. If omitted, the original data frame (matrix) used.

Value

This function returns predictions based on hpaML estimation results.
**predict_hpaSelection**  
*Predict outcome and selection equation values from hpaSelection model*

**Description**

This function predicts outcome and selection equation values from hpaSelection model.

**Usage**

```r
predict_hpaSelection(
  object,  
  newdata = NULL,  
  method = "HPA",  
  is_cond = TRUE,  
  is_outcome = TRUE
)
```

**Arguments**

- **object**  
  Object of class "hpaSelection"

- **newdata**  
  An optional data frame (for hpaBinary and hpaSelection) or numeric matrix (for hpaML) in which to look for variables with which to predict. If omitted, the original data frame (matrix) used.

- **method**  
  string value indicating prediction method based on hermite polynomial approximation "HPA" or Newey method "Newey".

- **is_cond**  
  logical; if TRUE (default) then conditional predictions will be estimated. Otherwise unconditional predictions will be returned.

- **is_outcome**  
  logical; if TRUE (default) then predictions for selection equation will be estimated using "HPA" method. Otherwise selection equation predictions (probabilities) will be returned.

**Details**

Note that Newey method can’t predict conditional outcomes for zero selection equation value. Conditional probabilities for selection equation could be estimated only when dependent variable from outcome equation is observable.

**Value**

This function returns the list which structure depends on method, is_probit and is_outcome values.
print.hpaBinary  

Print method for "hpaBinary" object

Description

Print method for "hpaBinary" object

Usage

## S3 method for class 'hpaBinary'
print(x, ...)

Arguments

x Object of class "hpaBinary"
...

further arguments (currently ignored)

print.hpaML  

Print method for "hpaML" object

Description

Print method for "hpaML" object

Usage

## S3 method for class 'hpaML'
print(x, ...)

Arguments

x Object of class "hpaML"
...

further arguments (currently ignored)
print.hpaSelection

**Print method for "hpaSelection" object**

**Description**

Print method for "hpaSelection" object

**Usage**

```r
## S3 method for class 'hpaSelection'
print(x, ...)  
```

**Arguments**

- `x` Object of class "hpaSelection"
- `...` further arguments (currently ignored)

---

print.summary.hpaBinary

**Summary for "hpaBinary" object**

**Description**

Summary for "hpaBinary" object

**Usage**

```r
## S3 method for class 'summary.hpaBinary'
print(x, ...)  
```

**Arguments**

- `x` Object of class "hpaBinary"
- `...` further arguments (currently ignored)
**print.summary.hpaML**  
*Summary for hpaML output*

**print.summary.hpaSelection**  
*Summary for hpaSelection object*

---

**Description**

Summary for hpaML output

**Usage**

```r
## S3 method for class 'summary.hpaML'
print(x, ...)
```

**Arguments**

- `x`  
  Object of class "hpaML"

- `...`  
  further arguments (currently ignored)

---

**Description**

Summary for "hpaSelection" object

**Usage**

```r
## S3 method for class 'summary.hpaSelection'
print(x, ...)
```

**Arguments**

- `x`  
  Object of class "hpaSelection"

- `...`  
  further arguments (currently ignored)
print_summary_hpaBinary

Summary for hpaBinary output

Description
Summary for hpaBinary output

Usage
print_summary_hpaBinary(x)

Arguments
  x  Object of class "hpaML"

print_summary_hpaML  Summary for hpaML output

Description
Summary for hpaML output

Usage
print_summary_hpaML(x)

Arguments
  x  Object of class "hpaML"

print_summary_hpaSelection  Summary for hpaSelection output

Description
Summary for hpaSelection output

Usage
print_summary_hpaSelection(x)

Arguments
  x  Object of class "hpaSelection"
### summary.hpaBinary

#### Summarizing hpaBinary Fits

**Description**

Summarizing hpaBinary Fits

**Usage**

```r
## S3 method for class 'hpaBinary'
summary(object, ...)
```

**Arguments**

- `object`: Object of class "hpaBinary"
- `...`: further arguments (currently ignored)

**Value**

This function returns the same list as `hpaBinary` function changing its class to "summary.hpaBinary".

---

### summary.hpaML

#### Summarizing hpaML Fits

**Description**

Summarizing hpaML Fits

**Usage**

```r
## S3 method for class 'hpaML'
summary(object, ...)
```

**Arguments**

- `object`: Object of class "hpaML"
- `...`: further arguments (currently ignored)

**Value**

This function returns the same list as `hpaML` function changing its class to "summary.hpaML".
Summary.hpaSelection  Summarizing hpaSelection Fits

Description
This function summarizing hpaSelection Fits

Usage
```r
## S3 method for class 'hpaSelection'
summary(object, ...)
```

Arguments
- `object` Object of class "hpaSelection"
- `...` further arguments (currently ignored)

Value
This function returns the same list as `hpaSelection` function changing its class to "summary.hpaSelection".

Summary.hpaBinary  Summarizing hpaBinary Fits

Description
Summarizing hpaBinary Fits

Usage
```r
summary_hpaBinary(object)
```

Arguments
- `object` Object of class "hpaBinary"

Value
This function returns the same list as `hpaBinary` function changing its class to "summary.hpaBinary".
summary_hpaSelection

Summarizing hpaSelection Fits

Description

This function summarizing hpaSelection Fits.

Usage

summary_hpaSelection(object)

Arguments

object Object of class "hpaSelection".

Value

This function returns the same list as hpaSelection function changing its class to "summary.hpaSelection".

summary_hpaML

Summarizing hpaML Fits

Description

Summarizing hpaML Fits

Usage

summary_hpaML(object)

Arguments

object Object of class "hpaML"

Value

This function returns the same list as hpaML function changing its class to "summary.hpaML".
truncatedNormalMoment Calculate k-th order moment of truncated normal distribution

Description
This function recursively calculates k-th order moment of truncated normal distribution.

Usage
truncatedNormalMoment(
  k = 1L,
  x_lower = numeric(0),
  x_upper = numeric(0),
  mean = 0,
  sd = 1,
  pdf_lower = numeric(0),
  cdf_lower = numeric(0),
  pdf_upper = numeric(0),
  cdf_upper = numeric(0),
  cdf_difference = numeric(0),
  return_all_moments = FALSE,
  is_validation = TRUE,
  is_parallel = FALSE,
  diff_type = "NO"
)

Arguments
k non-negative integer moment order.
x_lower numeric vector of lower truncation points.
x_upper numeric vector of upper truncation points.
mean numeric expected value.
sd positive numeric standard deviation.
pdf_lower non-negative numeric matrix of precalculated normal density functions with mean mean and standard deviation sd at points given by x_lower.
cdf_lower non-negative numeric matrix of precalculated normal cumulative distribution functions with mean mean and standard deviation sd at points given by x_lower.
pdf_upper non-negative numeric matrix of precalculated normal density functions with mean mean and standard deviation sd at points given by x_upper.
cdf_upper non-negative numeric matrix of precalculated normal cumulative distribution functions with mean mean and standard deviation sd at points given by x_upper.
cdf_difference non-negative numeric matrix of precalculated cdf_upper-cdf_lower values.
return_all_moments

logical; if TRUE, function returns the matrix of moments of normally distributed random variable with mean = mean and standard deviation = sd under lower and upper truncation points x_lower and x_upper correspondingly. Note that element in i-th row and j-th column of this matrix corresponds to the i-th observation (j-1)-th order moment.

is_validation

logical value indicating whether function input arguments should be validated. Set it to FALSE for slight performance boost (default value is TRUE).

is_parallel

if TRUE then multiple cores will be used for some calculations. It usually provides speed advantage for large enough samples (about more than 1000 observations).

diff_type

string value indicating the type of the argument the moment should be differentiated respect to. Default value is "NO" so the moments itself will be returned. Alternative values are "mean" and "sd". Also "x_lower" and "x_upper" values are available for truncatedNormalMoment.

Details

This function estimates k-th order moment of normal distribution which mean equals to mean and standard deviation equals to sd truncated at points given by x_lower and x_upper. Note that the function is vectorized so you can provide x_lower and x_upper as vectors of equal size. If vectors values for x_lower and x_upper are not provided then their default values will be set to ~(Machine$double.xmin * 0.99) and (Machine$double.xmax * 0.99) correspondingly.

Note that parameter k value automatically converts to integer. So passing non-integer k value will not cause any errors but the calculations will be performed for rounded k value only.

If there is precalculated density or cumulative distribution functions at standardized truncation points (subtract mean and then divide by sd) then it is possible to provide them through pdf_lower, pdf_upper, cdf_lower and cdf_upper arguments in order to decrease number of calculations.

Value

This function returns vector of k-th order moments for normally distributed random variable with mean = mean and standard deviation = sd under x_lower and x_upper truncation points x_lower and x_upper correspondingly. If return_all_moments is TRUE then see this argument description above for output details.

Examples

```r
## Calculate 5-th order moment of three truncated normal random variables (x1, x2, x3) which mean is 5 and standard deviation is 3.
## These random variables truncation points are given
## as follows:-1<x1<1, 0<x2<2, 1<x3<3.

k <- 3
x_lower <- c(-1, 0, 1, -Inf, -Inf)
x_upper <- c(1, 2, 3, 2, Inf)
mean <- 3
sd <- 5

# get the moments
```
truncatedNormalMoment(k, x_lower, x_upper, mean, sd)

# get matrix of (0-5)-th moments (columns) for each variable (rows)
truncatedNormalMoment(k, x_lower, x_upper,
    mean, sd,
    return_all_moments = TRUE)

# get the moments derivatives respect to mean
truncatedNormalMoment(k, x_lower, x_upper,
    mean, sd,
    diff_type = "mean")

# get the moments derivatives respect to standard deviation
truncatedNormalMoment(k, x_lower, x_upper,
    mean, sd,
    diff_type = "sd")

---

vcov.hpaBinary

Extract covariance matrix from hpaBinary object

Description

Extract covariance matrix from hpaBinary object

Usage

## S3 method for class 'hpaBinary'
vcov(object, ...)

Arguments

- object: Object of class "hpaBinary"
- ...: further arguments (currently ignored)

---

vcov.hpaML

Extract covariance matrix from hpaML object

Description

Extract covariance matrix from hpaML object

Usage

## S3 method for class 'hpaML'
vcov(object, ...)
Arguments

- `object` Object of class "hpaML"
- `...` further arguments (currently ignored)

Description

Extract covariance matrix from hpaSelection object

Usage

```r
## S3 method for class 'hpaSelection'
vcov(object, ...)
```

Arguments

- `object` Object of class "hpaSelection"
- `...` further arguments (currently ignored)
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